HÖLDER REGULARITY AND GRADIENT ESTIMATES FOR SDES DRIVEN BY CYLINDRICAL α-STABLE PROCESSES

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Abstract. We establish Hölder regularity and gradient estimates for the transition semigroup of the solutions to the following SDE:

\[ dX_t = \sigma(t, X_{t-})dZ_t + b(t, X_t)dt, \quad X_0 = x \in \mathbb{R}^d, \]

where \((Z_t)_{t \geq 0}\) is a \(d\)-dimensional cylindrical \(\alpha\)-stable process with \(\alpha \in (0, 2)\), \(\sigma(t, x) : \mathbb{R}_+ \times \mathbb{R}^d \to \mathbb{R}^d \otimes \mathbb{R}^d\) is bounded measurable, uniformly nondegenerate and Lipschitz continuous in \(x\) uniformly in \(t\), and \(b(t, x) : \mathbb{R}_+ \times \mathbb{R}^d \to \mathbb{R}^d\) is bounded \(\beta\)-Hölder continuous in \(x\) uniformly in \(t\) with \(\beta \in [0, 1]\) satisfying \(\alpha + \beta > 1\). Moreover, we also show the existence and regularity of the distributional density of \(X(t, x)\). Our proof is based on Littlewood-Paley’s theory.

1. Introduction

Consider the following stochastic differential equation (SDE) in \(\mathbb{R}^d\):

\[ dX_{s,t} = \sigma(t, X_{s,t})dW_t + b(t, X_{s,t})dt, \quad t \geq s \quad \text{with} \quad X_{s,s} = x \in \mathbb{R}^d, \tag{1.1} \]

where \(W\) is a \(d\)-dimensional standard Brownian motion, \(b(t, x) : \mathbb{R}_+ \times \mathbb{R}^d \to \mathbb{R}^d\) is a bounded measurable function, and \(\sigma(t, x) : \mathbb{R}_+ \times \mathbb{R}^d \to \mathbb{R}^d \otimes \mathbb{R}^d\) is a \(d \times d\) matrix-valued measurable function. Suppose that \(\sigma\) satisfies the following uniformly elliptic condition: there is some \(c_0 \geq 1\) so that

\[ c_0^{-1}\|\xi\|^2 \leq |\sigma(t, x)\xi| \leq c_0\|\xi\| \quad \text{for every} \quad t \geq 0 \quad \text{and} \quad x, \xi \in \mathbb{R}^d. \tag{H\(\sigma\)} \]

Under \((H\sigma)\) and \(\lim_{x-y \to 0} \sup_{t \geq 0} |\sigma(t, x) - \sigma(t, y)| = 0\), it is well known that for each starting point \((s, x) \in \mathbb{R}_+ \times \mathbb{R}^d\), SDE (1.1) admits a unique weak solution \(X_{s,t}(x)\) (cf. [14]). If, in addition, \(\sigma(t, x)\) is Hölder continuous in \(x\) uniformly in \(t\), then (cf. [19]) for each \(\varphi \in C^2_0(\mathbb{R}^d)\),

\[ P_{s,t}\varphi(x) := \mathbb{E}[\varphi(X_{s,t}(x))] \]

is \(C^2\) in \(x\), and uniquely solves the following backward Kolmogorov equation:

\[ \left( \partial_s + \frac{1}{2} a^{jk}(s, \cdot)\sigma^{jk}(s, \cdot)\partial_j \partial_k + b^j(s, \cdot)\partial_j \right) P_{s,t}\varphi = 0, \quad s \leq t. \]

Here and below we use the usual Einstein convention: if an index appears twice in a product, then it will be summed automatically.

A natural question is what kind regularity does \(P_{s,t}\varphi\) have for solutions \(X_{s,t}\) to SDEs driven by cylindrical stable processes, that is, for SDE (1.1) with Brownian motion \(W\) replaced by a \(d\)-dimensional cylindrical \(\alpha\)-stable process \(Z = \)
(\(Z^1, \cdots, Z^d\))\(_{t\geq 0}\)? Here \(\alpha \in (0, 2)\) and \(Z^1, \cdots, Z^d\) are independent 1-dimensional \(\alpha\)-stable process with Lévy measure \(dz/|z|^{1+\alpha}\). In this paper we shall consider the following SDE driven by cylindrical \(\alpha\)-stable process \(Z\):
\[
\mathrm{d}X_{s,t} = \sigma(t, X_{s,t-}) \mathrm{d}Z_t + b(t, X_{s,t}) \mathrm{d}t, \quad t \geq s \quad \text{with} \quad X_{s,s} = x \in \mathbb{R}^d. \tag{1.2}
\]

Notice that the (time-dependent) generator for the solution \(X_{s,t}\) of this SDE is
\[
\mathcal{L}_t^{\sigma,b} u(x) := \sum_{i=1}^d \text{p.v.} \int_{\mathbb{R}} \left( u(x + \sigma^{-1}(t, x) z_i) - u(x) \right) \frac{\mathrm{d}z_i}{|z_i|^{1+\alpha}} + b^i(t, x) \partial_i u(x), \tag{1.3}
\]
where p.v. stands for the Cauchy principle value. It is well known that if \(\sigma\) and \(b\) are Lipschitz continuous in \(x\) and uniformly in \(t\), then there is a unique strong solution \(X_{s,t}(x)\) to SDE (1.2). When \(b = 0\), Bass and Chen [2] established the weak well-posedness for SDE (1.2) under the assumption that \(\sigma(t, x) = \sigma(x)\) is bounded, continuous and non-degenerate for each \(x \in \mathbb{R}^d\). When \(\sigma\) is Lipschitz continuous in \(x\) uniformly in \(t\) and satisfies (H\(^r\)), \(b\) is \(\beta\)-order H"older continuous with \(\alpha + \beta > 1\). Chen, Zhang and Zhao [9] recently showed the strong well-posedness for SDE (1.2) for any \(\gamma \in (0, \alpha)\) and \(T > 0\), there is a positive constant \(C = C(d, \alpha, c_0, \|\nabla \sigma\|_{\infty}, \gamma, T)\) so that for all \(t \in (0, T]\),
\[
\|P_t \varphi\|_{\mathbf{C}^\gamma} \leq C t^{-\gamma/\alpha} \|\varphi\|_{\infty},
\]
where \(P_t \varphi(x) := \mathbb{E}[\varphi(X_t(x))]\) and \(\mathbf{C}^\gamma\) is the space of bounded \(\gamma\)-Hölder continuous functions on \(\mathbb{R}^d\). It was not known until now if the above Hölder estimate holds when \(\alpha \in (1, 2)\), nor was gradient estimate for \(P_t\) for any \(\alpha \in (0, 2)\). These properties will be addressed in this paper under a more general setting. When \(Z\) is the rotationally invariant \(\alpha\)-stable process and \(b, \sigma\) are Lipschitz continuous, the gradient estimate for \(P_t\) was obtained in [16] using subordination technique.

The aim of this paper is to establish the following regularity estimates for the transition semigroup \(\{P_{s,t}; t \geq s\}\) of the unique solution \(\{X_{s,t}(x); t \geq s\}\) to SDE (1.2):
\[
P_{s,t} \varphi(x) := \mathbb{E}[\varphi(X_{s,t}(x))].
\]
Note that \(\{P_{s,t}; t \geq s\}\) is the time-inhomogenous semigroup generated by the non-local operator \(\mathcal{L}_t^{\sigma,b}\) of (1.3).

**Theorem 1.1.** Let \(\alpha \in (0, 2)\) and \(\beta \in [0, 1]\) with \(\alpha + \beta > 1\). Assume (H\(^r\)), \(\|\nabla \sigma\|_{\infty} \leq c_1\) for some \(c_1 > 0\), and one of the following conditions holds:

(i) \(b = 0\) and \(\beta = 1\);  
(ii) \(\alpha \in (1/2, 2)\) and \(\sup_{t \geq 0} \|b(t, \cdot)\|_{C^\beta} \leq c_2\).

Let \(\gamma \in (0, \alpha + \alpha \wedge \beta)\) and \(\eta \in (-(\alpha + \beta - 1) \wedge 1, \gamma]\). For any \(T > 0\), there exists a constant \(C = C(d, c_0, c_1, c_2, \alpha, \beta, \gamma, \eta, T) > 0\) such that for all \(0 \leq s < t \leq T\),
\[
\|P_{s,t} \varphi\|_{\mathbf{B}^\gamma_{\infty,\infty}} \leq C (t-s)^{\gamma/\alpha} \|\varphi\|_{\mathbf{B}^\gamma_{\infty,\infty}}, \tag{1.4}
\]
where \(\mathbf{B}^\gamma_{\beta,q}\) is the usual Besov space. In particular, we have the following assertions:

(A) Let \(\varphi \in \mathcal{D}_{\gamma=(\alpha+\beta-1)\wedge 1}\mathbf{B}^\gamma_{\infty,\infty}\). For any \(0 \leq s < t\), \(P_{s,t} \varphi \in \mathcal{C}_{\gamma,\alpha+\alpha\wedge\beta}\mathbf{B}^\gamma_{\infty,\infty}\) and the following backward Kolmogorov equation is satisfied: for all \(x \in \mathbb{R}^d\),
\[
P_{t_0,t} \varphi(x) = P_{t_0,t} \varphi(x) + \int_{t_0}^{t_1} \mathcal{L}_s^{\sigma,b} P_{s,t} \varphi(x) \, ds, \quad 0 \leq t_0 < t < t_1. \tag{1.5}
\]
(B) For \( \alpha \in (1/2, 2) \), the following gradient estimate holds: for \( 0 \leq s < t \leq T \),
\[
\| \nabla P_{s,t} \varphi \|_{\infty} \leq C(t-s)^{-1/\alpha} \| \varphi \|_{\infty}.
\]
(1.6)

(C) For each \( s < t \), the random variable \( X_{s,t}(x) \) admits a density \( p_{s,t}(x,\cdot) \) with
\[
p_{s,t}(x,\cdot) \in \cap_{\gamma<\min(\alpha+\beta-1,2)} \mathbb{B}^{\gamma}_{\alpha,1}.
\]
(1.7)

We would like to emphasize that for SDE (1.2) driven by cylindrical \( \alpha \)-stable process \( Z \), since the support of the Lévy measure of \( Z \) is concentrated along the coordinate axes, it seems to be quite difficult to obtain quantitative regularity results as stated in Theorem 1.1 by using methods from [13] and [16]. A new approach is needed to study regularity theory for SDEs driven by cylindrical stable processes. A key ingredient in our approach is the use of Littlewood-Paley’s theory.

Remark 1.2. (i) The precise definition of the Besov space \( \mathbb{B}^{\gamma}_{\alpha,1} \) is given in Definition 2.3 below. It is known that for non-integer \( s > 0 \), \( \| f \|_{\mathcal{B}^{\gamma}_{\alpha,1}} \propto \| f \|_{\mathcal{C}^{s}} \). Hence (1.4) in particular yields that, under condition either (i) or (ii) of Theorem 1.1, for every \( \alpha \in (0,2) \), \( T > 0 \), and non-integer \( \gamma \in (0, \alpha + \alpha \wedge \beta) \), there is a constant \( C = C(d,c_0,c_1,c_2,\alpha,\beta,\gamma,T) \) so that for all \( 0 \leq s < t \leq T \),
\[
\| P_{s,t} \varphi \|_{\mathcal{C}^{\gamma}} \leq C(t-s)^{-\gamma/\alpha} \| \varphi \|_{\infty}.
\]
This significantly extends the main results of [13] where \( \alpha \) is restricted to be in \( (0,1) \), \( \sigma(t,x) = \sigma(x) \), \( b(t,x) \equiv 0 \) and \( \gamma \in (0,\alpha) \).

(ii) Note that \( \mathcal{L}^{\alpha,b}_x \varphi, u(x) \) is pointwise well defined for any \( u \in \mathcal{C}^{\gamma} \) with \( \gamma \geq \max\{\alpha,1\} \). Under either condition (i) or (ii) of Theorem 1.1, \( \alpha + \alpha \wedge \beta > 1 \). Thus \( \mathcal{L}^{\alpha,b}_x p_{s,t} \varphi \) in (1.5) is pointwise well defined once it is established that \( P_{s,t} \varphi \in \cap_{\gamma<\alpha+\alpha\wedge\beta} \mathbb{B}^{\gamma}_{\alpha,1} \).

(iii) In the condition (ii) of Theorem 1.1, due to some moment estimate, \( \alpha \) is required to be greater than \( 1/2 \) (see Remark 4.7 below). This restriction also appears in the Schauder estimate of nonlocal PDEs in [4]. For variable coefficient \( \sigma \), since we can only improve the regularity to \( \alpha + \alpha \wedge 1 \) even without drift \( b \), we have to require \( \alpha > 1/2 \) for gradient estimate also. An open problem is to drop the restriction \( \alpha > 1/2 \).

(iv) We note that when \( b \) and \( \sigma \) are time-independent, by a purely probabilistic method, Debussche and Fournier [10] obtained the existence and low regularity of the densities for SDE (1.2) under some Hölder assumptions on \( \sigma \) and \( b \). Compared with their results, for \( \alpha \in [1,2) \), in the time independent case, the property (1.7) is covered by [10, Theorem 1.1]. However, for \( \alpha \in (1/2,1) \), the regularity (1.7) is better than [10, Theorem 1.1]. The method in [10] does not seem to be applicable to the time-dependent case and more general SDEs driven by Poisson random measures. Our method is mostly analytic combined by some probabilistic argument and has more flexibility.

(v) We point out that resolvent Hölder regularity can be established under a much weaker assumption on \( \sigma \), at least in the time-independent and driftless situation. Suppose that \( \sigma(x) \) is continuous and satisfies condition (H\( \infty \)). Then by [2] for each \( x \in \mathbb{R}^d \), there is a unique weak solution to \( dX_t = \sigma(X_{t-})dZ_t \) with \( X_0 = x \), where \( Z \) is a cylindrical stable process on \( \mathbb{R}^d \). Denote the law of \( X \) with \( X_0 = x \) by \( \mathbb{P}_x \) and its mathematical expectation
by $E_x$. It follows from [3, Proposition 2.1] and a scaling argument, that there are constants $c_3 \geq c_4 > 0$ so that for every $x_0 \in \mathbb{R}^d$ and $r > 0$,
\[ E_x [\tau_{B(x_0,r)}] \leq c_3 r^{\alpha} \quad \text{for } x \in B(x_0, r) \]  
(1.8)
and
\[ E_x [\tau_{B(x_0,r)}] \geq c_4 r^{\alpha} \quad \text{for } x \in B(x_0, r/2), \]  
(1.9)
where $B(x_0, r) := \{x : |x - x_0| < r\}$ and $\tau_{B(x_0,r)} = \inf\{t \geq 0 : X_t \notin B(x_0, r)\}$. Assume further that $\sigma(x)$ is uniformly continuous on $\mathbb{R}^d$, we know from [3, Theorem, 2.9] that there is a constant $\gamma \in (0, 1)$ that depends on the modulus of continuity of $\sigma(x)$, the constant $c_0$ in (H$^\gamma$), $d$ and $\alpha$ so that for every bounded $\sigma(x)$ function that is harmonic in $B(x_0, r)$ is $\gamma$-Hölder continuous on $B(x_0, r/2)$. This together with (1.8)-(1.9) and the proof of [5, Proposition 2.4] yields that there is some constant $\gamma_1 \in (0, 1)$ depending on the modulus of continuity of $\sigma(x)$, the constant $c_0$ in (H$^\gamma$), $d$ and $\alpha$ so that for every bounded function $\varphi$ on $\mathbb{R}^d$ and $\lambda > 0$,
\[ |R_\lambda \varphi(x) - R_\lambda \varphi(y)| \leq C|x - y|^{\gamma_1} \|\varphi\|_\infty \quad \text{for } |x - y| \leq 1. \]
Here $R_\lambda \varphi(x) := E_x \int_0^\infty e^{-\lambda t} \varphi(X_t) dt$ is the $\lambda$-resolvent of $\varphi$.

This paper is organized as follows: In Section 2, we introduce some basic estimates for later use. In Section 3, we present the estimates of Littlewood-Paley’s type for the heat kernel of nonlocal operators with constant coefficients. In Section 4, we show the regularity estimates for general nonlocal equations by freezing coefficients. In Section 5, we apply the a priori estimate obtained in Section 4 to show our main results. We use := as a way of definition. Throughout this paper we shall use the following conventions and notations:

- The letter $C$ denotes a constant, whose value may change in different places.
- We use $A \leq B$ to denote $A \leq CB$ for some unimportant constant $C > 0$.
- $\mathbb{N}_0 := \mathbb{N} \cup \{0\}$, $\mathbb{R}_+ := [0, \infty)$, $a \lor b := \max(a, b)$, $a \land b := \min(a, b)$.
- $\nabla_x := \partial_x := (\partial_{x_1}, \ldots, \partial_{x_d})$, $\partial_\nu := \partial/\partial \nu_i$.
- For $x \in \mathbb{R}^d$ and $r > 0$, we denote $B(x_0, r) := \{x \in \mathbb{R}^d : |x - x_0| < r\}$ and $B_r := B(0, r)$.
- For $p \in [1, \infty]$, we use $\| \cdot \|_p$ to denote the usual norm in $L^p(\mathbb{R}^d, dx)$.

## 2. Prelimiaries

Let $\phi : \mathbb{R}^d \to \mathbb{R}$ be a bounded Lipschitz function with
\[ \|\nabla^\ell \phi\|_\infty \leq \kappa \leq 1/2, \quad \ell = 0, 1. \]  
(2.1)
We shall use the following definitions: for a $C^1$-function $f : \mathbb{R}^d \to \mathbb{R}$,
\[
\begin{cases}
\Gamma_\phi(x) := x + \phi(x), & \mathcal{D}_0^\phi f(x) := f(x + \phi(x)) - f(x + \phi(0)), \\
\mathcal{D}_\phi^2 f(x) := f(x + \phi(x)) - f(x + \phi(0)) - (\phi(x) - \phi(0)) \cdot \nabla f(x).
\end{cases}
\]  
(2.2)

The following lemma is elementary (cf. [18, Lemma 2.1]).

**Lemma 2.1.** Under (2.1), it holds that for any $x, y \in \mathbb{R}^d$,
\[ \frac{1}{2}|x - y| \leq |\Gamma_\phi(x) - \Gamma_\phi(y)| \leq |x - y|. \]  
(2.3)
Moreover, there is a constant $C = C(d) > 0$ such that for all $x \in \mathbb{R}^d$,
\[ |\det(\nabla \Gamma_\phi(x))| - \text{div} \phi(x) | \leq C\|\nabla \phi\|_\infty^2 \leq C\kappa^2. \]  
(2.4)
For $\beta > 0$, let $C^\beta$ be the space of $\beta$-order Hölder continuous functions on $\mathbb{R}^d$ with norm
\[
\|f\|_{C^\beta} := \|f\|_\infty + \cdots + \|\nabla^{[\beta]} f\|_\infty + |\nabla^{[\beta]} f|_{C^{\beta-\beta}} < \infty,
\]
where $[\beta]$ denotes the largest integer not exceeding $\beta$, and $\nabla^j$ stands for the $j$-order gradient, and for $\gamma \in [0, 1]$,
\[
[f]_{C^\gamma} := \sup_h \|f(\cdot + h) - f(\cdot)\|_\infty / |h|^{\gamma}.
\]
We use the following convention: By $C^0$ we denote the space of bounded measurable functions. For two functions $f, g : \mathbb{R}^d \to \mathbb{R}$, let
\[
\langle f, g \rangle := \int_{\mathbb{R}^d} f(x)g(x)dx,
\]
whenever it is well defined. The following lemma will play a crucial role in the proof of Theorem 1.1.

**Lemma 2.2.** Assume that $\phi : \mathbb{R}^d \to \mathbb{R}^d$ satisfies (2.1). For any $\theta \in [0, 1]$, there exists a constant $C = C(d, \theta) > 0$ such that for any $f \in L^\infty(\mathbb{R}^d)$ and $g \in L^1(\mathbb{R}^d)$ with $\nabla g \in L^1(\mathbb{R}^d)$,
(2.5)
\[
|\langle \mathcal{D}_0^\phi f, g \rangle| \leq C\kappa^\theta \|f\|_\infty (\mu_0(|g|) + \mu_\theta(|\nabla g|)^\theta \mu_\theta(|g|)^{1-\theta}),
\]
and for any $f \in L^\infty(\mathbb{R}^d)$ and $g \in L^1(\mathbb{R}^d)$ with $\nabla g, \nabla^2 g \in L^1(\mathbb{R}^d)$,
\[
|\langle \mathcal{D}_0^\phi f, g \rangle| \leq C\kappa^{1+\theta} \|f\|_{C^\theta} \left( \sum_{j=0}^{1} \mu_j(|\nabla^j g|) + \mu_{1+\theta}(|\nabla^2 g|)^\theta \mu_{1+\theta}(|\nabla g|)^{1-\theta} \right),
\]
where $\mu_\theta(dx) := (|x| \wedge 1)^\theta dx$ and $\mu_\theta(f) := \int_{\mathbb{R}^d} f(x)\mu_\theta(dx)$.

**Proof.** We first assume that
\[
\phi(0) = 0.
\]

**Step 1.** Under (2.7), by a change of variable, we have
\[
|\langle \mathcal{D}_0^\phi f, g \rangle| = \left| \int_{\mathbb{R}^d} \left( f(\Gamma_\phi(x)) - f(x) \right) g(x)dx \right|
\]
\[
= \left| \int_{\mathbb{R}^d} f(x) \left( g(\Gamma_\phi^{-1}(x)) \det(\nabla \Gamma_\phi^{-1}(x)) - g(x) \right) dx \right|
\]
\[
\leq \|f\|_\infty \left( \int_{\mathbb{R}^d} |g(\Gamma_\phi^{-1}(x))| \cdot |\det(\nabla \Gamma_\phi^{-1}(x)) - 1| dx \right.
\]
\[
\left. + \int_{\mathbb{R}^d} |g(\Gamma_\phi^{-1}(x)) - g(x)| dx \right) .
\]

Since
\[
\det(\nabla \Gamma_\phi^{-1}(x)) = (\det \nabla \Gamma_\phi)^{-1} \circ \Gamma_\phi^{-1}(x),
\]
by (2.4) and (2.1) we have
\[
\int_{\mathbb{R}^d} |g(\Gamma_\phi^{-1}(x))| \cdot |\det(\nabla \Gamma_\phi^{-1}(x)) - 1| dx
\]
\[
= \int_{\mathbb{R}^d} |g(x)| \cdot |\det(\nabla \phi(x)) - 1| dx \lesssim \kappa \int_{\mathbb{R}^d} |g(x)| dx = \kappa \mu_\theta(|g|).
\]

(2.10)
On the other hand, noting that
\[ |g(\Gamma_\phi(x)) - g(x)| \leq |\phi(x)| \int_0^1 |\nabla g|(x + s\phi(x))ds = |\phi(x)| \int_0^1 |\nabla g|(\Gamma_{s\phi}(x))ds, \]
and since \( \phi(0) = 0 \),
\[ |\phi(x)| = |\phi(x) - \phi(0)| \leq (||\nabla \phi||_\infty |x|) \wedge ||\phi||_\infty \leq \kappa(|x| \wedge 1), \]
we have by the change of variable again, for any \( \theta \in [0, 1] \),
\[ \int_{\mathbb{R}^d} |g(\Gamma_{s\phi}^{-1}(x)) - g(x)|dx = \int_{\mathbb{R}^d} |g(x) - g(\Gamma_{s\phi}(x))| \det(\nabla \Gamma_{s\phi}(x))dx \]
\[ = \int_{\mathbb{R}^d} |g(x) - g(\Gamma_{s\phi}(x))|^\theta |g(x) - g(\Gamma_{s\phi}(x))|^{1-\theta} \det(\nabla \Gamma_{s\phi}(x))dx \]
\[ \overset{(2.3)}{\lesssim} \int_{\mathbb{R}^d} \left( |\phi(x)| \int_0^1 |\nabla g|(\Gamma_{s\phi}(x))ds \right)^\theta \left( |g(\Gamma_{s\phi}(x))| + |g(x)| \right)^{1-\theta} dx \]
\[ \leq \kappa^\theta \int_{\mathbb{R}^d} \left( \int_0^1 |\nabla g|(\Gamma_{s\phi}(x))ds \right) \left( |g(\Gamma_{s\phi}(x))| + |g(x)| \right)^{1-\theta} (|x| \wedge 1)^\theta dx \]
\[ \leq \kappa^\theta \left( \int_0^1 \mu_\theta \left( |\nabla g| \circ \Gamma_{s\phi} \right) ds \right)^\theta \left( \mu_\theta \left( |g| \circ \Gamma_{s\phi} + |g| \right) \right)^{1-\theta}, \]
where the last step is due to H"older’s inequality with respect to \( \mu_\theta \). Moreover,
\[ \mu_\theta \left( |\nabla^j g| \circ \Gamma_{s\phi} \right) = \int_{\mathbb{R}^d} |\nabla^j g|(x) \cdot \left( |\Gamma_{s\phi}^{-1}(x)| \wedge 1 \right)^\theta \det(\nabla \Gamma_{s\phi}^{-1}(x))dx \overset{(2.3)}{\lesssim} \mu_\theta \left( |\nabla^j g| \right), \]
where \( j = 0, 1 \) and \( \theta \in [0, 1] \). Hence,
\[ \int_{\mathbb{R}^d} |g(\Gamma_{s\phi}^{-1}(x)) - g(x)|dx \lesssim \kappa^\theta \mu_\theta (|\nabla g|)^\theta \mu_\theta (|g|)^{1-\theta}, \quad (2.11) \]
which together with (2.8) and (2.10) yields the desired estimate (2.5).

**Step 2.** Under (2.7), as above, we have
\[ \langle \mathcal{D}_1^\theta f, g \rangle = \int_{\mathbb{R}^d} \left( f(\Gamma_{\phi}(x)) - f(x) - \phi(x) \cdot \nabla f(x) \right) g(x)dx = \langle f, \mathcal{G}_1^\theta g \rangle, \]
where
\[ \mathcal{G}_1^\theta g(x) := g(\Gamma_{\phi}^{-1}(x)) \det(\nabla \Gamma_{\phi}^{-1}(x)) - g(x) + (g \cdot \text{div} \phi)(x) + (\phi \cdot \nabla g)(x) \]
\[ = g(\Gamma_{\phi}^{-1}(x)) \left( \det(\nabla \Gamma_{\phi}^{-1}(x))(1 + (\text{div} \phi)(\Gamma_{\phi}^{-1}(x))) - 1 \right) \]
\[ - (g \cdot \text{div} \phi)(\Gamma_{\phi}^{-1}(x)) \det(\nabla \Gamma_{\phi}^{-1}(x)) + (g \cdot \text{div} \phi)(x) \]
\[ + g(\Gamma_{\phi}^{-1}(x)) - g(x) + \phi(x) \cdot \nabla g(x) \]
\[ =: \mathcal{G}_1 g(x) + \mathcal{G}_2 g(x) + \mathcal{G}_3 g(x). \]
In particular,
\[ \langle \mathcal{D}_1^\theta f, g \rangle = \langle f, \mathcal{G}_1 g \rangle + \langle f, \mathcal{G}_2 g \rangle + \langle f, \mathcal{G}_3 g \rangle. \]
Notice that by (2.9) and (2.4),
\[ |\det(\nabla \Gamma_{\phi}^{-1}(x))(1 + (\text{div} \phi)(\Gamma_{\phi}^{-1}(x))) - 1| \]
\[ = \frac{|\det(\nabla \Gamma_{\phi}) - 1 - \text{div} \phi \circ \Gamma_{\phi}^{-1}(x)|}{\det \nabla \Gamma_{\phi} \circ \Gamma_{\phi}^{-1}(x)} \lesssim C\kappa^2. \]
Hence,
\[
\langle f, \mathcal{G}_1 g \rangle \lesssim \kappa^2 \| f \| \infty \int_{\mathbb{R}^d} |g \circ \Gamma^{-1}_\phi(x)| \, dx \lesssim \kappa^2 \| f \| \infty \int_{\mathbb{R}^d} |g(x)| \, dx.
\] (2.12)

Moreover, by the change of variable again, we have
\[
|\langle f, \mathcal{G}_2 g \rangle| = \left| \int_{\mathbb{R}^d} g(x) \cdot \text{div} \phi(x) \cdot (f(\Gamma_\phi(x)) - f(x)) \, dx \right|
\leq \| \text{div} \phi \| \infty \| \phi \| _{C^0} \int_{\mathbb{R}^d} |g(x)| \, dx \lesssim \kappa^{1+\theta} \| f \| _{C^0} \mu_0(|g|).
\] (2.13)

For \( \mathcal{G}_3 g(x) \), due to \( \Gamma^{-1}_\phi(x) = x - \phi \circ \Gamma^{-1}_\phi(x) \), we have
\[
\mathcal{G}_3 g(x) = \phi(x) \cdot \nabla g(x) - \phi \circ \Gamma^{-1}_\phi(x) \cdot \int_0^1 \nabla g(x - s \phi \circ \Gamma^{-1}_\phi(x)) \, ds
\]
\[
= \left( \phi(x) - \phi \circ \Gamma^{-1}_\phi(x) \right) \cdot \int_0^1 \nabla g(x - s \phi \circ \Gamma^{-1}_\phi(x)) \, ds
\]
\[+ \phi(x) \cdot \int_0^1 \left( \nabla g(x) - \nabla g(x - \phi \circ \Gamma^{-1}_\phi(x)) \right) \, ds =: \mathcal{G}_{31} g(x) + \mathcal{G}_{32} g(x).
\]

For \( \mathcal{G}_{31} g(x) \), since
\[
|\phi(x) - \phi \circ \Gamma^{-1}_\phi(x)| \leq ||\nabla \phi|| \infty |\phi \circ \Gamma^{-1}_\phi(x)| \leq \kappa^2(|x| \wedge 1),
\]
we have
\[
|\langle f, \mathcal{G}_{31} g \rangle| \leq \kappa^2 || f || \infty \int_0^1 1_{\mathbb{R}^d} |\nabla g|(x - s \phi \circ \Gamma^{-1}_\phi(x)) \, dx \, ds
\]
\[\lesssim \kappa^2 || f || \infty \int_0^1 \int_{\mathbb{R}^d} |\nabla \phi \circ \Gamma^{-1}_\phi(x)| \, dx \, ds
\]
\[\lesssim \kappa^2 || f || \infty \int_0^1 \int_{\mathbb{R}^d} |\nabla g| (\Gamma_{1-s}(\phi)) \, dx \, ds \lesssim \kappa^2 || f || \infty \mu_1(|\nabla g|).
\]

For \( \mathcal{G}_{32} g(x) \), it is similar to (2.11) that for any \( \theta \in [0, 1] \),
\[
|\langle f, \mathcal{G}_{32} g \rangle| \leq \kappa^{1+\theta} || f || \infty \mu_{1+\theta}(|\nabla^2 g|) \mu_{1+\theta}(|\nabla g|)^{1-\theta}.
\] (2.14)
Combining (2.12)-(2.14), we obtain (2.6) under (2.7).

**Step 3.** In the general case, without assuming (2.7), if we define
\[
\tilde{f}(x) := f(x + \phi(0)), \quad \tilde{\phi}(x) := \phi(x) - \phi(0),
\]
then
\[
\mathcal{G}_0^\phi f(x) = \mathcal{G}_0^\phi \tilde{f}(x), \quad \mathcal{D}_0^\phi f(x) = \mathcal{D}_0^\phi \tilde{f}(x) + \tilde{\phi}(x) \cdot \nabla (\tilde{f} - f)(x).
\]

For (2.5), it follows by (i). For (2.6), by (ii), it remains to make the following estimate:
\[
|\langle \tilde{\phi} \cdot \nabla (\tilde{f} - f), g \rangle| = \left| \int_{\mathbb{R}^d} \left( \text{div} \tilde{\phi}(x)g(x) + \tilde{\phi}(x) \cdot \nabla g(x) \right) (\tilde{f} - f)(x) \, dx \right|
\]
\[\leq \int_{\mathbb{R}^d} \left( \kappa |g(x)| + \kappa (|x| \wedge 1)|\nabla g(x)| \right) |\phi(0)| \cdot [f]_{C^0} \, dx
\]
\[\leq \kappa^{1+\theta} \left( \mu_0(|g|) + \mu_1(|\nabla g|) \right) [f]_{C^0}.
\]
The proof is complete. □
Let $\mathcal{S}(\mathbb{R}^d)$ be the Schwartz space of all rapidly decreasing functions on $\mathbb{R}^d$, and $\mathcal{S}'(\mathbb{R}^d)$ its dual space of Schwartz generalized function (or tempered distribution) space. Given $f \in \mathcal{S}(\mathbb{R}^d)$, its Fourier transform $\hat{f}$ and inverse Fourier transform $\check{f}$ are defined by

\[
\hat{f}(\xi) := (2\pi)^{-d/2} \int_{\mathbb{R}^d} e^{-i\xi \cdot x} f(x) dx, \quad \check{f}(x) := (2\pi)^{-d/2} \int_{\mathbb{R}^d} e^{i\xi \cdot x} f(\xi) d\xi.
\]

Let $\phi_0$ be a radial $C^\infty$-function on $\mathbb{R}^d$ with

$$
\phi_0(\xi) = 1 \text{ for } |\xi| \leq 1 \text{ and } \phi_0(\xi) = 0 \text{ for } |\xi| \geq 2.
$$

Define for $j \in \mathbb{N}$,

$$
\phi_j(\xi) := \phi_0(2^{-j} \xi) - \phi_0(2^{1-j} \xi).
$$

It is easy to see that for $j \in \mathbb{N}$, $\phi_j(\xi) = \phi_1(2^{-j} \xi) \geq 0$ and

$$
\operatorname{supp} \phi_j \subset B_{2^{j+1}} \setminus B_{2^{j-1}}, \quad \sum_{j=0}^k \phi_j(\xi) = \phi_0(2^{-k} \xi) \to 1, \quad k \to \infty.
$$

**Definition 2.3.** For given $j \in \mathbb{N}_0$, the block operator $\mathcal{R}_j$ is defined on $\mathcal{S}'(\mathbb{R}^d)$ by

$$
\mathcal{R}_j f(x) := (\phi_j \check{f})(x) = \phi_j * f(x) = 2^{d(j-1)} \int_{\mathbb{R}^d} \phi_1(2^{j-1} y) f(x-y) dy.
$$

(2.15)

For any $s \in \mathbb{R}$ and $p,q \in [1,\infty]$, the Besov space $B^s_{p,q}$ is defined by

$$
B^s_{p,q} := \left\{ f \in \mathcal{S}'(\mathbb{R}^d) : \|f\|_{B^s_{p,q}} := \left( \sum_{j \in \mathbb{N}_0} 2^{sjq} \|\mathcal{R}_j f\|_p^q \right)^{1/q} < \infty \right\}.
$$

**Remark 2.4.** It is well known that for $0 < s \notin \mathbb{N}$ (cf. [15]):

$$
\|f\|_{B^s_{\infty,\infty}} \asymp \|f\|_{C^s}.
$$

Moreover, let $\mathcal{R}_j := \mathcal{R}_{j-1} + \mathcal{R}_j + \mathcal{R}_{j+1}$ with convention $\mathcal{R}_{-1} = 0$. Since $\phi_{j-1} + \phi_j + \phi_{j+1} = 1$ on $B_{2^{j+1}} \setminus B_{2^{j-1}}$, we have

$$
(\phi_{j-1} + \phi_j + \phi_{j+1}) \phi_j = \phi_j.
$$

Consequently,

$$
\mathcal{R}_j \mathcal{R}_j = \mathcal{R}_j \mathcal{R}_j = \mathcal{R}_j.
$$

(2.17)

The following commutator estimate is proven in [9] (see also [1]).

**Lemma 2.5.** Let $p,p_1,p_2 \in [1,\infty]$ with $\frac{1}{p} = \frac{1}{p_1} + \frac{1}{p_2}$. For any $\beta \in (0,1)$ and $\gamma \in (-\beta,0]$, there is a constant $C = C(d,\beta,\gamma) > 0$ such that for all $j \in \mathbb{N}$,

$$
\| [\mathcal{R}_j, f] g \|_p \leq C 2^{-j(\beta+\gamma)} \|f\|_{B^s_{p_1,q}} \|g\|_{B^s_{p_2,\infty}}, \quad j \in \mathbb{N}_0,
$$

(2.18)

where $[\mathcal{R}_j, f] g := \mathcal{R}_j(f g) - f \mathcal{R}_j g$.

We also need the following Gronwall inequality of Volterra type (cf. [17, Lemma 2.2]).

**Lemma 2.6.** Let $f \in L^1_{loc}(\mathbb{R}_+; \mathbb{R}_+)$ and $T > 0$. Suppose that for some $\gamma, \beta \in [0,1)$ and $C_1, C_2 > 0$,

$$
f(t) \leq C_1 t^{-\beta} + C_2 \int_0^t (t-s)^{-\gamma} f(s) ds, \quad t \in (0,T].
$$

Then there is a constant $C_3 = C_3(C_2,T,\gamma,\beta) > 0$ such that

$$
f(t) \leq C_3 C_1 t^{-\beta}, \quad t \in (0,T].
$$
3. Gradient estimates for heat kernel of nonlocal operator with constant coefficient

Fix $\alpha \in (0, 2)$. Let $(Z_t)_{t \geq 0}$ be an $\alpha$-stable process with Lévy measure

$$
\nu(A) = \int_0^\infty \frac{dr}{r^{1+\alpha}} \int_{\mathbb{S}^{d-1}} 1_A(r\omega)\tau(d\omega), \quad A \in \mathcal{B}(\mathbb{R}^d \setminus \{0\}),
$$

(3.1)

where $\tau$ is a finite measure over the unit sphere $\mathbb{S}^{d-1}$. Note that the $\alpha$-stable process $Z$ has the scaling property

$$
(\lambda^{-1/\alpha}Z_{\lambda t})_{t \geq 0} \overset{(d)}{=} (Z_t)_{t \geq 0}, \quad \forall \lambda > 0,
$$

(3.2)

and for any $\gamma > \alpha > \beta \geq 0$,

$$
\int_{|z|<1} |z|^\gamma \nu(dz) + \int_{|z|>1} |z|^\beta \nu(dz) < \infty.
$$

(3.3)

Let $N(dt, dz)$ be the associated Poisson random measure, that is,

$$
N([0, t] \times A) := \sum_{s \in [0, t]} 1_A(\Delta Z_s), \quad A \in \mathcal{B}(\mathbb{R}^d \setminus \{0\}), t > 0,
$$

where $\Delta Z_s := Z_s - Z_s^-$ is the jump size of $Z$ at time $s$. Let $\phi(t, z) : \mathbb{R}_+ \times \mathbb{R}^d \to \mathbb{R}^d$ be a measurable function with

$$
|\phi(t, z)| \leq C|z|, \quad (t, z) \in \mathbb{R}_+ \times \mathbb{R}^d.
$$

We consider the following time-inhomogenous Lévy process: for $0 \leq s \leq t < \infty$,

$$
X_{s,t}^\phi := \begin{cases}
\int_s^t \int_{|z|<1} \phi(r, z)N(dr, dz), & \alpha \in (0, 1), \\
\int_s^t \int_{|z|\leq 1} \phi(r, z)\tilde{N}(dr, dz) + \int_s^t \int_{|z|>1} \phi(r, z)N(dr, dz), & \alpha = 1, \\
\int_s^t \int_{\mathbb{R}^d} \phi(r, z)\tilde{N}(dr, dz), & \alpha \in (1, 2),
\end{cases}
$$

(3.4)

where $\tilde{N}(dr, dz) := N(dr, dz) - d\nu(dz)$ is the compensated Poisson random measure. Define

$$
P_{s,t}^\phi f(x) := \mathbb{E}f(x + X_{s,t}^\phi), \quad f \in C^2_b(\mathbb{R}^d).
$$

(3.5)

By Itô’s formula, one has

$$
\partial_t P_{s,t}^\phi f = \mathcal{L}_\phi^\alpha P_{s,t}^\phi f,
$$

(3.5)

where $\phi_t(z) := \phi(t, z)$ and

$$
\mathcal{L}_\phi^\alpha f(x) := \int_{\mathbb{R}^d} \left(f(x + \phi(t, z)) - f(x) - \phi^\alpha(t, z) \cdot \nabla f(x)\right)\nu(dz),
$$

and

$$
\phi^\alpha(t, z) := \left(1_{\alpha \in (1, 2)} + 1_{\alpha = 1} 1_{|z| \leq 1}\right)\phi(t, z).
$$

(3.6)

Lemma 3.1. (Duhamel’s formula) Let $\varphi \in C^0$ and $f \in L^\infty_{loc}(\mathbb{R}_+; C^0)$. Define

$$
u(t, x) := P_{0,t}^\phi \varphi(x) + \int_0^t P_{s,t}^\phi f(s, x)ds.
$$

(3.7)
Then $u \in L^\infty_{loc}(\mathbb{R}^d; C^0)$ uniquely solves $\partial_t u = \mathcal{L}^{(\alpha)}_u + f$ in the distributional sense, that is, for any $\psi \in C^2_c(\mathbb{R}^d)$ and $t > 0$,

$$
\langle u(t), \psi \rangle = \langle \varphi, \psi \rangle + \int_0^t \langle u(s), \mathcal{L}^{(\alpha)}_{-\phi_s} \psi \rangle ds + \int_0^t \langle f(s), \psi \rangle ds. \quad (3.7)
$$

**Proof.** Recall that $C^0$ stands for the space of bounded measurable functions. Clearly, $u \in L^\infty_{loc}(\mathbb{R}^d; C^0)$. Let $(\rho_\varepsilon)_{\varepsilon \in (0,1)}$ be a family of mollifiers in $\mathbb{R}^d$ with support in $B_\varepsilon$. Define

$$
u_\varepsilon(t) := u(t) * \rho_\varepsilon, \quad \varphi_\varepsilon := \varphi * \rho_\varepsilon, \quad f_\varepsilon(t) := f(t) * \rho_\varepsilon.
$$

Clearly,

$$
u_\varepsilon(t, x) = \nu_\varepsilon(x) + \int_0^t \mathcal{L}^{(\alpha)}_{\nu_\varepsilon}(s, x) ds + \int_0^t f_\varepsilon(s, x) ds. \quad (3.8)
$$

Hence, for any $\psi \in C^2_c(\mathbb{R}^d)$,

$$
\langle u_\varepsilon(t), \psi \rangle = \langle \varphi_\varepsilon, \psi \rangle + \int_0^t \langle u_\varepsilon(s), \mathcal{L}^{(\alpha)}_{-\varphi_\varepsilon} \psi \rangle ds + \int_0^t \langle f_\varepsilon(s), \psi \rangle ds.
$$

Taking $\varepsilon \to 0$, we obtain (3.7). On the other hand, if we take $\psi(\cdot) = \rho_\varepsilon(x - \cdot)$ in (3.7), then we get (3.8) and the uniqueness follows. \qed

Below we always make the following assumptions:

**$(\mathbf{H}^{\phi, \nu})$** $\phi$ satisfies the following nondegeneracy conditions

$$
0 < c_0^\phi := \inf_{\omega_0 \in \mathbb{S}^{d-1}} \inf_{t, \lambda > 0} \int_{\mathbb{S}^{d-1}} \frac{\lambda^2}{|x|^2} \pi(d\omega), \quad \sup_{t, z} \frac{\phi(t, z)}{|z|} =: c_1^\phi < \infty,
$$

and

$$
\mathbf{1}_{n=1} \int_{R_1 < |z| < R_2} \phi(t, z) \nu(dz) = 0, \quad 0 < R_1 < R_2. \quad (3.9)
$$

Notice that for all $0 \leq s < t < \infty$,

$$
c_0^\phi = c_0^{\phi_{s,t}} \text{ and } c_1^\phi = c_1^{\phi_{s,t}},
$$

and by (3.2) and (3.9),

$$
X_{s,t} = (t - s)^{-1/\alpha} X_{0,1}^{\phi_{s,t}},
$$

where

$$
\phi_{s,t}(r, z) := (t - s)^{1/\alpha} \phi(s + r(t - s), (t - s)^{-1/\alpha} z).
$$

The following lemma can be proved as in [8] (see also [4]). For the readers’ convenience, we provide a detailed proof here.

**Lemma 3.2.** Under $(\mathbf{H}^{\phi, \nu})$, for each $0 \leq s < t < \infty$, $X_{s,t}$ admits a $C^\infty$-smooth density $p_{s,t}^\phi(x)$ which satisfies that for any $\beta \in [0, \alpha)$ and $n \in \mathbb{N}_0$,

$$
\int_{\mathbb{R}^d} |x|^\beta |\nabla^n p_{s,t}^\phi(x)| dx \leq C(t - s)^{-\frac{n+\beta}{\alpha}},
$$

where $C = C(c_0^\phi, c_1^\phi, n, d, \alpha, \beta) > 0$. Moreover, for each $0 \leq s < t < \infty$ and $x \in \mathbb{R}^d$,

$$
p_{s,t}^\phi(x) = (t - s)^{-d/\alpha} p_{0,1}^{\phi_{s,t}}((t - s)^{-1/\alpha} x).
$$

(3.13)
Proof. First of all, by (3.11) one sees that (3.13) holds. Thus by (3.10), it suffices to prove (3.12) for $s = 0$ and $t = 1$. We only consider the case $\alpha \in (0, 1)$ and write

$$X_0^\phi = \int_0^1 \int_{|z| < 1} \phi(r, z) N(dr, dz) + \int_0^1 \int_{|z| \geq 1} \phi(r, z) N(dr, dz) =: \hat{X}_0^\phi + \tilde{X}_0^\phi.$$ 

Note that the characteristic function of $\hat{X}_0^\phi$ is given by

$$\mathbb{E} e^{i\xi \hat{X}_0^\phi} = e^{\psi_1(\xi)},$$

where for $\delta \in (0, \infty]$,

$$\psi_3(\xi) := \int_0^1 \int_{|z| < \delta} \left( e^{i\xi \phi(t, z)} - 1 \right) \nu(dz) dt.$$

We claim that there is a constant $c_2 > 0$ such that for all $\xi \in \mathbb{R}^d$,

$$\text{Re} \psi_1(\xi) \leq -c_2 \left( |\xi|^2 \wedge |\xi|^{\alpha} \right). \quad (3.14)$$

Indeed, by a change of variable, we have

$$\text{Re} \psi_\infty(\xi) = \int_0^1 \int_0^\infty \frac{1}{r^{1+\alpha}} \int_{S^{d-1}} \left( \cos(\xi \cdot \phi(t, r \omega)) - 1 \right) \pi(d\omega) dr dt$$

$$= |\xi|^\alpha \int_0^1 \int_0^\infty \frac{1}{r^{1+\alpha}} \int_{S^{d-1}} \left( \cos(\xi \cdot \phi(t, r \omega/|\xi|)) - 1 \right) \pi(d\omega) dr dt$$

$$\leq |\xi|^\alpha \int_0^1 \int_0^\delta \frac{1}{r^{1+\alpha}} \int_{S^{d-1}} \left( \cos(\xi \cdot \phi(t, r \omega/|\xi|)) - 1 \right) \pi(d\omega) dr dt.$$

Note that

$$\lim_{r \to 0} \frac{1 - \cos(r)}{r^2} = \frac{1}{2}. \quad (3.15)$$

By $(\mathbf{H}^{\phi, r})$, since $|\xi \cdot \phi(t, r \omega/|\xi|)| \leq c_1^\phi r$, we can choose $\delta$ small enough so that

$$\text{Re} \psi_\infty(\xi) \leq -\frac{|\xi|^\alpha}{3} \int_0^1 \int_0^\delta \frac{1}{r^{1+\alpha}} \int_{S^{d-1}} |\xi \cdot \phi(t, r \omega/|\xi|)|^2 \pi(d\omega) dr dt$$

$$\leq -c_0^\phi \frac{|\xi|^\alpha}{3} \int_0^\delta \frac{r^2}{r^{1+\alpha}} dr,$$

and therefore, there are constants $c_3 > 0$ and $M > 0$ such that for all $|\xi| > M$,

$$\text{Re} \psi_1(\xi) = \text{Re} \psi_\infty(\xi) + |\psi_\infty(\xi) - \psi_1(\xi)|$$

$$\leq -c_0^\phi \frac{|\xi|^\alpha}{3} \int_0^\delta \frac{r^2}{r^{1+\alpha}} dr + 2 \int_{|z| > 1} \nu(dz) \leq -c_3 |\xi|^\alpha.$$

On the other hand, by (3.15) and $(\mathbf{H}^{\phi, r})$, for $\delta$ small enough, we also have for $|\xi| \leq M$,

$$\text{Re} \psi_1(\xi) \leq \int_0^1 \int_{|z| \leq \delta} \left( \cos(\xi \cdot \phi(t, z)) - 1 \right) \nu(dz) dt$$

$$\leq -c_4 \int_0^1 \int_{|z| \leq \delta} |\xi \cdot \phi(t, z)|^2 \nu(dz) dt$$

$$= -c_4 |\xi|^2 \int_0^1 \int_0^\delta \frac{1}{r^{1+\alpha}} \int_{S^{d-1}} |\xi \cdot \phi(t, r \omega)|^2 \pi(d\omega) dr dt$$

$$\leq -c_4 c_0^\phi |\xi|^2 \int_0^\delta \frac{r^2}{r^{1+\alpha}} dr,$$
where $\bar{\xi} := \xi/|\xi|$. This proves the claim (3.14).

By (3.14), it is easy to see that $\varphi^\psi(\xi) \in \mathcal{S}(\mathbb{R}^d)$ is a Schwartz function. Thus the random variable $\tilde{X}_{0,1}^\phi$ has a $C^\infty$-smooth density $\rho \in \mathcal{S}(\mathbb{R}^d)$. Noting that for $\beta < \alpha$,

$$E|\tilde{X}_{0,1,1}^\phi|^{\beta} \leq C(c_1^\phi, \beta, \alpha, d) < \infty, \quad p_{0,1}^\phi(x) = E\rho(x + \tilde{X}_{0,1}^\phi),$$

we have

$$\int_{\mathbb{R}^d} |x|^{\beta} |\nabla^n p_{0,1}^\phi(x)|dx \leq E \int_{\mathbb{R}^d} |x|^{\beta} |\nabla^n \rho|(x + \tilde{X}_{0,1}^\phi)dx$$

$$\lesssim \int_{\mathbb{R}^d} |x|^{\beta} |\nabla^n \rho|(x)dx + E|\tilde{X}_{0,1}^\phi|^{\beta} \int_{\mathbb{R}^d} |\nabla^n \rho|(x)dx < \infty.$$ 

The desired estimate (3.12) for $s = 0$ and $t = 1$ follows. $\square$

The following is a key lemma, which is similar to [11, Lemma 3.1].

**Lemma 3.3.** Assume $H^{\phi,<p}$ and let $p_{s,t}(x) := p_{s,t}^\phi(x)$ be as in Lemma 3.2.

(i) For any $n \in \mathbb{N}_0$, there is a constant $C > 0$ such that for all $0 \leq s < t < \infty$,

$$\|\nabla^n R_0 p_{s,t}\|_1 \leq C.$$  

(3.16)

(ii) For any $n \in \mathbb{N}_0$, $\vartheta \geq 0$ and $\beta \in [0, \alpha)$, there is a constant $C > 0$ such that for all $0 \leq s < t < \infty$ and $j \in \mathbb{N}$,

$$m_\beta \left( |\nabla^n R_j p_{s,t}| \right) \leq C 2^{(n-\vartheta)j}(t-s)^{-\vartheta/\alpha}((t-s)^{\beta/\alpha} + 2^{-j\beta}),$$

(3.17)

where $m_\beta(dx) := |x|^\beta dx$ and $m_\beta(\varphi) := \int_{\mathbb{R}^d} \varphi(x)m_\beta(dx)$.

(iii) For any $n \in \mathbb{N}_0$, $\beta, \gamma \in [0, \alpha)$, there is a constant $C > 0$ such that for all nonnegative measurable $f : \mathbb{R}_+ \rightarrow \mathbb{R}_+$, $0 \leq s < t < \infty$, $j \in \mathbb{N}$,

$$\int_0^t m_\beta(|\nabla^n R_j p_{s,t}|)f(s)ds \leq C 2^{(n-\gamma-\beta)j} \int_0^t (t-s)^{-\frac{\gamma}{\beta}}f(s)ds.$$  

(3.18)

**Proof.** (i) Let $n \in \mathbb{N}_0$. By the definition of $R_0$, we have

$$\|\nabla^n R_0 p_{s,t}\|_1 \leq \|R_0 p_{s,t}\|_1 \leq \|\phi_0\|_1 \|p_{s,t}\|_1 = \|\phi_0\|_1 < \infty.$$  

(ii) Since the support of $\phi_1$ is contained in the annulus, for any $n \in \mathbb{N}_0$, $\Delta^{-k}\tilde{\phi}_1 := (|\xi|^{-2k}\phi_1(\xi))^{\gamma} \in \mathcal{S}(\mathbb{R}^d)$.

Fix $j \in \mathbb{N}$. For simplicity of notation, we write

$$\tilde{p}_{0,1}(x) := p_{0,1}^\phi(x), \quad h := (t-s)^{-1/\alpha}2^{-j}.$$  

Thus by (3.13) and the change of variable, for any $k \in \mathbb{N}_0$, we have

$$R_j p_{s,t}(x) = (t-s)^{-d/\alpha} \int_{\mathbb{R}^d} \tilde{p}_{0,1}((t-s)^{-1/\alpha}2^{-j}y)\tilde{\phi}_1(2^j x - y)dy$$

$$= h^{d+2^j} \int_{\mathbb{R}^d} \left( \Delta^k \tilde{p}_{0,1}(hy)\Delta^{-k}\tilde{\phi}_1(2^j x - y)dy.\right.$$  

Therefore, for any $k \in \mathbb{N}_0$,

$$m_\beta \left( |\nabla^n R_j p_{s,t}| \right) = \int_{\mathbb{R}^d} |x|^{\beta} |\nabla^n R_j p_{s,t}(x)|dx$$

$$= h^{d+2^j(n-\beta)} \int_{\mathbb{R}^d} |x|^{\beta} \left( \Delta^k \tilde{p}_{0,1}(hy)\Delta^{-k}\tilde{\phi}_1(x-y)dy \right)dx$$

$$\lesssim h^{d+2^j(n-\beta)} \int_{\mathbb{R}^d} |x|^{\beta} |\Delta^k \tilde{p}_{0,1}(hy)|dy \int_{\mathbb{R}^d} |\nabla^n \Delta^{-k}\tilde{\phi}_1(x)|dx.$$  

\[ + h^{d+k2^j(n-\beta)} \int_{\mathbb{R}^d} |\Delta^k \tilde{p}_{0,1}(hy)| dy \int_{\mathbb{R}^d} |x|^\beta |\nabla^n \Delta^{-k} \tilde{\varphi}_1(x)| dx \]
\[ \lesssim h^k 2^l(n-\beta) \left( h^{-\beta} + 1 \right), \]

which in turn gives (3.17) by simple interpolation.

(iii) Let \( I \) be the left hand side of (3.18). Without loss of generality, we assume \( t > 2^{-\alpha} \). We make the following decomposition:

\[ I = \left( \int_{0}^{(t-2^{-\alpha}) \wedge 0} + \int_{(t-2^{-\alpha}) \wedge 0}^{t} \right) \mu_\beta \left( |\nabla^n \mathcal{R}_j p_{s,t} \right) f(s) ds =: I_1 + I_2. \]

For \( I_1 \), by (3.17) with \( \vartheta = \gamma \), we have

\[ I_1 \lesssim 2^{(n-\gamma)j} \int_{(t-2^{-\alpha}) \wedge 0}^{t} (t-s)^{-\frac{\gamma}{\alpha}} \left( 2^{-j} + (t-s)^{\frac{1}{\alpha}} \right)^{\beta} f(s) ds \]
\[ \lesssim 2^{(n-\gamma-\beta)j} \int_{0}^{t} (t-s)^{-\frac{\gamma}{\alpha}} f(s) ds. \]

For \( I_2 \), by (3.17) with \( \vartheta = \gamma + \beta \), we have

\[ I_2 \lesssim 2^{(n-\gamma-\beta)j} \int_{(t-2^{-\alpha}) \wedge 0}^{t} (t-s)^{-\frac{\gamma+\beta}{\alpha}} \left( 2^{-j} + (t-s)^{\frac{1}{\alpha}} \right)^{\beta} f(s) ds \]
\[ \lesssim 2^{(n-\gamma-\beta)j} \int_{0}^{t} (t-s)^{-\frac{\gamma}{\alpha}} f(s) ds. \]

Combining the above two estimates, we obtain (3.18) for \( j \in \mathbb{N} \).

\[ \square \]

4. Regularity estimate for nonlocal equations

In this section we fix \( \alpha \in (0, 2) \) and consider the following time-dependent nonlocal operator:

\[ \mathcal{L}_x^{(\alpha)} u(x) := \int_{\mathbb{R}^d} \left( u(x + \phi(t, x, z)) - u(x) - \phi^{(\alpha)}(t, x, z) \cdot \nabla u(x) \right) \nu(dz), \]

where \( \nu \) takes the form (3.1), \( \phi(t, x, z) : \mathbb{R}_+ \times \mathbb{R}^d \times \mathbb{R}^d \to \mathbb{R}^d \) is a measurable function, and

\[ \phi^{(\alpha)}(t, x, z) := \left( 1_{\alpha \in (1, 2)} + 1_{\alpha = 1} |z| \leq 1 \right) \phi(t, x, z). \]

Recall that \( \pi \) is the finite measure on \( S^{d-1} \) associated with the Lévy measure \( \nu \) in (3.1). We assume for some \( c_0, c_1 > 0 \),

\[ |\phi(t, x, z)| \leq c_0 |z|, \quad |\nabla_x \phi(t, x, z)| \leq c_1 |z|, \quad (4.1) \]

and

\[ \inf_{\omega_0 \in S^{d-1}} \inf_{x \in \mathbb{R}^d} \inf_{t, \lambda > 0} \int_{S^{d-1}} \frac{|\omega_0 \cdot \phi(t, x, \lambda \omega)|^2}{\lambda^2} \pi(d\omega) =: c_2 > 0, \quad (4.2) \]

and

\[ 1_{\{\alpha = 1\}} \int_{R_1 < |z| < R_2} \phi(t, x, z) \nu(dz) = 0 \quad \text{for any } 0 < R_1 < R_2. \quad (4.3) \]

Clearly, \( \mathcal{L}_x^{(\alpha)} u(x) \) is well defined pointwisely if \( u \in C^\gamma \) for some \( \gamma > \alpha \). Let \( b : \mathbb{R}_+ \times \mathbb{R}^d \to \mathbb{R}^d \) be a measurable function and satisfy that for some \( \beta \in [0, 1] \),

\[ |b(t, x)| \leq c_3, \quad |b(t, x) - b(t, y)| \leq c_3 |x - y|^\beta. \quad (4.4) \]
The following parameter set will be used for stating the dependence of a constant.

$$\Theta := (d, \alpha, c_0, c_1, c_2, c_3, \beta).$$

Fix \( s \geq 0 \). Consider the following nonlocal equation:

$$\partial_t u_s = \mathcal{L}^{(a)}_{\phi_r} u_s + \mathbf{1}_{\{\alpha > 1/2\}} b \cdot \nabla u_s \quad \text{for} \ t \geq s \quad \text{with} \ u_s(s, x) = \varphi(x). \quad (4.5)$$

In order to introduce the classical solution of (4.5), we define

$$C^{\gamma-} := \cap_{\gamma' < \gamma} C^{\gamma'}.$$

**Definition 4.1.** Fix \( s \geq 0 \) and \( \gamma > \alpha \lor 1 \). For \( \varphi \in C^{\gamma-} \), we call a function \( u_s \in C([s, \infty); C^{\gamma-}) \) a classical solution of nonlocal-PDE (4.5) with initial value \( \varphi \) at time \( s \) if for all \( t \geq s \) and \( x \in \mathbb{R}^d \),

$$u_s(t, x) = \varphi(x) + \int_s^t \left( \mathcal{L}^{(a)}_{\phi_r} + \mathbf{1}_{\{\alpha > 1/2\}} b \cdot \nabla \right) u_s(r, x) dr.$$

By the proof of [6, Theorem 6.1], maximum principle holds for classical solutions of (4.5) and so classical solution to (4.5) is unique. Fix \( \gamma > \alpha \lor 1 \) and suppose \( u_s(t, x) \) is the classical solution to (4.5). To explicitly reflect its dependence on its initial value \( \varphi \) at time \( s \), we write

$$Q_{s,t} \varphi(x) := u_s(t, x).$$

It follows from the uniqueness of classical solution to (4.5) that for any \( s < r < t \),

$$Q_{s,t} \varphi = Q_{r,t} Q_{s,r} \varphi. \quad (4.6)$$

We first establish the following a priori regularity estimate.

**Theorem 4.2.** Let \( \alpha \in (0, 2), \beta \in [0, 1] \) with \( \alpha + \beta > 1 \) and \( \gamma \in [0, \alpha + \alpha \land \beta] \). Under conditions (4.1)-(4.4), for any \( T > 0 \) and \( \eta \in (-(\alpha + \beta - 1) \land 1, \gamma) \), there is a constant \( C = C(T, \Theta, \gamma, \eta) > 0 \) such that for any \( 0 \leq s < t \leq T, \varphi \in C^2 \) and any classical solution \( Q_{s,t} \varphi(x) = u_s(t, x) \) of the nonlocal-PDE (4.5),

$$\|Q_{s,t} \varphi\|_{B_{\gamma, \infty}} \leq C(t-s)^{\frac{\alpha}{2} \land \gamma} \|\varphi\|_{B_{\gamma, \infty}}. \quad (4.7)$$

To show (4.7), we use the freezing coefficient argument. Without loss of generality, we assume \( s = 0 \) and write \( u(t, x) = Q_{0,t} \varphi(x) \). Fix \( y \in \mathbb{R}^d \) and let \( \mathcal{S}^y \) be the set of all solutions \( \theta^y \) of the following ODE:

$$\dot{\theta}^y(t) = -b(t, \theta^y(t)), \quad \theta^y(0) = y.$$  

It is well known that for any \( t > 0 \) (e.g. [11, Lemma 6.5]),

$$\cup_{y \in \mathbb{R}^d} \cup_{\theta^y \in \mathcal{S}^y} \{\theta^y(t)\} = \mathbb{R}^d. \quad (4.8)$$

Define

$$u^y(t, x) := u(t, x + \theta^y(t)), \quad \phi^y(t, x, z) := \phi(t, x, z) := \phi(t, x + \theta^y(t), z)$$

and

$$b^y(t, x) := b(t, x + \theta^y(t)) - b(t, \theta^y(t)).$$

It is easy to see that

$$\partial_t u^y + \mathcal{L}^{(a)}_{\phi_r} u^y + \mathbf{1}_{\{\alpha > 1/2\}} b^y \cdot \nabla u^y = 0, \quad u^y(0, x) = \varphi^y(x) := \varphi(x + y).$$

In the following, for notational simplicity we drop the superscript \( y \) from \( u, \varphi, b \). With this notation, \( u \) satisfies

$$\partial_t u + \mathcal{L}^{(a)}_{\phi_r} u + \mathbf{1}_{\{\alpha > 1/2\}} b \cdot \nabla u = 0, \quad u(0) = \varphi,$$
and $b$ satisfies
\[ |b(t,x)| \leq 2c_3(|x|^{\beta} \wedge 1). \]  
(4.9)

Next we freeze $\phi$ at point 0. Define $\psi(t,z) := \phi(t,0,z)$ and
\[ \mathcal{A} u := \mathcal{L}^{(\alpha)}_{\phi_z} u - \mathcal{L}^{(\alpha)}_{\psi_z} u. \]

Then we have
\[ \partial_t u + \mathcal{L}^{(\alpha)}_{\psi_z} u + \mathcal{A} u + 1_{\{\alpha > 1/2\}} b \cdot \nabla u = 0, \quad u(0) = \varphi. \]  
(4.10)

Let $P^\psi_{s,t}$ be defined by (3.4) in terms of $\phi = \psi$ and $p^\psi_{s,t}$ the corresponding heat kernel, that is,
\[ P^\psi_{s,t} f(x) = \int_{\mathbb{R}^d} p^\psi_{s,t}(x - y)f(y)dy. \]

Since $u$ is a classical solution of (4.10), by Lemma 3.1,
\[ u(t,x) = P^\psi_{0,t} \varphi^y(x) + \int_0^t P^\psi_{s,t}(\mathcal{A} u)(s,x)ds + 1_{\{\alpha > 1/2\}} \int_0^t P^\psi_{s,t}(b \cdot \nabla u)(s,x)ds. \]

For $j \in \mathbb{N}_0$, acting on both sides of the above equation by $\mathcal{R}_j$, we obtain
\[ \mathcal{R}_j u(t,0) = \mathcal{R}_j P^\psi_{0,t} \varphi^y(0) + \int_0^t \mathcal{R}_j P^\psi_{s,t}(\mathcal{A} u)(s,0)ds \]
\[ + 1_{\{\alpha > 1/2\}} \int_0^t \mathcal{R}_j P^\psi_{s,t}(b \cdot \nabla u)(s,0)ds. \]  
(4.11)

**Lemma 4.3.** For any $T > 0$ and $\eta \leq \gamma$, there is a constant $C = C(T, \gamma, \eta, \Theta) > 0$ such that for all $j \in \mathbb{N}_0$, $t \in (0,T]$ and $y \in \mathbb{R}^d$,
\[ 2^{\gamma j} |\mathcal{R}_j P^\psi_{0,t} \varphi^y(0)| \leq C t^{\frac{2n\gamma}{n\gamma - \alpha}} \|\varphi\|_{B^\eta_{\infty,\infty}}, \]
where $\varphi^y(x) := \varphi(x + y)$.

**Proof.** By definition and Hölder’s inequality, we have for any $\eta \leq \gamma$,
\[ |\mathcal{R}_j P^\psi_{0,t} \varphi^y(0)| = \left| \int_{\mathbb{R}^d} \mathcal{R}_j P^\psi_{0,t}(-x) \varphi^y(x)dx \right| \leq \left| \int_{\mathbb{R}^d} \mathcal{R}_j P^\psi_{0,t}(-x) \mathcal{R}_j \varphi^y(x)dx \right| \leq \|\mathcal{R}_j P^\psi_{0,t}\|_1 \|\mathcal{R}_j \varphi\|_\infty \leq 2^{-\gamma-j} t^{-\frac{n\gamma}{n\gamma - \alpha}} \|\varphi\|_{B^\eta_{\infty,\infty}}, \]
where the last step is due to Lemma 3.3 and the definition of $B^\eta_{\infty,\infty}$.

**Lemma 4.4.** For any $T > 0$, $\gamma \in [0,\alpha)$ and $\varepsilon \in (0,\alpha - \gamma)$, there is a constant $C = C(T, \varepsilon, \gamma, \Theta) > 0$ such that for all $j \in \mathbb{N}_0$ and $t \in (0,T]$,
\[ 2^{\gamma j} \int_0^t |\mathcal{R}_j P^\psi_{s,t} \mathcal{A} u(s,0)|ds \leq \int_0^t(t-s)^{-\frac{2n\varepsilon}{n\varepsilon + \alpha}} \|u(s)\|_{B^{\eta}_{\infty,\infty}} ds. \]

**Proof.** We only prove the estimate for $\alpha \in (1,2)$. The case $\alpha \in [0,1]$ is similar and easier. Since the time variable does not play any essential role in the following calculations, if there is no confusions, we shall drop the time variable for simplicity of notation. Let $\delta > 0$ be a fixed small number, which will be determined below. Since $\alpha \in (1,2)$, by definition we can make the following decomposition:
\[ \mathcal{A} u(x) = \int_{|z| \leq \delta} \mathcal{D}_1^{\phi_{\cdot,z}} u(x)\nu(dz) + \int_{|z| > \delta} \mathcal{D}_1^{\phi_{\cdot,z}} u(x)\nu(dz) =: \mathcal{A}_\delta u(x) + \mathcal{A}_\delta u(x), \]
where $\mathcal{D}_1^{\phi_{\cdot,z}} u(x)$ is defined by (see (2.2))
\[ \mathcal{D}_1^{\phi_{\cdot,z}} u(x) := u(x + \phi(x,z)) - u(x + \phi(0,z)) - (\phi(x,z) - \phi(0,z)) \cdot \nabla u(x). \]
We first treat $\mathcal{A}_h u$. Notice that by definition and Fubini’s theorem,
\[
\mathcal{R}_j \mathcal{P}^\psi_{s,t} \mathcal{A}_h u(s,0) = \int_{\mathbb{R}^d} \mathcal{R}_j \mathcal{P}^\psi_{s,t}(-x) \mathcal{A}_h u(s,x) \, dx \\
= \int_{|z| \leq \delta} \int_{\mathbb{R}^d} \mathcal{R}_j \mathcal{P}^\psi_{s,t}(-x) \mathcal{F}^\phi_{1,-z} u(s,x) \, dx \, \nu(dz).
\]
By the assumption (4.1), one can choose $\delta$ small enough so that
\[
||\nabla^\ell \phi(s,\cdot,z)||_{\infty} \leq C|z| \leq \frac{1}{2}, \ |z| < \delta, \ \ell = 0, 1.
\]
In particular, the assumption (2.1) is satisfied. Let $\theta \in (\alpha - 1, 1)$. By (2.6) and Hölder’s inequality, we have for any $j \in \mathbb{N},$
\[
\int_0^t |\mathcal{R}_j \mathcal{P}^\psi_{s,t} \mathcal{A}_h u(s,0)| \, ds \leq \int_0^t \int_{|z| \leq \delta} \left| \int_{\mathbb{R}^d} \mathcal{R}_j \mathcal{P}^\psi_{s,t}(-x) \mathcal{F}^\phi_{1,-z} u(s,x) \, dx \right| \nu(dz) \, ds \\
\lesssim \int_0^t \|u(s)||_{C^\theta} \left[ \mu_{1+\theta} (|\nabla^2 \mathcal{R}_j \mathcal{P}^\psi_{s,t}|)^{\theta} \mu_{1+\theta} (|\nabla \mathcal{R}_j \mathcal{P}^\psi_{s,t}|)^{1-\theta} \right] ds \\
+ \mu_0 (|\mathcal{R}_j \mathcal{P}^\psi_{s,t}|) + \mu_1 (|\nabla \mathcal{R}_j \mathcal{P}^\psi_{s,t}|) \|u(s)||_{C^\theta} ds \\
=: I_1(t) + I_2(t).
\]
Let $\beta \in (0, \alpha)$. Since $\beta < \alpha < 1 + \theta$ and $\gamma + \varepsilon < \alpha$, and recalling
\[
\mu_{1+\theta}(dx) = (|x| \wedge 1)^{1+\theta} dx \leq |x|^\beta dx = m_\beta(dx),
\]
for $j \in \mathbb{N}$, by (3.18) and (2.16), we have
\[
I_1(t) \lesssim \left( \int_0^t m_\beta (|\nabla^2 \mathcal{R}_j \mathcal{P}^\psi_{s,t}|)||u(s)||_{C^\theta} \, ds \right)^{\theta} \left( \int_0^t m_\beta (|\nabla \mathcal{R}_j \mathcal{P}^\psi_{s,t}|)||u(s)||_{C^\theta} \, ds \right)^{1-\theta} \\
\lesssim \left( 2^{(2-\beta-\gamma-\varepsilon)j} \int_0^t (s-t)^{-\frac{\gamma+\varepsilon}{\beta}} ||u(s)||_{C^\theta} \, ds \right)^{\theta} \\
\times \left( 2^{(1-\beta-\gamma-\varepsilon)j} \int_0^t (s-t)^{-\frac{\gamma+\varepsilon}{\beta}} ||u(s)||_{C^\theta} \, ds \right)^{1-\theta} \\
\lesssim 2^{(1+\theta-\beta-\gamma-\varepsilon)j} \int_0^t (s-t)^{-\frac{\gamma+\varepsilon}{\beta}} ||u(s)||_{B^\theta_{\infty,\infty}} \, ds,
\]
and also,
\[
I_2(t) \lesssim 2^{-\gamma j} \int_0^t (s-t)^{-\frac{\gamma}{\beta}} ||u(s)||_{B^\theta_{\infty,\infty}} \, ds.
\]
For $j = 0$, by (3.16), we clearly have
\[
\int_0^t |\mathcal{R}_0 \mathcal{P}^\psi_{s,t} \mathcal{A}_h u(s,0)| \, ds \lesssim \int_0^t ||u(s)||_{B^\theta_{\infty,\infty}} \, ds.
\]
Thus, we obtain that for any $j \in \mathbb{N}_0,$
\[
\int_0^t |\mathcal{R}_j \mathcal{P}^\psi_{s,t} \mathcal{A}_h u(s,0)| \, ds \lesssim 2^{(1+\theta-\beta-\gamma-\varepsilon)j} \int_0^t (s-t)^{-\frac{\gamma+\varepsilon}{\beta}} ||u(s)||_{B^\theta_{\infty,\infty}} \, ds.
\]
In particular, if we choose $\theta$ close to $\alpha - 1$ from above and $\beta$ close to $\alpha$ from below so that

$$1 + \theta - \beta \leq \varepsilon, \quad \theta - (\alpha - 1) \leq \varepsilon,$$

then we get for any $j \in \mathbb{N}_0$,

$$2^{\gamma j} \int_0^t |\mathcal{R}_j P_{s,t}^\psi \mathcal{A}_\theta u(s, 0)|ds \lesssim \int_0^t (t - s)^{-\frac{\gamma j}{\alpha}} \|u(s)\|_{\mathcal{B}_{\varepsilon, \infty}^{\alpha - 1, \gamma}} ds. \tag{4.12}$$

Recall $m_\beta(dx) = |x|^\beta dx$. For $\mathcal{A}_\theta u$, letting $\bar{\phi}(x, z) := \phi(x, z) - \phi(0, z)$, by Fubini’s theorem and the integration by parts, we have

$$|\mathcal{R}_j P_{s,t}^\psi \mathcal{A}_\theta u(0)| = \int_{\mathbb{R}^d} \mathcal{R}_j P_{s,t}^\psi(x) \mathcal{A}_\theta u(x) dx \leq 2\|u\|_{\infty} \int_{|z| > \delta} \int_{\mathbb{R}^d} |\mathcal{R}_j P_{s,t}^\psi(x)| d\nu(dz)$$

$$+ \int_{|z| > \delta} \int_{\mathbb{R}^d} \left( \mathcal{R}_j P_{s,t}^\psi(x) \text{div}_x \bar{\phi}(x, z) + \bar{\phi}(x, z) \cdot \nabla \mathcal{R}_j P_{s,t}^\psi(x) u(x) dx d\nu(dz) \right)$$

$$\lesssim \|u\|_{\infty} m_0 \left( |\mathcal{R}_j P_{s,t}^\psi| \right) + \|u\|_{\infty} m_1 \left( |\nabla \mathcal{R}_j P_{s,t}^\psi| \right) \int_{|z| > \delta} |z| \nu(dz),$$

where we have used that $|\text{div}_x \bar{\phi}(x, z)| \lesssim |z|$ and $|\bar{\phi}(x, z)| \lesssim |x| \cdot |z|$. Thus by (3.18), we get for any $\gamma \in (0, \alpha)$,

$$\int_0^t |\mathcal{R}_j P_{s,t}^\psi \mathcal{A}_\theta u(s, 0)|ds \lesssim C^{2 - \gamma j} \int_0^t (t - s)^{-\frac{\gamma j}{\alpha}} \|u(s)\|_{\mathcal{B}_{\varepsilon, \infty}^{\alpha}} ds,$$

which together with (4.12) yields the desired estimate. 

In order to obtain the gradient estimate, we need the following lemma to improve the regularity to higher order.

**Lemma 4.5.** For any $T > 0$, $\gamma \in [0, \alpha + \alpha \wedge 1)$ and $\theta \in (\alpha, 2)$, there is a constant $C = C(T, \Theta, \gamma, \theta) > 0$ such that for all $j \in \mathbb{N}_0$ and $t \in (0, T)$,

$$2^{\gamma j} \int_0^t |\mathcal{R}_j P_{s,t}^\psi \mathcal{A}_\theta u(s, 0)|ds \lesssim C^{2 - \gamma j} \int_0^t (t - s)^{-\frac{\gamma j}{\alpha}} \|u(s)\|_{\mathcal{B}_{\varepsilon, \infty}^{\alpha}} ds,$$

where $\gamma' := \frac{\gamma}{2} 1_{\gamma \leq 2} + (\gamma - 1) 1_{\gamma > 2} < \alpha$.

**Proof.** Still we only consider $\alpha \in (1, 2)$. Let $\theta \in (\alpha, 2)$. Noting that

$$\|u(x + \phi(x, z)) - u(x + \phi(0, 0)) - (\phi(x, z) - \phi(0, 0)) \cdot \nabla u(x)\|$$

$$\leq |\phi(x, z) - \phi(0, 0)| \left\| \mathcal{A}_\theta u \right\|_{\mathcal{B}_{\varepsilon, \infty}^{\alpha - 1}} \lesssim |x| \|u\|_{\mathcal{B}_{\varepsilon, \infty}^{\alpha}},$$

by (2.16), we have

$$|\mathcal{A}_\theta u(x)| \lesssim |x| \|u\|_{\mathcal{B}_{\varepsilon, \infty}^{\alpha}} \int_{\mathbb{R}^d} (|z|^\theta \wedge |z|) d\nu(dz) \lesssim |x| \|u\|_{\mathcal{B}_{\varepsilon, \infty}^{\alpha}}.$$

Hence,

$$\int_0^t |\mathcal{R}_j P_{s,t}^\psi \mathcal{A}_\theta u(s, 0)|ds \lesssim \int_0^t \int_{\mathbb{R}^d} |\mathcal{R}_j P_{s,t}^\psi(-x) \mathcal{A}_\theta u(s, x)| dx ds$$

$$\lesssim \int_0^t m_1 (|\mathcal{R}_j P_{s,t}^\psi|) \|u(s)\|_{\mathcal{B}_{\varepsilon, \infty}^{\alpha}} ds,$$
which implies by (3.18) that for any $\bar{\gamma} \in [0, \alpha)$,
\[
2^{(\bar{\gamma} + \alpha + 1)j} \int_0^t |\mathcal{R}_j \mathcal{P}_s^{\psi}(b \cdot \nabla u)(s, 0)| ds \lesssim C \int_0^t (t - s)^{-\frac{2 + \alpha}{\alpha}} \|u(s)\|_{\mathbf{B}_{\infty, \infty}^a} ds.
\]
Here $m_1(dx) := |x|dx$. The proof is completed by the change of $\gamma = \bar{\gamma} + \gamma \wedge 1$. \hfill \Box

Next comes to treat the drift term.

**Lemma 4.6.** Let $\alpha \in (1/2, 2)$, $\beta \in [0, \alpha \wedge 1)$ with $\alpha + \beta > 1$. Under (4.4), for any $T > 0$, $\gamma \in [0, \alpha)$ and $\varepsilon \in (0, (\alpha - \gamma) \wedge \beta)$, there is a constant $C = C(T, \Theta, \gamma, \varepsilon) > 0$ such that for all $j \in \mathbb{N}_0$ and $t \in (0, T]$,
\[
2^{(\gamma + \alpha + 1)j} \int_0^t |\mathcal{R}_j \mathcal{P}_s^{\psi}(b \cdot \nabla u)(s, 0)| ds \lesssim C \int_0^t (t - s)^{-\frac{2 + \alpha}{\alpha}} \|u(s)\|_{\mathbf{B}_{\infty, \infty}^a} ds \tag{4.13}
\]
and for any $\gamma \in [0, \alpha + \beta)$,
\[
2^{(\gamma + \alpha + 1)j} \int_0^t |\mathcal{R}_j \mathcal{P}_s^{\psi}(b \cdot \nabla u)(s, 0)| ds \lesssim C \int_0^t (t - s)^{-\frac{2 + \alpha + \beta}{\alpha}} \|\nabla u(s)\|_{\infty} ds. \tag{4.14}
\]

**Proof.** For $j \in \mathbb{N}_0$, by definition and (2.17), we have
\[
\mathcal{R}_j \mathcal{P}_s^{\psi}(b \cdot \nabla u)(0) = \int_{\mathbb{R}^d} \mathcal{R}_j \mathcal{P}_s^{\psi}(b \cdot \nabla u)(x) dx = \int_{\mathbb{R}^d} \mathcal{R}_j \mathcal{P}_s^{\psi}(b \cdot \nabla u)(0) dx
\]
\[
= \int_{\mathbb{R}^d} \mathcal{R}_j \mathcal{P}_s^{\psi}(b \cdot \nabla u)(x) dx + \int_{\mathbb{R}^d} \mathcal{R}_j \mathcal{P}_s^{\psi}(b \cdot \nabla u)(x) dx.
\]
By (4.9) and (2.18), we have for any $\theta \in (1 - \beta, 1)$,
\[
|\mathcal{R}_j \mathcal{P}_s^{\psi}(b \cdot \nabla u)(0)| \lesssim \|\mathcal{R}_j \mathcal{P}_s^{\psi}(b \cdot \nabla u)\|_{\infty} m_{\beta}(\|\mathcal{R}_j \mathcal{P}_s^{\psi}\|_{1}) + \|\mathcal{R}_j \mathcal{P}_s^{\psi}(b \cdot \nabla u)\|_{\infty} m_{\beta}(\|\mathcal{R}_j \mathcal{P}_s^{\psi}\|_{1}) + 2(1 - \theta)\|u\|_{C^0} m_{\beta}(\|\mathcal{R}_j \mathcal{P}_s^{\psi}\|_{1}) + 2(1 - \theta - \gamma)\|u\|_{C^0} (\|\mathcal{R}_j \mathcal{P}_s^{\psi}\|_{1}),
\]
where $m_{\beta}(dx) = |x|^\beta dx$. Since $\gamma + \varepsilon < \alpha$, by (3.18) and (2.16), we obtain that for any $\theta \in (1 - \beta, 1)$,
\[
\int_0^t |\mathcal{R}_j \mathcal{P}_s^{\psi}(b \cdot \nabla u)(s, 0)| ds \lesssim C 2^{(1 - \theta - \gamma - \varepsilon)j} \int_0^t (t - s)^{-\frac{2 + \alpha}{\alpha}} \|u(s)\|_{\mathbf{B}_{\infty, \infty}^a} ds,
\]
which implies (4.13) by choosing $\theta = 1 - \beta + \varepsilon$. Moreover, we also have
\[
\int_0^t |\mathcal{R}_j \mathcal{P}_s^{\psi}(b \cdot \nabla u)(s, 0)| ds \lesssim \int_0^t \int_{\mathbb{R}^d} |\mathcal{R}_j \mathcal{P}_s^{\psi}(b \cdot \nabla u)(s, x)| dx ds
\]
\[
\lesssim \int_0^t m_{\beta}(\|\mathcal{R}_j \mathcal{P}_s^{\psi}\|_{1}) \|\nabla u(s)\|_{\infty} ds \lesssim 2^{(\gamma + \beta)j} \int_0^t (t - s)^{-\frac{2 + \alpha + \beta}{\alpha}} \|\nabla u(s)\|_{\infty} ds,
\]
where $\bar{\gamma} \in [0, \alpha)$. Thus we obtain (4.14) by letting $\gamma = \bar{\gamma} + \beta$. \hfill \Box

**Remark 4.7.** The reason of requiring $\alpha \in (1/2, 2)$ in Lemma 4.6 is due to $\beta < \alpha \wedge 1$ and $\alpha + \beta > 1$. Here we require $\beta < \alpha$ because of the moment estimate in (3.12). It is an open problem whether this restrict $\alpha > 1/2$ can be dropped.

Now we are in a position to give

**Proof of Theorem 4.2.** We divide the proof into two steps.

**Step 1.** In this step we prove (4.7) for $\gamma \in [0, \alpha)$. Let
\[
\delta := (\alpha - 1) \vee (1 - \beta), \quad \eta \in (\delta - \alpha, \gamma].
\]
By (4.11) and Lemmas 4.3, 4.4 and (4.13), for any $\varepsilon \in (0, (\alpha - \gamma) \wedge \beta)$, we have
\[
\|u(t)\|_{\mathbf{B}_{\infty, \infty}^a} = \sup_{j \geq 0} 2^{\gamma j} \|\mathcal{R}_j u(t)\|_{\infty} \leq \sup_{j \geq 0} 2^{\gamma j} \|\mathcal{R}_j u(t, 0)\|_{\infty}
\]
\begin{align}
&\lesssim t^{\frac{\alpha-\eta}{\alpha}}\|\varphi\|_{B_{\infty,\infty}^{\gamma}} + \int_0^t (t-s)^{-\frac{\alpha+\eta}{\alpha}}\|u(s)\|_{B_{\infty,\infty}^{\delta+\eta}} \, ds. \tag{4.15}
\end{align}

Since $\delta < \alpha$ and $\eta > \delta - \alpha$, one can choose $\varepsilon \in (0,(\alpha - \gamma) \wedge \beta)$ small enough and $\eta'$ so that

$$
\delta + 2\varepsilon < \alpha, \quad \eta' \in (\delta + \varepsilon - \alpha, (\delta + \varepsilon) \wedge \eta).
$$

Thus by (4.15) with $\gamma = \delta + \varepsilon$ and $\eta = \eta'$, we have

$$
\|u(t)\|_{B_{\infty,\infty}^{\gamma}} \lesssim t^{\frac{\gamma - \eta'}{\alpha}}\|\varphi\|_{B_{\infty,\infty}^{\eta'}} + \int_0^t (t-s)^{-\frac{\eta'}{\alpha}}\|u(s)\|_{B_{\infty,\infty}^{\gamma}} \, ds,
$$

which implies by Gronwall's inequality (see Lemma 2.6) that for all $t \in (0,T)$,

$$
\|u(t)\|_{B_{\infty,\infty}^{\gamma}} \lesssim t^{\frac{\gamma - \eta'}{\alpha}}\|\varphi\|_{B_{\infty,\infty}^{\eta'}} \lesssim t^{\frac{\gamma - \eta'}{\alpha}}\|\varphi\|_{B_{\infty,\infty}^{\beta}}. \tag{4.16}
$$

Now substituting (4.16) into (4.15), we obtain that for all $t \in (0,T)$,

$$
\|u(t)\|_{B_{\infty,\infty}^{\gamma}} \lesssim \|\varphi\|_{B_{\infty,\infty}^{\beta}} \left( t^{\frac{\gamma - \eta'}{\alpha}} + \int_0^t (t-s)^{-\frac{\eta'}{\alpha}}\|u(s)\|_{B_{\infty,\infty}^{\beta}} \, ds \right)
\lesssim t^{\frac{\gamma - \eta'}{\alpha}}\|\varphi\|_{B_{\infty,\infty}^{\beta}} \Rightarrow \|Q_{s,t}\varphi\|_{B_{\infty,\infty}^{\beta}} \lesssim (t-s)^{-\frac{\alpha}{\alpha - \gamma}}\|\varphi\|_{B_{\infty,\infty}^{\beta}}. \tag{4.17}
$$

Thus we obtain (4.7) for any $\gamma \in [0,\alpha)$ since $\delta - \alpha = -((\alpha + \beta - 1) \wedge 1)$.

**Step 2.** In this step we improve the spatial regularity of $Q_{s,t}\varphi$ to order $\gamma \in [0,\alpha + \alpha \wedge \beta)$. We consider the case of $\alpha > 1/2$. The case of $\alpha \in (0,1/2]$ and $b \equiv 0$ is easier. Let

$$
\gamma \in (\alpha \wedge 1, \alpha + \alpha \wedge \beta), \quad \eta \leq \gamma, \quad \theta \in (\alpha \wedge 1, 2).
$$

By Lemma 4.5 and (4.14), for $\gamma'$ being as in Lemma 4.5, we have

$$
\|u(t)\|_{B_{\infty,\infty}^{\gamma}} \lesssim t^{\frac{\gamma}{\alpha}}\|\varphi\|_{B_{\infty,\infty}^{\gamma}} + \int_0^t (t-s)^{-\frac{\gamma'}{\alpha}}\|u(s)\|_{B_{\infty,\infty}^{\gamma}} \, ds
\begin{array}{c}
+ \int_0^t (t-s)^{-\frac{\alpha'}{\alpha - \gamma'}}\|\nabla u(s)\|_{\infty} \, ds.
\end{array} \tag{4.18}
$$

In particular, for $\gamma'' := \gamma' \vee (\gamma - \beta) < \alpha$, we have

$$
\|u(t)\|_{B_{\infty,\infty}^{\gamma}} \lesssim t^{\frac{\gamma''}{\alpha}}\|\varphi\|_{B_{\infty,\infty}^{\gamma''}} + \int_0^t (t-s)^{-\frac{\gamma''}{\alpha}}\|u(s)\|_{B_{\infty,\infty}^{\gamma''}} \, ds,
$$

which implies by Gronwall's inequality that for any $\eta \in (\gamma - \alpha, \gamma)$,

$$
\|u(t)\|_{B_{\infty,\infty}^{\gamma}} \lesssim t^{\frac{\gamma}{\alpha}}\|\varphi\|_{B_{\infty,\infty}^{\gamma}} \Rightarrow \|Q_{s,t}\varphi\|_{B_{\infty,\infty}^{\gamma}} \lesssim (t-s)^{-\frac{\alpha}{\alpha - \gamma}}\|\varphi\|_{B_{\infty,\infty}^{\gamma}}. \tag{4.19}
$$

For $\eta \in (\delta - \alpha, \alpha)$, by (4.6) and the estimate obtained in Step 1, we have

$$
\|Q_{s,t}\varphi\|_{B_{\infty,\infty}^{\gamma}} = \|Q_{s,t}\varphi\|_{B_{\infty,\infty}^{\gamma}} \lesssim (t-s)^{-\frac{\alpha}{\alpha - \gamma}}\|Q_{s,t}\varphi\|_{B_{\infty,\infty}^{\gamma}} \lesssim (t-s)^{-\frac{\alpha}{\alpha - \gamma}}\|\varphi\|_{B_{\infty,\infty}^{\gamma}},
$$

where $\eta' \in (\gamma - \alpha, \alpha) \subset (\gamma - \alpha, \gamma)$. The proof is completed by interpolation. \qed
5. Proof of Theorem 1.1

Now we give the proof of Theorem 1.1 under condition (ii). Case (i) is easier. Thus we assume $\alpha \in (1/2, 2)$. We divide the proof into three steps.

**Step 1.** Fix $T > 0$ and $\gamma \in (\alpha \vee 1, \alpha + \alpha \wedge 1)$. For any $\varphi \in C^{\gamma^-}$, we first show the existence of a classical solution $u^T \in C([0, T]; C^{\gamma^-})$ for the following backward nonlocal-PDE
\[
\partial_s u^T + \mathcal{L}^{\sigma, b} u^T = 0, \quad u^T(T) = \varphi,
\] (5.1)
where $\mathcal{L}^{\sigma, b}$ is defined by (1.3). For $n \in \mathbb{N}$, define
\[
\varphi_n(x) := \varphi \ast \rho_n(x), \quad b_n(t, x) := b(t, \cdot) \ast \rho_n(x), \quad \sigma_n(t, x) := \sigma(t, \cdot) \ast \rho_n(x),
\]
where $(\rho_n)_{n \in \mathbb{N}}$ is a family of mollifiers in $\mathbb{R}^d$. It is easy to see that
\[
\varphi_n \in C^\infty_b(\mathbb{R}^d), \quad \sigma_n, \ b_n \in L^\infty(\mathbb{R}^d; C^\infty_b(\mathbb{R}^d)).
\]
It is well known that under these assumptions, for any $s \geq 0$ and $x \in \mathbb{R}^d$, the following SDE admits a unique strong solution $X^n_{s, t}(x)$:
\[
d X^n_{s, t} = b_n(t, X^n_{s, t}) dt + \sigma_n(t, X^n_{s, t}) dZ_t, \quad X^n_{s, s} = x.
\]
Moreover, $\{X^n_{s, t}(x), x \in \mathbb{R}^d, t \geq s \geq 0\}$ forms a $C^\infty$-stochastic flow, and
\[
u_n(s, x) := \mathbb{E} \varphi_n(X^n_{s, T}(x)) \in C([0, T]; C^2_b(\mathbb{R}^d))
\]
uniquely solves the following equation:
\[
\partial_s \nu_n + \mathcal{L}^{\sigma_n, b_n} \nu_n = 0, \quad \nu_n(T) = \varphi_n.
\] (5.2)

Below we let
\[
\phi_n(t, x, z) := \sigma_n(t, x) z, \quad \nu(dz) := \sum_{i=1}^d |z_i|^{-\alpha} \delta_0(dz_1) \cdots |z_i|^{-\alpha} \delta_0(dz_d).
\]
Under $H^\gamma$ and $\|\nabla \sigma\|_{\infty} < \infty$, it is easy to see that (4.1)-(4.4) hold uniformly for the above $b_n, \phi_n$ and $\nu$. Thus for any $\gamma' \in (\alpha \vee 1, \gamma)$, one can use (4.7) to derive the following uniform estimate:
\[
\sup_n \|\nu_n\|_{C([0, T]; C^{\gamma'})} \leq C \|\varphi\|_{C^{\gamma'}}.
\]

By (5.2) and the above uniform estimate, one sees that for all $0 \leq t_0 < t_1 \leq T$,
\[
\|\nu_n(t_1) - \nu_n(t_0)\| \leq \int_{t_0}^{t_1} \|\mathcal{L}^{\sigma_n, b_n} \nu_n\|_{C^{\gamma'}} ds \leq C|t_1 - t_0|,
\]
where $C > 0$ is independent of $n$. Now by Ascoli-Arzela’s lemma, there are function $u \in C([0, T]; C^{\gamma^-})$ and subsequence still denoted by $n$ such that for any $T, R > 0$,
\[
\lim_{n \to \infty} \|\nabla^j u_n^T - \nabla^j u^T\|_{C([0, T] \times \mathbb{B}_R)} = 0, \quad j = 0, 1.
\]
Taking $n \to \infty$ in (5.2), one finds that $u$ is a classical solution of nonlocal-PDE (5.1) in the sense of Definition 4.1.

**Step 2.** Let $u^T \in C([0, T]; C^{\gamma^-})$ be the classical solution of nonlocal equation (5.1). Let $X_{s, t}(x)$ be the unique solution of SDE (1.2). By applying Itô’s formula to $(t, x) \mapsto u^T(t, x)$, we obtain
\[
(u^T(T, X_{s, T}(x)) = u^T(s, x) + \int_s^T (\partial_t u^T + \mathcal{L}^{\sigma, b} u^T)(t, X_{s, t}(x)) dt + \text{a martingale}.
\]
Hence, by (5.1),
\[
P_{s, T} \varphi(x) = \mathbb{E} \varphi(X_{s, T}(x)) = \mathbb{E} u^T(T, X_{s, T}(x)) = u^T(s, x).
\]
The desired estimate (1.4) now follows by Theorem 4.2.

Step 3. For (A), let \( \varphi \in B_{\infty}^{-\eta} \) for some \( \eta < (\alpha + \beta - 1) \wedge 1 \) and let \( \varphi_\varepsilon := \varphi * \rho_\varepsilon \) be the mollifying approximation. Clearly, by (5.1) we have
\[
\partial_s P_{s,t} \varphi_\varepsilon(x) + \mathcal{L}_{s}^{\sigma,b} P_{s,t} \varphi_\varepsilon(x) = 0.
\]
In particular, for any \( 0 \leq t_0 < t_1 < t \) and \( x \in \mathbb{R}^d \),
\[
P_{t_0,t_1} \varphi_\varepsilon(x) = P_{t_1,t} \varphi_\varepsilon(x) + \int_{t_0}^{t_1} \mathcal{L}_{s}^{\sigma,b} P_{s,t} \varphi_\varepsilon(x) ds.
\]
By (1.4) and taking limits \( \varepsilon \to 0 \), we obtain (1.5).

For (B), since \( \alpha > 1/2 \) and \( \alpha + \beta > 1 \), one can choose \( \gamma > 1 \) and \( \eta = 0 \) in (1.4) so that
\[
\| P_{s,t} \varphi \|_{C^{\gamma}} \leq C(t-s)^{-\frac{\gamma}{\alpha}} \| \varphi \|_{B_{\infty}^{0,\infty}} \leq C(t-s)^{-\frac{\gamma}{\alpha}} \| \varphi \|_{\infty}.
\]
On the other hand, it is clear that
\[
\| P_{s,t} \varphi \|_{\infty} \leq \| \varphi \|_{\infty}.
\]
The desired gradient estimate now follows by interpolation theorem (see [12, p35, Theorem 3.2.1]).

For (C), let \( \eta \in (\delta - \alpha, 0) \). By (1.4), we have
\[
\| P_{s,t} \varphi \|_{\infty} \leq C_{s,t} \| \varphi \|_{B_{2,\infty}^{\eta}}.
\]
From this, by Sobolev’s embedding, one sees that
\[
P_{s,t} \varphi(x) = \int_{\mathbb{R}^d} \varphi(y) p_{s,t}(x,y) dy, \quad p_{s,t}(x,\cdot) \in B_{1,1}^{-\eta}.
\]
Thus, we obtain the desired regularity.

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