INFINITE TIME BUBBLE TOWERS IN THE FRACTIONAL HEAT EQUATION WITH CRITICAL EXPONENT

LI CAI, JUN WANG, JUN-CHENG WEI, AND WEN YANG

ABSTRACT. In this paper, we consider the fractional heat equation with critical exponent in \( \mathbb{R}^n \) for \( n > 6s, s \in (0,1) \),
\[
u_t = -(-\Delta)^s u + |u|^{4s/n-2}u, \quad (x,t) \in \mathbb{R}^n \times \mathbb{R}.
\]
We construct a bubble tower type solution both for the forward and backward problem by establishing the existence of the sign-changing solution with multiple blow-up at a single point with the form
\[
u(x,t) = (1 + o(1)) \sum_{j=1}^k (-1)^{j-1} \mu_j(t)^{-\frac{n-2s}{n}} U \left( \frac{x}{\mu_j(t)} \right) \quad \text{as} \quad t \to +\infty,
\]
and the positive solution with multiple blow-up at a single point with the form
\[
u(x,t) = (1 + o(1)) \sum_{j=1}^k \mu_j(t)^{-\frac{n-2s}{n}} U \left( \frac{x}{\mu_j(t)} \right) \quad \text{as} \quad t \to -\infty,
\]
respectively. Here \( k \geq 2 \) is a positive integer, \( U(y) = \alpha_n, s \left( \frac{1}{1 + |y|^2} \right)^{\frac{n-2s}{2}} \), and
\[
\mu_j(t) = \beta_j |t|^{-\delta_j} (1 + o(1)) \quad \text{as} \quad t \to \pm \infty, \quad \alpha_j = \frac{1}{2s} \left( \frac{n - 2s}{n - 6s} \right)^{j-1} - \frac{1}{2s},
\]
for some certain positive numbers \( \beta_j, j = 1, \cdots, k \).

Keywords: Fractional heat equation, Blow up, Inner-outer gluing, Sign-changing solution.

1. INTRODUCTION

This paper deals with the analysis of solutions that exhibit infinite time blow-up in the fractional critical heat equation
\[
u_t = -(-\Delta)^s u + |u|^{p-1}u, \quad (x,t) \in \mathbb{R}^n \times \mathbb{R}, \quad \text{(1.1)}
\]
where \( n > 2s, s \in (0,1) \) and \( p = \frac{n+2s}{n-2s} \) is the fractional critical Sobolev exponent. Here, for any point \( x \in \mathbb{R}^n \), the fractional Laplace operator \( (-\Delta)^s u(x) \) is defined as
\[
(-\Delta)^s u(x) := C(n,s) \text{ P.V.} \int_{\mathbb{R}^n} \frac{u(x) - u(y)}{|x-y|^{n+2s}} dy
\]
with a suitable positive normalizing constant \( C(n,s) = \frac{2^{q_s} \Gamma(\frac{n+2s}{n})}{\Gamma(1-s)\pi^{\frac{n}{2}}} \). We refer to [45] for an introduction to the fractional Laplacian and to the appendix of [15] for a heuristic physical motivation in nonlocal quantum mechanics of the fractional operator. Fractional parabolic problems and related ones have attracted a lot of attentions in recent years, we refer the readers to [1 2 3 4 5 6 7 8 9 10 49] and the references therein. It is well-known that (1.1) is the formal negative \( L^2 \)-gradient flow of the functional

\[
J(u) := \frac{1}{2} \int_{\mathbb{R}^n} |(-\Delta)^s u|^2 \, dx - \frac{n - 2s}{2n} \int_{\mathbb{R}^n} |u|^\frac{2n}{n-2s} \, dx, \quad \frac{d}{dt} J(u(\cdot, t)) = - \int_{\mathbb{R}^n} |u_t|^2 \, dx,
\]

where the function space is

\[
H^s(\mathbb{R}^n) := \left\{ u \in L^2(\mathbb{R}^n) : \int_{\mathbb{R}^n} |(-\Delta)^s u|^2 \, dx < \infty \right\}.
\]

In particular, if the function \( u(x, t) \) is independent of \( t \), then (1.1) is the following semi-linear elliptic problem with fractional Laplacian,

\[
(-\Delta)^s U = U^{\frac{n+2s}{n}} \quad \text{in} \quad \mathbb{R}^n.
\]

By the classical moving plane method, Chen-Li-Ou [11] and Li [38] have shown that \( U(y) = \alpha_{n,s} \left( \frac{1}{1+|y|^2} \right)^{\frac{n-2s}{2}} \) is the bubble solution solving problem (1.2), where \( \alpha_{n,s} \) is constant depending only on \( n \) and \( s \).

When \( s = 1, t > 0 \), for general \( p > 0 \), (1.1) is a special form of the Fujita equation, reads as

\[
\begin{align*}
\left\{ \begin{array}{ll}
   u_t = \Delta u + |u|^{p-1}u, & (x, t) \in \Omega \times (0, \infty), \\
   u(x, 0) = u_0, & x \in \mathbb{R}^n.
\end{array} \right.
\end{align*}
\]

Many works has been devoted to studying this problem about the blow-up rates, sets and profiles since Fujita’s celebrated work [30]. See for example, [24 25 26 32 34 41 39 51] and the references therein. In [13], Cortazar-del Pino-Musso obtained the following result for (1.3) in bounded domain \( \Omega \) equipped with the Dirichlet boundary condition. Let \( G(x, y) \) be the Green’s function of \( -\Delta \) in \( \Omega \) and posed with the Dirichlet boundary condition and \( H(x, y) \) be its regular part. For any \( k \) distinct points in \( q_1, \cdots , q_k \) in \( \Omega \) and define

\[
\mathcal{G}(q) := \begin{pmatrix}
H(q_1, q_1) & -G(q_1, q_2) & \cdots & -G(q_1, q_k) \\
-G(q_2, q_1) & H(q_2, q_2) & \cdots & -G(q_2, q_k) \\
& \vdots & \ddots & \vdots \\
-G(q_k, q_1) & -G(q_k, q_2) & \cdots & H(q_k, q_k)
\end{pmatrix}.
\]

If \( \mathcal{G}(q) \) is positive definite, they proved that there exists an initial datum \( u_0 \) and smooth parameter functions \( \xi_j(t) \to q_j, 0 < \mu_j(t) \to 0 \) as \( t \to +\infty, j = 1, \cdots , k \) such that there exists an infinite time blow up solution \( u_q \) with the approximate form

\[
u_q \approx \sum_{j=1}^k \alpha_n \left( \frac{\mu_j(t)}{\mu_j(t)^2 + |x - \xi_j(t)|^2} \right)^{-\frac{n+2s}{n+2s}},
\]

where \( \mu_j(t) = \beta_j t^{-\frac{1}{4s}(1+o(1))} \) for certain positive constants \( \beta_j \). Soon after this, Musso-Sire-Wei-Zheng-Zhou [44] studied the fractional heat equation with critical exponent and obtained the counter-part result. In the above mentioned two works, the blow up happens at infinite time.
Concerning the finite time blow-up solutions of the classical heat equation, there are two types of blow up in literature depending on the rate:

\[
\begin{align*}
\text{Type I : } & \limsup_{t \to T} \left( T - t \right)^{\frac{1}{2n}} \|u(\cdot, t)\|_{L^\infty(\mathbb{R}^n)} < +\infty, \\
\text{Type II : } & \limsup_{t \to T} \left( T - t \right)^{\frac{1}{2n}} \|u(\cdot, t)\|_{L^\infty(\mathbb{R}^n)} = +\infty.
\end{align*}
\] (1.5)

As the elliptic partial differential equation, the Sobolev critical exponent and the Joseph-Lundgren exponent play important roles in determining the existence of type I and type II blow up solutions. When the exponent \(\frac{n}{2} + \frac{2}{p}\) is replaced by \(p \in (1, \frac{n}{2} + \frac{2}{2})\), i.e., in the subcritical case. The blow up is almost completely clear, for instance, we refer the readers to [29, 32, 33, 34, 46]. In this case, the solution always blows up in type I in this range. Beyond the Sobolev critical exponent, Matano and Merle classified the radial blow-up solution in [40] and they found that when \(p\) is between the Sobolev critical exponent and Joseph-Lundgren exponent, no type II blow up can occur for radially symmetric functions. In [24], del Pino-Musso-Wei constructed non-radial type II blow up solution for \(p \in \left( \frac{n}{2}, \frac{n}{2} + \frac{2}{p}\right)\) with \(p_{JL}(n)\) denoting the Joseph-Lundgren exponent. For the Sobolev critical case \(p = \frac{n}{2} + \frac{2}{2}\), by using the energy method Schweyer [47] constructed the radial, type II finite blow up solution in \(\mathbb{R}^4\). While for smooth bounded domain \(\Omega \subset \mathbb{R}^3\), del Pino-Musso-Wei in [26] found the existence of finite time type II blow up solution. The bubbling phenomena appears a lot in many other critical contexts, for example, harmonic map heat flow, Keller-Segel chemotaxis system, Shr"odinger map and various geometric flows. We refer the readers for instance to [14, 17, 18, 33, 36, 37, 42] and references therein.

Consider the critical heat equation (1.3), i.e., \(p = \frac{n}{2} + \frac{2}{2}\), the behavior at infinite time for finite energy solutions is deeply related to the steady states of the Yamabe equation

\[
\Delta u + |u|^{\frac{4}{n-2}}u = 0 \quad \text{in} \quad \mathbb{R}^n.
\] (1.6)

We have \(u(x, t)\) along a sequences \(t_n \to \infty\) of Palais-Smale type for the energy \(J\). Struwe’s famous profile of decomposition tells us that passing to a subsequence, there are finite energy solutions \(U_1, \ldots, U_k\) of (1.6), positive scalars \(\mu_j(t)\) and points \(\xi_j(t)\) such that for \(i \neq j\)

\[
\left| \log \frac{\mu_i(t)}{\mu_j(t)} + \frac{\xi_i(t) - \xi_j(t)}{\mu_i(t)} \right| \to +\infty \quad \text{as} \quad t = t_n \to +\infty
\]

and

\[
u(x, t) = \sum_{j=1}^{k} \frac{1}{\mu_j(t)^2} U_j \left( \frac{x - \xi_j(t)}{\mu_j(t)} \right) + o(1) \quad \text{as} \quad t = t_n \to +\infty, \quad o(1) \to 0 \quad \text{in} \quad L^{\frac{2n}{n-2}}(\mathbb{R}^n).
\]

In order to investigate the precise way a profile decomposition like the above formula could take place, del Pino-Musso-Wei [27] establish a family of solutions whose soliton resolution is made out of least energy steady states, all centered at the origin point and present multiple blow up with different rates in the form of a bubble tower type. To be more precisely, they proved there exists a radially symmetric initial condition \(u_0(x)\) such that the solution \(u\) blows-up in infinite time exactly at 0 with a profile of the form

\[
u(x, t) = \sum_{j=1}^{k} (-1)^{j-1} \mu_j^{-\frac{n+2}{2}} \left( \frac{\mu_j(t)}{\mu_j(t)^2 + |x|^2} \right)^{\frac{n+2}{2}} + o(1) \quad \text{as} \quad t \to +\infty,
\]

where \(\mu_j(t) = \beta_j t^{-\alpha_j}(1 + o(1)), \alpha_j = \frac{1}{2} \left( \frac{n+2}{n-2} \right)^{j-1} - \frac{1}{2}, j = 1, \ldots, k\). In the backward direction, Sun-Wei-Zhang [50] constructed a radial smooth positive ancient solution which blows up at the origin.
for energy critical semi-linear heat equation in $\mathbb{R}^n, n \geq 7$. The profile reads as

$$u(x,t) = (1 + O(|t|^{-1})) \sum_{j=1}^{k} \mu_j(t)^{-\frac{2s}{n-2s}} \left( \frac{x}{\mu_j(t)} \right)^{\frac{n-2s}{n-2}}$$ as $t \to -\infty,$

where $\epsilon > 0$ small, $\mu_j(t) = \beta_j(-t)^{-\alpha_j}(1 + o(1))$, $\alpha_j = \frac{1}{2s} \left( \frac{n-2s}{n} \right)^{j-1} - \frac{1}{2s}, j = 1, \cdots, k$. Other results about multiple blow-up phenomenon for elliptic and parabolic equations [13] can be seen in [14, 20, 31, 35, 43].

A natural question is whether we can obtain the same conclusions for the fractional critical heat equation, exhibiting the bubble tower type solutions at infinite time both in forward and backward direction. In the current article, we shall answer both two questions affirmatively. The first main result is stated as follows.

**Theorem 1.1.** Let $n > 6s, k \geq 2, s \in (0,1), t > 0$. There exists an initial condition $u_0(x)$ such that the solution of (1.1) that blows up in infinite time exactly at 0 with a profile of the form

$$u(x,t) = (1 + o(1)) \sum_{j=1}^{k} (-1)^j \mu_j(t)^{-\frac{2s}{n-2s}} U \left( \frac{x}{\mu_j(t)} \right)$$ as $t \to +\infty$ (1.7)

for certain positive numbers $\beta_j, j = 1, \cdots, k$, we have $\mu_j(t) = \beta_j t^{-\alpha_j}(1 + o(1))$, where

$$\alpha_j = \frac{1}{2s} \left( \frac{n-2s}{n} \right)^{j-1} - \frac{1}{2s}, j = 1, \cdots, k.$$

In the backward direction, we have

**Theorem 1.2.** Let $n > 6s, k \geq 2, s \in (0,1), t < 0$. There exists a positive solution of (1.1) that blows up backward in infinite time exactly at 0 with a profile of the form

$$u(x,t) = (1 + o(1)) \sum_{j=1}^{k} \mu_j(t)^{-\frac{2s}{n-2s}} U \left( \frac{x}{\mu_j(t)} \right)$$ as $t \to -\infty$

with $\mu_j(t) = \beta_j(-t)^{-\alpha_j}(1 + o(1))$, where $\alpha_j, \beta_j$ are introduced by Theorem 1.1.

**Remark 1.3.** For Theorems 1.1 and 1.2, we find out that the proof shares a lot of similarities. Therefore we shall focus on the proof of the forward bubble tower case and state the differences for the backward case if necessary.

The proof of Theorems 1.1 and 1.2 is mainly based on the inner-outer gluing method. It is well-known that this method has a lot of powerful applications in various elliptic problems, see for instance [19, 21, 22, 23] and the references therein. In recent years, this method has also been successfully applied to many parabolic equations, see [17, 25, 26] and the references therein.

Let us close the introduction by mentioning some of the main steps and new ingredients in this work. In Section 2, we provide the first approximation for the solution and give the estimation on the error. In order to improve the approximation, solvability conditions are required for the fractional elliptic linearized operator around the bubble, which yields that scaling parameter functions $\mu_j$ at the leading order. In Section 3, we apply the inner-outer gluing method and decompose the small perturbation in the perturbation in the form

$$\sum_{j=1}^{k} (-1)^{j-1} \frac{\phi_j}{\mu_j} \left( \frac{x}{\mu_j}, t \right) \eta_j + \Psi,$$

where $\eta_j$ is a smooth cut-off function. Then $(\phi_j, \Psi)$ will satisfy a coupled nonlinear system: the outer problem $\Psi$ and the inner problem $\phi_j$. In Section 4, 5, we shall solve these two types of problems respectively and give the a priori estimate for the linearized problem. Some important but tedious computations are put in Appendix A and B. In Section 6, we solve the problem by the means of the
fixed point argument. As [27], the main contribution of this paper is to construct multiple sign-changing blow up solutions for the fractional heat equation with critical exponent. In the process of applying the inner-outer gluing method, we mainly overcome the following difficulties:

(1) The study of the outer problem is already a very delicate issue for the classical case. Due to the fractional Laplacian is a nonlocal operator, \((-\Delta)^s\eta\) is no longer compactly supported for the smooth cut-off function \(\eta\). Therefore, it is more complicated to get a point-wise estimate for the outer problem. To solve this issue, we introduce two new types of weight function for controlling the error arising from the cut-off function. These are very different from the classical setting. We believe such process might be useful in treating other blow up solutions to the fractional critical parabolic differential equation.

(2) Compared with the heat kernel of the classical parabolic kernel, we see that the heat kernel of the fractional heat operator \(\partial_t + (-\Delta)^s\) is only algebraically decay at infinity, which makes the problem much more intricate. Indeed, in dealing with integration by the Duhamel’s formula, we need to carry out a more delicate discussion.

Next we give some notations. Throughout this paper, we denote \(a \lesssim b\) if \(a \leq Cb\) for some positive constant \(C\). Denote \(a \approx b\) if \(a \lesssim b \lesssim a\). \(\langle x \rangle = \sqrt{1 + x^2}\), \(\chi(s)\) denotes a smooth cut-off function such that \(0 \leq \chi(s) \leq 1\), \(\chi(s) = \begin{cases} 1 & \text{if } s \leq 1, \\ 0 & \text{if } s \geq 2, \end{cases}\)

and for a set \(\Omega \subset \mathbb{R}^n\), \(1_\Omega\) will denote the characteristic function defined as

\[
1_\Omega(x) = \begin{cases} 1 & \text{if } x \in \Omega, \\ 0 & \text{if } x \in \mathbb{R}^n \setminus \Omega. \end{cases}
\]

2. A FIRST APPROXIMATION AND THE ANSATZ

Let

\[
S[u] := u_t + (-\Delta)^s u - f(u) = 0 \quad (x,t) \in \mathbb{R}^n \times (t_0, \infty),
\]

where

\[
f(u) = |u|^{p-1}u = |u|^{\frac{4s}{n-2s}}u
\]

and the initial time \(t_0 > 0\) is left as a parameter which will be taken sufficiently large. For any integer \(k \geq 2\), let us consider \(k\) positive functions

\[
\mu_k(t) < \mu_{k-1}(t) < \cdots < \mu_1(t), \quad \text{in } (t_0, \infty),
\]

which satisfy the relations below, and the explicit behavior will be determined later

\[
\mu_1 \to 1, \quad \frac{\mu_{j+1}(t)}{\mu_j(t)} \to 0 \quad \text{as } t \to +\infty, \quad j = 1, \cdots, k-1.
\]

In the following we denote

\[
\vec{\mu} = (\mu_1, \cdots, \mu_k).
\]

Moreover, we assume that for \(j = 1, \cdots, k\), \(\mu_{0,j}\) is the leading order of \(\mu_j\) and has the similar property as \(\mu_j\) above. We define the approximate solution by

\[
\bar{U} = \sum_{j=1}^k U_j = \sum_{j=1}^k \frac{(-1)^{j-1}}{\mu_j^{n-2s}} u \left( \frac{x}{\mu_j} \right),
\]

where \(U\) is given by (1.2). Next we will get a first approximation to a solution of (2.1) of the form \(\bar{U} + \varphi_0\), where \(\varphi_0\) is introduced for reducing a part of the error \(S[\bar{U}]\) which is created by the
interaction of the bubbles $U_j$ and $U_{j-1}$, $j = 2, \cdots, k$. To get the correction $\varphi_0$, we will need to fix the parameters $\mu_j$ at main order around certain explicit values.

Let us consider the geometric averages

$$
\begin{align*}
\beta_j &:= \sqrt{\mu_j \mu_{j-1}}, & \bar{\mu}_{0,j} &:= \sqrt{\bar{\mu}_j \mu_{j-1}} & \text{for } j = 2, \ldots, k, \\
\beta_1 &= \bar{\mu}_{0,1} = \bar{\mu}_j, & \bar{\mu}_{k+1} &= \bar{\mu}_{0,k+1} = 0,
\end{align*}
$$

where $\delta > 0$ is a small constant. We introduce the cut-off functions

$$
\chi_j(x,t) = \begin{cases} 
\chi \left( \frac{2|x|}{\bar{\mu}_{0,j}} \right) - \chi \left( \frac{2|x|}{\bar{\mu}_{0,j+1}} \right) & j = 2, \ldots, k-1, \\
\chi \left( \frac{2|x|}{\bar{\mu}_{0,k}} \right) & j = k.
\end{cases}
$$

(2.4)

These cut-off functions have the property

$$
\chi_j(x,t) = \begin{cases} 
0 & \text{if } |x| \leq \frac{1}{2} \bar{\mu}_{0,j+1}, \\
1 & \text{if } \bar{\mu}_{0,j+1} \leq |x| \leq \frac{1}{2} \bar{\mu}_{0,j}, \\
0 & \text{if } |x| \geq \bar{\mu}_{0,j},
\end{cases} 
\quad j = 1, \ldots, k-1,
\quad \text{and } \chi_k(x,t) = \begin{cases} 
1 & \text{if } |x| \leq \frac{1}{2} \bar{\mu}_{0,k}, \\
0 & \text{if } |x| \geq \bar{\mu}_{0,k}.
\end{cases}
$$

(2.5)

We look for a correction $\varphi_0$ of the form

$$
\varphi_0 = \sum_{j=2}^{k} \varphi_{0,j} \chi_j,
$$

(2.6)

where

$$
\varphi_{0,j}(x,t) = \frac{(-1)^{j-1}}{\mu_j(t)^{2\delta}} \varphi_{0,j} \left( \frac{x}{\mu_j(t)}, t \right)
$$

for certain functions $\varphi_{0,j}(y,t)$ defined for $y \in \mathbb{R}^n$ which will suitably determine. Let us write

$$
S(\bar{U} + \varphi_0) = S(\bar{U}) + \mathcal{L}_{\bar{U}}[\varphi_0] - N_{\bar{U}}[\varphi_0],
$$

(2.7)

where

$$
\mathcal{L}_{\bar{U}}[\varphi_0] = \partial_t \varphi_0 + (-\Delta)^{\frac{\delta}{2}} \varphi_0 - f'(\bar{U}) \varphi_0, \quad \text{and} \quad N_{\bar{U}}[\varphi_0] = f(\bar{U} + \varphi_0) - f'(\bar{U}) \varphi_0 - f(\bar{U}).
$$

Using the homogeneity of the function $f$, we observe that

$$
S(\bar{U}) = \left( \sum_{j=1}^{k} U_j \right) + (-\Delta)^{\frac{\delta}{2}} \left( \sum_{j=1}^{k} U_j \right) - f \left( \sum_{j=1}^{k} U_j \right) = \sum_{j=1}^{k} \partial_t U_j - \left[ f \left( \sum_{j=1}^{k} U_j \right) - \sum_{j=1}^{k} f(U_j) \right].
$$

Next we write $\mathcal{L}_{\bar{U}}[\varphi_0]$ using the form of $\varphi_0$ as follows

$$
\mathcal{L}_{\bar{U}}[\varphi_0] = \sum_{j=2}^{k} \left[ (-\Delta)^{\frac{\delta}{2}} \varphi_{0,j} - f'(U_j) \varphi_{0,j} \right] \chi_j - \sum_{j=2}^{k} \left( f'(\bar{U}) - f'(U_j) \right) \varphi_{0,j} \chi_j
$$

$$
+ \sum_{j=2}^{k} \left[ (-\Delta)^{\frac{\delta}{2}} \chi_j \varphi_{0,j} - \left( -(-\Delta)^{\frac{\delta}{2}} \chi_j \varphi_{0,j} \right) \right] + \sum_{j=2}^{k} \partial_t (\varphi_{0,j} \chi_j).
$$

Here

$$
\left[ -(-\Delta)^{\frac{\delta}{2}} f(x), -(-\Delta)^{\frac{\delta}{2}} g(x) \right] := C_{n,s} P.V. \int_{\mathbb{R}^s} \frac{[f(x) - f(y)] [g(x) - g(y)]}{|x-y|^{n+2s}} \ dy.
$$

Substituting $\bar{U} + \varphi_0$ into the equation (2.1), we have the error expansion

$$
S(\bar{U} + \varphi_0) = I_1 + I_2 + I_3,
$$

(2.8)
where
\[
I_1 := \partial_t U_1 - \sum_{j=2}^{k} (-\Delta)^s_x \varphi_{0,j} + f'(U_j) \varphi_{0,j} - \partial_t U_j + f'(U_j) U_{j-1}(0) \chi_j,
\]
\[
I_2 := \bar{E}_{11} - \sum_{j=2}^{k} (f'(U_j) - f'(U_j)) \varphi_{0,j} \chi_j,
\]
\[
I_3 := \sum_{j=2}^{k} \left( (-\Delta)^s_x \chi_j \varphi_{0,j} - [-(-\Delta)^s_x \chi_j, (-\Delta)^s_x \varphi_{0,j}] \right) + \sum_{j=2}^{k} \partial_t (\varphi_{0,j} \chi_j) - N_{\Omega} [\varphi_0],
\]
and
\[
\bar{E}_{11} = - \left[ f(U) - \sum_{j=1}^{k} f(U_j) - \sum_{j=2}^{k} f'(U_j) U_{j-1}(0) \chi_j - \sum_{j=2}^{k} (1 - \chi_j) \partial_t U_j \right].
\]
(2.9)

The functions \( \varphi_{0,j} \) will be chosen to eliminate the main order terms in \( I_1 \) after conveniently restricting the range of \( \bar{\mu} \).

\[
E_j[\varphi_{0,j}, \bar{\mu}] := - \left( -(-\Delta)^s_x \varphi_{0,j} + f'(U_j) \varphi_{0,j} - \partial_t U_j + f'(U_j) U_{j-1}(0) \right)
\]
\[
= \left( \frac{(-1)^j}{\mu_j^{2s}} \right) \left[ (-\Delta)^s_{y_j} \varphi_{0,j} + p U^{p-1} \varphi_{0,j} + \mu_j^{2s-1} \mu_j Z_{n+1}(y_j) \right]_{y_j = \frac{\bar{\mu}_j}{\mu_j}}
\]
\[
+ \left( \frac{(-1)^j}{\mu_j^{2s}} \right) \left[ -p U^{p-1} \left( \frac{\mu_j}{\mu_{j-1}} \right) \frac{n}{2} U(0) \right]_{y_j = \frac{\bar{\mu}_j}{\mu_j}}.
\]
(2.10)

where
\[
Z_{n+1}(y_j) = \frac{n - 2s}{2} U(y_j) + y_j \cdot \nabla U(y_j).
\]

In order to reduce the error term \( I_1 \), we consider the existence of solutions to the following elliptic equation
\[
\begin{cases}
-(-\Delta)^s \phi + p U(y)^{p-1} \phi = -h_j(y, \mu) & \text{in } \mathbb{R}^n, \\
\phi \to 0 & \text{as } |y| \to \infty,
\end{cases}
\]
(2.11)

where
\[
h_j(y, \mu) := \mu_j^{2s-1} \mu_j Z_{n+1}(y) - p U(y)^{p-1} \left( \frac{\mu_j}{\mu_{j-1}} \right) \frac{n}{2} U(0).
\]

Then we define
\[
L_0[\phi] := -(-\Delta)^s \phi + p U(y)^{p-1} \phi = -h_j(y, \mu).
\]

From [16], we know that every bounded solution of \( L_0[\phi] = 0 \) in \( \mathbb{R}^n \) is the linear combination of the functions \( Z_1, \cdots, Z_{n+1} \), where
\[
Z_i(y) := \frac{\partial U}{\partial y_i}(y), \quad i = 1, \cdots, n.
\]

Furthermore, (2.11) is solvable for \( h_j = O(|y|^{-m}), \quad m > 2s \), if it holds that for \( i = 1, \cdots, n + 1 \),
\[
\int_{\mathbb{R}^n} h_j(y) Z_i(y) \, dy = 0.
\]

Using the parity of functions \( U(y), \frac{\partial U}{\partial y} \), we only need to show the solvability condition
\[
\int_{\mathbb{R}^n} h_j(y, \mu) Z_{n+1}(y) \, dy = 0.
\]
The latter conditions hold if the parameters $\mu_j(t)$ satisfy the following relations: for all $j = 2, \cdots, k$,

$$
\mu_1 \to 1, \quad \mu_j^{2s-1} \mu_j = -c\lambda_j^{\frac{n-2s}{2}}, \quad \lambda_j = \frac{\mu_j}{\mu_{j-1}},
$$

(2.12)

where

$$
c = -U(0)\frac{p\int_{\mathbb{R}^n} U^{p-1} Z_{n+1} dy}{\int_{\mathbb{R}^n} Z_{n+1}^2 dy} = U(0)\frac{n-2s}{2} \frac{\int_{\mathbb{R}^n} U^p dy}{\int_{\mathbb{R}^n} Z_{n+1}^2 dy} > 0.
$$

We look for a specific solution $\vec{\mu}_0 = (\mu_{0,1}, \cdots, \mu_{0,k})$ of (2.12) in $(t_0, \infty)$, i.e.,

$$
\mu_{0,j}(t) = \beta_j t^{-\alpha_j}, \quad t \in (t_0, \infty),
$$

(2.13)

where

$$
\alpha_j = \frac{1}{2s} \left( \frac{n-2s}{n-6s} \right)^{j-1} - \frac{1}{2s}, \quad j = 1, \cdots, k,
$$

and the numbers $\beta_j$ are determined by the recursive relations

$$
\beta_1 = 1, \quad \beta_j = (\alpha_j c^{-1})^{\frac{n-2s}{n-6s}} \beta_{j-1}.
$$

From (2.12), we set $\lambda_{0,j}(t) = \frac{\mu_{0,j}}{\mu_{0,j-1}}(t)$ and

$$
h_j(y, \mu_0) = \lambda_{0,j}^{\frac{n-2s}{2}} h(y), \quad \bar{h}(y) = -pU(0)U(y)^{p-1} - cZ_{n+1}(y).
$$

Since $\int_{\mathbb{R}^n} \bar{h}Z_{n+1}(y) dy = 0$, there exists a solution $\bar{\phi}$ to the equation

$$
-(-\Delta)^{\frac{s}{2}} \bar{\phi} + pU(y)^{p-1} \bar{\phi} + \bar{h}(y) = 0 \quad \text{in} \quad \mathbb{R}^n.
$$

Then we define $\phi_{0,j}$ as

$$
\phi_{0,j} = \lambda_{0,j}^{\frac{n-2s}{2}} \bar{\phi}(y).
$$

(2.14)

Thus $\phi_{0,j}$ solves (2.11).

In what follows we let the parameters $\mu_j$ in (2.2) have the form $\vec{\mu} = \vec{\mu}_0 + \vec{\mu}_1$, namely

$$
\mu_j(t) = \mu_{0,j}(t) + \mu_{1,j}(t),
$$

(2.15)

where the parameters $\mu_{1,j}(t)$ to be determined satisfy

$$
|\mu_{1,j}(t)| \lesssim \mu_{0,j}(t)t^{-\sigma}
$$

(2.16)

for some small and fixed constant $0 < \sigma < 1$. In addition, we see that for some positive number $c_j$

$$
\lambda_{0,j} = c_j t^{-\frac{n-2s}{2}} (\frac{n-6s}{n-2s})^{j-2}.
$$
With these choices, the expression $E_j[\varphi_{0,j}, \bar{\mu}]$ in (2.10) can be decomposed as

$$E_j[\varphi_{0,j}, \bar{\mu}] + \bar{\mu}_1 = \left( \frac{-1}{n-2s} \right)^j \left[ (\mu_j^{2s-1} \mu_j - \mu_0^{2s-1} \mu_0)Z_{n+1}(y_j) - (\lambda_j^{2s} - \lambda_0^{2s}) pU^{p-1}(y_j)U(0) \right]$$

$$= \left( \frac{-1}{n-2s} \right)^j \left[ (\mu_0^{2s-1} \mu_0 + \mu_1^{2s-1} \mu_1)Z_{n+1}(y_j) \right]$$

$$+ \frac{n - 2s}{2} pU^{p-1}(y_j)U(0) \lambda_{0,j} \left( \frac{\mu_1^{2s-1} - \mu_0^{2s-1}}{\mu_0^{2s-1} - \mu_0^{2s-1}} \right)$$

$$= \left( \frac{-1}{n-2s} \right)^j \left[ \frac{U^{p-1}(y_j)\lambda_{0,j}^{2s}}{2} \right]$$

$$= \left( \frac{-1}{n-2s} \right)^j \left[ \frac{U^{p-1}(\bar{y}_j, \bar{\mu}_j)}{2} \right]$$

where $j = 2, \ldots, k$, $\bar{\mu}_1 = (\mu_1, \mu_2, \ldots, \mu_k)$,

$$D_j[\bar{\mu}_1](y_j, t) := \left( \mu_0^{2s-1} \mu_0 + \mu_1^{2s-1} \mu_1 \right)Z_{n+1}(y_j)$$

$$- \frac{n - 2s}{2} pU^{p-1}(y_j)U(0) \lambda_{0,j} \left( \frac{\mu_1^{2s-1} - \mu_0^{2s-1}}{\mu_0^{2s-1} - \mu_0^{2s-1}} \right), (2.17)$$

$$\Theta_j[\bar{\mu}_1](y_j, t) := -pU^{p-1}(y_j)\lambda_{0,j}^{2s} \left( \frac{|\mu_1^{2s-1} - \mu_0^{2s-1}|}{\mu_0^{2s-1} - \mu_0^{2s-1}} \right)^2. (2.18)$$

By straightforward computation, we get

$$\partial_t U_1 = -\mu_1^{2s-1} D_1[\bar{\mu}_1].$$

where

$$D_1[\bar{\mu}_1](y_1, t) := (1 + \mu_1^{2s-1})Z_{n+1}(y_1), \quad y_1 = \frac{x}{\mu_1}. (2.20)$$

Based on the above argument, we define the approximate solution $u_\ast = u_\ast[\bar{\mu}]$ by

$$u_\ast = \bar{U} + \varphi_0,$$

where $\bar{U}$ is defined by (2.3), $\varphi_0$ has the form (2.6), with $\varphi_0$ defined by (2.14) and $\mu_j$ defined by (2.15) and (2.16).

**Remark 2.1.** As [50], we can also construct a bubble-tower type ancient solution to the fraction energy critical heat equation

$$u_t = -(-\Delta)^s u + |u|^{p-1}u, \quad (x, t) \in \mathbb{R}^n \times (-\infty, 0),$$

where $n > 6s, s \in (0, 1)$ and $p$ is the fractional critical exponent $p := \frac{n+2s}{n-2s}$. There exists a solution which blows up backward in infinite time exactly at 0 with the ansatz $\bar{U}$ written as

$$U_j(x, t) = \frac{1}{\mu_j^{2s}} \bar{U} \left( \frac{x}{\mu_j} \right).$$
Similar to the calculation in Section 2, we obtain for $j = 2, \cdots, k$,

$$
\mu_j \rightarrow 1, \quad \mu_j^{2s-1} \mu_j = c \lambda_j^{n-2s}, \quad \lambda_j := \frac{\mu_j}{\mu_{j-1}},
$$

where $c = -\mathcal{U}(0) \frac{\int_{R^{n-1}_+} Z_{n+1} dy}{\int_{R^n} Z_{n+1} dy} = \mathcal{U}(0) \frac{n-2s}{2} \frac{\int_{R^n} U \mu dy}{\int_{R^n} Z_{n+1} dy} > 0$. The leading order term $\mu_{0,j}$ in $\mu_j$ is

$$
\mu_{0,j}(t) = \beta_j (-t)^{-\alpha_j}.
$$

3. The inner-outer gluing system

Let $u_* = u_*[\mu_1]$ be defined in (2.21), we shall try to find a solution to equation (2.1) with the form $u = u_* + \varphi$. In this case, the original problem turns to be

$$
\begin{aligned}
S[u_* + \varphi] &= \varphi_t + (-\Delta)^{s} \varphi - f'(u_*) \varphi - N_{u_*}[\varphi] + S[u_*] = 0 \quad (x,t) \in \mathbb{R}^n \times (t_0, \infty), \\
\varphi(\cdot, t_0) &= \varphi_* \quad x \in \mathbb{R}^n,
\end{aligned}
$$

where

$$
N_{u_*}[\varphi] = f(u_* + \varphi) - f'(u_*) \varphi - f(u_*).
$$

The function $\varphi_*(x)$ is an initial condition to be determined, and we have $u_0 = u_*(\cdot, t_0) + \varphi_*$. We consider the cut-off functions $\eta_j, \zeta_j, j = 1, \cdots, k$, defined by

$$
\eta_j(x,t) = \chi \left( \frac{|x|}{2R\mu_{0,j}(t)} \right)
$$

and

$$
\zeta_j(x,t) = \begin{cases} 
\chi \left( \frac{|x|}{R\mu_{0,j}} \right) - \chi \left( \frac{|x|}{\mu_{0,j}} \right) & \text{if } j = 1, \cdots, k-1, \\
\chi \left( \frac{|x|}{R\mu_{0,k}} \right) & \text{if } j = k.
\end{cases}
$$

We find that $\eta_j \zeta_j = \tilde{\zeta}_j$, because

$$
\eta_j(x,t) = \begin{cases} 
1 & \text{if } |x| \leq 2R\mu_{0,j}(t), \\
0 & \text{if } |x| \geq 4R\mu_{0,j}(t),
\end{cases}
$$

and for $j = 1, \cdots, k-1$,

$$
\tilde{\zeta}_j(x,t) = \begin{cases} 
1 & \text{if } 2R^{-1}\mu_{0,j}(t) \leq |x| \leq R\mu_{0,j}(t), \\
0 & \text{if } |x| \geq 2R\mu_{0,j}(t) \text{ or } |x| \leq R^{-1}\mu_{0,j}(t),
\end{cases}
$$

$$
\tilde{\zeta}_k(x,t) = \begin{cases} 
1 & \text{if } |x| \leq R\mu_{0,k}(t), \\
0 & \text{if } |x| \geq 2R\mu_{0,k}(t).
\end{cases}
$$

Here $R$ is chosen to be a $t$-dependent, slowly growing function, say

$$
R(t) = \epsilon^t, \quad t > t_0,
$$

where $\epsilon > 0$ will be later on fixed sufficiently small.

Let $\phi_j(y_j, t), j = 1, \cdots, k$ be defined in $B_{2R} \times (t_0, \infty)$ and a function $\Psi(x, t)$ be defined in $\mathbb{R}^n \times (t_0, \infty)$. Then we look for a solution $\varphi$ of (3.1) of the form

$$
\varphi = \sum_{j=1}^{k} \phi_j \eta_j + \Psi,
$$

where

$$
\varphi_j(x,t) = \frac{(-1)^{j-1}}{\mu_j^{2s}} \phi_j(y_j, t).
$$
Let us substitute $\phi$ given by (3.6) into equation (3.1)

$$S[u_* + \phi] = \phi_t + (-\Delta)^{\frac{s}{2}}\phi - f'(u_*) \phi - N_u[\phi] + S[u_*]$$

$$= \sum_{j=1}^{k} \phi_j \eta_j + \sum_{j=1}^{k} \phi_j \partial_j \eta_j + \Psi_t + \sum_{j=1}^{k} (-\Delta)^{\frac{s}{2}} \phi_j \eta_j + \sum_{j=1}^{k} \phi_j \cdot [(-\Delta)^{\frac{s}{2}} \eta_j]$$

$$- \sum_{j=1}^{k} \left[ (-\Delta)^{\frac{s}{2}} \eta_j - (-\Delta)^{\frac{s}{2}} \phi_j \right] + (-\Delta)^{\frac{s}{2}} \Psi$$

$$- \sum_{j=1}^{k} f'(u_*) \phi_j \eta_j - f'(u_*) \Psi - N_u \left[ \sum_{j=1}^{k} \phi_j \eta_j + \Psi \right] + S[u_*]$$

$$+ \sum_{j=1}^{k} \eta_j \zeta_j f'(U_j) \Psi - \sum_{j=1}^{k} \eta_j \zeta_j f'(U_j) \Psi + \sum_{j=1}^{k} \eta_j f'(U_j) \eta_j - \sum_{j=1}^{k} \eta_j f'(U_j) \eta_j$$

$$+ \sum_{j=1}^{k} \eta_j \left( \frac{(-1)^j}{n \mu_j^{\frac{s}{2}}} D_j[\bar{\mu}_1] - \sum_{j=1}^{k} \eta_j \left( \frac{(-1)^j}{n \mu_j^{\frac{s}{2}}} D_j[\bar{\mu}_1] \right)$$

$$= \sum_{j=1}^{k} \eta_j \left( \frac{(-1)^j}{n \mu_j^{\frac{s}{2}}} \phi_j - (-\Delta)^{\frac{s}{2}} \phi_j + pU^{P-1} \phi_j + \zeta_j p(-1)^j-1 U^{P-1} \mu_j^{\frac{n-2s}{2}} \Psi + D_j \right)$$

$$+ \Psi_t + (-\Delta)^{\frac{s}{2}} \Psi - V \Psi - B[\phi] - N[\phi, \Psi, \bar{\mu}_1] + E^{out}.$$  

Here we denote for $\bar{\phi} = (\phi_1, \ldots, \phi_k), \bar{\mu}_1 = (\mu_{1,1}, \ldots, \mu_{1,k}),$

$$B[\bar{\phi}] := \sum_{j=1}^{k} \left[ (-\Delta)^{\frac{s}{2}} \eta_j - (-\Delta)^{\frac{s}{2}} \phi_j \right] + (-\partial_j \eta_j - (-\Delta)^{\frac{s}{2}} \eta_j) \phi_j$$

$$+ \sum_{j=1}^{k} \eta_j (f'(u_*) - f'(U_j)) \phi_j - \sum_{j=1}^{k} \bar{\mu}_j \frac{\partial \phi_j}{\partial \mu_j} \eta_j,$$

$$N[\bar{\phi}, \Psi, \bar{\mu}_1] = N_u \left( \sum_{j=1}^{k} \phi_j \eta_j + \Psi \right),$$

$$V = f'(u_*) - \sum_{j=1}^{k} \zeta_j f'(U_j)$$

$$E^{out} := S[u_*] - \sum_{j=1}^{k} \left( \frac{(-1)^j}{n \mu_j^{\frac{s}{2}}} D_j[\bar{\mu}_1] \right) \eta_j,$$

where $D_j[\bar{\mu}_1]$ are defined in (2.17) and (2.20). It is not difficult to see that $S[u_* + \phi] = 0$ if the following system of $k + 1$ equations are satisfied, for $j = 1, 2, \ldots, k,

$$\mu_j^{\frac{s}{2}} \partial_t \phi_j = (-\Delta)^{\frac{s}{2}} \phi_j + pU(y_j)^{P-1} \phi_j + H_j[\Psi, \bar{\mu}_1] \quad \text{in} \quad B_{8R} \times (t_0, \infty),$$

$$\Psi_t = (-\Delta)^{\frac{s}{2}} \Psi + G \quad \text{in} \quad \mathbb{R}^n \times (t_0, \infty),$$

$$H_j[\Psi, \bar{\mu}_1] := \zeta_j p(-1)^j-1 U^{P-1} \mu_j^{\frac{n-2s}{2}} \Psi + D_j[\bar{\mu}_1],$$

$$G := V \Psi + B[\phi] + N[\phi, \Psi, \bar{\mu}_1] - E^{out}.$$
In the next sections we will find a solution to this system with suitable choice of parameters $\mu_1$.

4. The linear outer problem

In this section, we shall get proper priori estimates of the associated linear problem of the outer problem (3.12). We consider the solution of

$$\Psi_t = -(-\Delta)^s \Psi + \mathcal{G}, \quad \text{in} \quad \mathbb{R}^n \times (t_0, \infty),$$

where $\mathcal{G}$ is defined in (3.14). Recall that the heat kernel to the fractional heat operator $\partial_t + (-\Delta)^s$ is given by

$$K_s(x, t) = \frac{t}{(t^2 + |x|^2)^{\frac{n+2s}{2}}}. \quad (4.2)$$

Then from Lemma 4.3, we can find a nonzero initial condition $\Psi_0$ such that the solution $\Psi$ decays at infinity with respect to time. Moreover, by Duhamel’s formal,

$$|\Psi(x, t)| = |T^{\text{out},*}[\mathcal{G}]| \lesssim T^{\text{out}}[\mathcal{G}](x, t) := \int_t^\infty \int_{\mathbb{R}^n} K_s(x - y, l - t)|\mathcal{G}(y, l)| \, dy \, dl, \quad (4.3)$$

where

$$T^{\text{out},*}[\mathcal{G}] := \int_{\mathbb{R}^n} K_s(x - y, t_0)\Psi_0 \, dy + \int_{t_0}^t \int_{\mathbb{R}^n} K_s(x - y, t - l)\mathcal{G}(y, l) \, dy \, dl$$

$$= \int_t^\infty \int_{\mathbb{R}^n} K_s(x - y, l - t)\mathcal{G}(y, l) \, dy \, dl.$$

**Remark 4.1.** For the equation (2.22), we see that the outer problem corresponds to the equation

$$\Psi_t = -(-\Delta)^s \Psi + \mathcal{G}', \quad \text{in} \quad \mathbb{R}^n \times (-\infty, t_0'),$$

where $t_0' < 0$ and $\mathcal{G}'$ is a suitable term in view of Section 3. Thus by Duhamel’s formal, we know that

$$\Psi := \int_{-\infty}^t \int_{\mathbb{R}^n} K_s(x - y, t - l)\mathcal{G}'(y, l) \, dy \, dl.$$

From section $A$, we define the following types of weights to set up a topology for solving the outer problem (3.12)

$$\omega_{1,1}(x, t) = \frac{t^{-1-\sigma}}{1 + |x|^{2s+\alpha}1_{\{|x| \leq 2\mu_0\}}} \approx t^{\gamma_1}1_{\{|x| \leq 1\}} + t^{\gamma_1}1_{\{|x| \leq 2\mu_0\}},$$

$$\omega_{1,j}(x, t) = t^{\gamma_j}1_{\{|x| \leq 2\mu_0\}}1_{\{|x| \leq \mu_j\}},$$

$$\omega_{1,j}(x, t) = t^{\gamma_j}1_{\{|x| \leq 2\mu_0\}}1_{\{|x| \leq \mu_j\}},$$

where $0 < \alpha < s, \sigma$ is small constant, $\gamma_1 = -1 - \sigma$ and $\gamma_j = \frac{n-2s}{\mu_j} - \sigma$ for $j = 2, \cdots, k$.

$$\omega_{2,1}(x, t) = t^{-\sigma}1_{\{|x| \leq 2\mu_0\}}1_{\{|x| \leq \mu_2\}}1_{\{|x| \leq 1\}},$$

$$\omega_{2,j}(x, t) = t^{-\sigma}1_{\{|x| \leq 2\mu_0\}}1_{\{|x| \leq \mu_j\}}1_{\{|x| \leq \mu_{j+1}\}}1_{\{|x| \leq \mu_0\}},$$

for $j = 2, \cdots, k - 1$.

$$\omega_3(x, t) = t^{\delta(n-4s)}t^{-1-\sigma}1_{\{|x| \leq \mu_0\}},$$

where $\delta(n - 4s) < \sigma$.

Applying Lemma 8.1, we have the following Lemma.
Lemma 4.2. We have the following estimates:

\[
\mathcal{T}^{\text{out}}[\omega_{1,1}] \lesssim \omega_{1,1}^s := \begin{cases} 
  t^{\gamma_1} & \text{if } |x| \leq 1, \\
  t^{\gamma_1} |x|^{-\alpha} & \text{if } 1 \leq |x| \leq 2 \bar{\mu}_{0,1}, \\
  t^{\gamma_1 + \delta(n-2s-\alpha)} |x|^{2s-n} & \text{if } |x| \geq 2 \bar{\mu}_{0,1}, 
\end{cases}
\] (4.4)

\[
\mathcal{T}^{\text{out}}[\omega_{1,1}'] \lesssim (\omega_{1,1}')^* := \begin{cases} 
  t^{\gamma_1 - \delta(s+\alpha)} & \text{if } |x| \leq \bar{\mu}_{0,1}, \\
  t^{\gamma_1 + \delta(n-3s-\alpha)\delta |x|^{2s-n}} & \text{if } |x| \geq \bar{\mu}_{0,1}, 
\end{cases}
\] (4.5)

\[
\mathcal{T}^{\text{out}}[\omega_{1,j}] \lesssim \omega_{1,j}^s := \begin{cases} 
  t^{\gamma_j} |x|^{-\alpha} & \text{if } |x| \leq 4 \bar{\mu}_{0,j}, \\
  t^{\gamma_j} \mu_{0,j}^{-n} |x|^{2s-n} & \text{if } |x| \geq 4 \bar{\mu}_{0,j}, 
\end{cases} 
\] (4.6)

\[
\mathcal{T}^{\text{out}}[\omega_{1,1}](x,t) \lesssim \omega_{2,1}^s := \begin{cases} 
  t^{-\sigma} & \text{if } |x| \leq \bar{\mu}_{0,2}, \\
  t^{n-4s} |x|^{4s-n} & \text{if } \bar{\mu}_{0,2} \leq |x| \leq 1, \\
  t^{-\sigma} \mu_{0,2}^{-4s} |x|^{2s-n} & \text{if } |x| \geq 1, 
\end{cases}
\] (4.7)

\[
\mathcal{T}^{\text{out}}[\omega_{2,j}] \lesssim \omega_{2,j}^s := \begin{cases} 
  t^{\tau_j} \mu_{0,j}^{-s-n} & \text{if } |x| \leq \bar{\mu}_{0,j+1}, \\
  t^{-\sigma} \mu_{0,j+1}^{-2s} \mu_{0,j}^{-s} |x|^{4s-n} & \text{if } \bar{\mu}_{0,j+1} \leq |x| \leq \bar{\mu}_{0,j}, \\
  t^{-\sigma} \mu_{0,j}^{-2s} \mu_{0,j-1}^{-s} |x|^{2s-n} & \text{if } |x| \geq \bar{\mu}_{0,j}, 
\end{cases}
\] (4.8)

\[
\mathcal{T}^{\text{out}}[\omega_{3}] \lesssim \omega_{3}^s := t^{\delta(n-4s)} \begin{cases} 
  t^{-\sigma} \mu_{0,1}^{-n} & \text{if } |x| \leq \bar{\mu}_{0,1}, \\
  t^{-\sigma} |x|^{2s-n} & \text{if } \bar{\mu}_{0,1} \leq |x| \leq \frac{1}{4}, \\
  t^{\sigma} |x|^{2s-n} & \text{if } |x| \geq \frac{1}{4}, 
\end{cases}
\] (4.9)

\[
\mathcal{T}^{\text{out}}[\omega_{1,j}'] \lesssim (\omega_{1,j}')^* := \begin{cases} 
  \mu_{0,j}^{-n} t^{\gamma_j} \mu_{0,j}^{-n} & \text{if } |x| \leq \bar{\mu}_{0,j}, \\
  \mu_{0,j}^{-n} t^{\gamma_j} \cdot \mu_{0,j}^{-2s} |x|^{2s-n} & \text{if } \bar{\mu}_{0,j} \leq |x| \leq \bar{\mu}_{0,j}, \\
  \mu_{0,j}^{-n} t^{\gamma_j} \cdot \mu_{0,j}^{-2s} |x|^{2s-n} & \text{if } |x| \geq \bar{\mu}_{0,j}, 
\end{cases} 
\] (4.10)

\[
\mathcal{T}^{\text{out}}[\omega_{1,j}''] \lesssim (\omega_{1,j}'')^* := \begin{cases} 
  t^{\gamma_j} \mu_{0,j}^{-n} t^{\gamma_j} |x|^{2s-n} & \text{if } |x| \leq \bar{\mu}_{0,j}, \\
  t^{\gamma_j} |x|^{2s-n} & \text{if } |x| \geq \bar{\mu}_{0,j}, 
\end{cases} 
\] (4.11)

Based on the results of Lemma 4.2 for a function \( h(x,t) \), we define the weighted \( L^\infty \) norm \( \| h \|_{a,s}^{\text{out}} \), \( \| h \|_{a,s}^{\text{out},*} \) as the following form respectively. For \( (x,t) \in \mathbb{R}^{n} \times (0, \infty) \),

\[
\| h \|_{a,s}^{\text{out}} := \inf \left\{ M |h(x,t)| \leq M \left( \sum_{j=1}^{k} (\omega_{1,j} + \omega_{1,j}^s) + \sum_{j=2}^{k} \omega_{1,j}'' + \sum_{j=1}^{k-1} \omega_{2,j} + \omega_{3} \right) \right\},
\]

\[
\| h \|_{a,s}^{\text{out},*} := \inf \left\{ M |h(x,t)| \leq M \left( \sum_{j=1}^{k} (\omega_{1,j} + (\omega_{1,j}')^*) + \sum_{j=2}^{k} (\omega_{1,j}'')^* + \sum_{j=1}^{k-1} \omega_{2,j} + \omega_{3} \right) \right\}.
\]

In addition, for a number \( b > 0 \) and a function \( g(t) \), we define

\[
\| g \|_b := \sup_{t \geq t_0} |t^b g(t)|. 
\] (4.12)

Then we introduce the norm for \( \bar{\mu}_1 \):

\[
\| \bar{\mu}_1 \|_{a,s} := \sum_{i=1}^{k} (\| \bar{\mu}_{1,i} \|_{1+a_i+a} + \| \mu_{1,i} \|_{a_i+a}), 
\] (4.13)

where \( \sigma > 0 \). In the last, applying Lemma 4.2 and Lemma A.3 – A.8, we have the following proposition.
Proposition 4.3. Suppose that \( \sigma, \epsilon > 0 \) are small enough, \( \| \mathcal{H}_1 \|_\sigma \leq 1 \) and \( t_0 \) large enough. Then there exist constants \( l > 0 \) small enough and \( C > 0 \), independent of \( t_0 \) such that the outer problem (3.12) has a solution \( \mathcal{T}^{out,*}[G] \) in \( \mathbb{R}^n \times (t_0, \infty) \) satisfying
\[
\| \mathcal{T}^{out,*}[G]\|_{a,\sigma} \leq C t_0^{-l} (1 + \| \mathcal{F}_G^{in} \|_{a,\sigma} + \| \mathcal{F}^{out,*}_{a,\sigma} \| )^p + (\| \mathcal{F}_G^{out,*} \| )^p.
\]

5. THE LINEAR INNER PROBLEM

In this section, we show a fractional linear theory motivated by \cite{12, 44} for the inner problem (3.11). In order to solve the inner problem (3.11), we consider the following equation
\[
\mu^s \phi_t = -(-\Delta)^s \phi + p U_{p-1} \phi + h(y, t), \quad \text{in} \quad B_{8R}(0) \times (t_0, \infty).
\] (5.1)
We set
\[
\tau(t) = \tau_0 + \int_{t_0}^t \mu^{-2s} dl
\]
Then equation (5.1) is transformed as
\[
\phi_\tau = -(-\Delta)^s \phi + p U_{p-1} \phi + h(y, \tau), \quad \tau_0 \leq \tau, \quad |y| \leq 8R.
\] (5.2)
Recall that the linearized operator \( L_0 := -(-\Delta)^s + p U_{p-1} \)
has only a positive eigenvalue \( \mu_0 > 0 \) such that
\[L_0(Z_0) = \mu_0 Z_0, \quad Z_0 \in L^\infty(\mathbb{R}^n),\]
where the corresponding eigenfunction \( Z_0 \) is radially symmetric and
\[Z_0(y) \sim |y|^{-2s} \quad \text{as} \quad |y| \to +\infty,\] (5.3)
see \cite{21} for instance. Multiplying equation (5.2) by \( Z_0 \) and integrating over \( \mathbb{R}^n \), we obtain that
\[
p(\tau) - \mu_0 p(\tau) = q(\tau),
\]
where
\[p(\tau) = \int_{\mathbb{R}^n} \phi(y, \tau) Z_0(y) dy \quad \text{and} \quad q(\tau) = \int_{\mathbb{R}^n} h(y, \tau) Z_0(y) dy.
\]
Then we get
\[p(\tau) = -\int_\tau^\infty e^{\mu_0 (\tau - l)} q(l) dl.
\]
As a consequence, the initial value \( \phi(y, \tau_0) \) is determined by the equation below
\[
\int_{\mathbb{R}^n} \phi(y, \tau_0) Z_0(y) dy = e_0[h] := \int_0^\infty e^{\mu_0 (\tau_0 - l)} \int_{\mathbb{R}^n} h(y, l) Z_0(y) dy dl.
\]
Therefore, we consider the associated linear Cauchy problem of the inner problem (3.11)
\[
\begin{cases}
\phi_\tau = -(-\Delta)^s \phi + p U_{p-1}(y) \phi + h(y, \tau), \quad (y, t) \in B_{8R}(0) \times (\tau_0, \infty), \\
\phi(y, \tau_0) = e_0 Z_0(y),
\end{cases}
\] (5.4)
Defining
\[\|h\|_{a,\nu} := \sup_{y \in B_{8R}, \tau > \tau_0} \tau^\nu (1 + |y|^\sigma) |h(y, \tau)|.
\]
In the sequel, we consider \( h = h(y, \tau) \) as a function in the whole space \( \mathbb{R}^n \) with zero extension outside of \( B_{8R} \) for all \( \tau > \tau_0 \). By the proof of Proposition 5.1 in \cite{12, 44}, we can obtain a better estimate as follows.
Proposition 5.1. Assume $2s < a < n - 2s, \nu > 0$, $\|h\|_{2s+a,\nu} < +\infty$ and
\[ \int_{B_{SR}} h(y, \tau)Z_i(y) \, dy = 0, \quad \forall \tau \in (\tau_0, \infty), \quad i = 1, \ldots, n + 1. \quad (5.5) \]
For sufficiently large $R$, there exist $\phi = \phi[h](y, \tau)$ and $e_0 = e_0[h](\tau)$ solving (5.4) with
\[ (1 + |y|^a) \left( \int_{\mathbb{R}^n} \frac{|\phi(y, \tau) - \phi(x, \tau)|^2}{|y - x|^{n+2s}} \, dx \right)^2 + (1 + |y|) |\nabla_y \phi| \chi_{B_{SR}(0)} + |\phi(y, \tau)| \lesssim \tau^{-\nu}(1 + |y|)^{-a} \|h\|_{2s+a,\nu} \quad (5.6) \]
and
\[ |e_0[h]| \lesssim \|h\|_{2s+a,\nu} \quad (5.7) \]
for $(y, \tau) \in \mathbb{R}^n \times (\tau_0, \infty)$.

Remark 5.2. For $\tau' \in (-\infty, \tau'_0)$, $\tau'_0$ is very negative, similar to the proof of Proposition 5.1, we have the following results concerning the ancient solution to the fractional heat equation. Consider
\[ \partial_{\tau'} \phi = -(-\Delta)^s \phi + pU^{p-1}(y) \phi + h'(y, \tau'), \quad \text{in} \quad B_{SR} \times (-\infty, \tau'_0). \]
For $R'$ is large enough, we have
\[ (1 + |y|^a) \left( \int_{\mathbb{R}^n} \frac{|\phi(y, \tau') - \phi(x, \tau')|^2}{|y - x|^{n+2s}} \, dx \right)^2 + (1 + |y|) |\nabla_y \phi| \chi_{B_{SR}(0)} + |\phi(y, \tau')| \lesssim (-\tau')^{-\nu}(1 + |y|)^{-a} \|h\|_{2s+a,\nu}, \quad (5.8) \]
where
\[ \|h\|_{a,\nu} := \sup_{y \in B_{SR}, \tau' < \tau'_0} (-\tau')^{-\nu}(1 + |y|^a)|h(y, \tau')|. \]

Next we will formulate the inner problem (3.11) for the functions $\phi_j(y, t)$ using the setting introduced in Proposition 5.1. Let us write problem (3.11) in the form
\[ \mu_j^{2s} \partial_t \phi_j = -(-\Delta)^s \phi_j + pU(y_j)^{p-1} \phi_j + H_j[\Psi, \bar{\mu}_1](y_j, t), \quad \text{in} \quad B_{SR} \times (t_0, +\infty), \quad j = 1, 2, \ldots, k, \quad (5.8) \]
where $H_j[\Psi, \bar{\mu}_1](y_j, t)$ is defined in (3.13). First we modify the right hand side of (5.8) to achieve the solvability conditions (5.5), and introducing an initial condition as in (5.4). We consider the problem
\[ \begin{cases} \mu_j^{2s} \partial_t \phi_j = -(-\Delta)^s \phi_j + pU^{p-1}(y_j) \phi_j + \mathcal{H}, & (y_j, t) \in B_{SR}(0) \times (\tau_0, \infty), \\ \phi_j(y_j, t_0) = e_0 Z_0(y_j), & y_j \in B_{SR}(0), \end{cases} \quad (5.9) \]
where
\[ \mathcal{H} := H_j[\Psi, \bar{\mu}_1](y_j, t) - \sum_{i=1}^{n+1} d_{ij} \chi_{B_{SR}}(i) \, Z_i, \quad \text{and} \quad d_{ij}[\Psi, \bar{\mu}_1] := \frac{\int_{B_{SR}} H_j[\Psi, \bar{\mu}_1](y_j, t) Z_i \, dy_j}{\int_{B_{SR}} Z_i \, dy_j}. \]
Let us denote by $T_{\mu_j}^{in}$ the linear operator in Proposition 5.1. Then (5.9) is solved if the following equation holds
\[ \phi_j = T_{\mu_j}^{in}[H_j[\Psi, \bar{\mu}_1]], \quad j = 1, \ldots, k. \quad (5.10) \]
In order to find a suitable solution to the original inner problem, we have to consider the following balanced condition
\[ d_{ij}[\Psi, \bar{\mu}_1] = 0 \quad \text{for} \quad t \in (t_0, +\infty), \quad i = 1, \ldots, n + 1, \quad j = 1, \ldots, k. \quad (5.11) \]
To solve (5.11), it is enough to consider the indices with $i = n + 1$, since the other ones are automatically zero due to the parity property. Then we have the following lemma
Lemma 5.3. The equation (5.11) is equivalent to

$$
\begin{cases}
\dot{\mu}_{1,1} = M_1[\Psi, \bar{\mu}_1](t), \\
\dot{\mu}_{1,j} + \frac{n - 2s - 2}{2} \mu_{0,j} \mu_{1,j} - \frac{n - 2s - 2}{2} \mu_{0,j} \mu_{1,j} = M_j[\Psi, \bar{\mu}_1](t), \\
& j = 2, \ldots, k,
\end{cases}
$$

(5.12)

where

$$
M_1[\Psi, \bar{\mu}_1](t) := -\frac{\mu_{1,1}^{2s - 1}}{(1 + \mu_{1,1})^{2s - 1}} \frac{\int_{\bar{B}^2} \zeta_1 p U p^{-1} \Psi \, dy_1}{\int_{\bar{B}^2} Z_{n+1}^2 \, dy_1}
$$

and

$$
M_j[\Psi, \bar{\mu}_1](t) := -\frac{\mu_{1,j}^{2s - 1}}{(1 + \mu_{1,j})^{2s - 1}} \frac{\int_{\bar{B}^2} \zeta_j p (-1)^{j-1} U p^{-1} Z_{n+1}^2 \Psi \, dy_j}{\int_{\bar{B}^2} Z_{n+1}^2 \, dy_j} - \mu_{0,j} \left( \frac{\mu_{1,j}}{\mu_{0,j}} \right)
$$

$$
- \dot{\mu}_{1,j} \left( (2s - 1) \frac{\mu_{1,j}}{\mu_{0,j}} + o \left( \frac{\mu_{1,j}}{\mu_{0,j}} \right) \right) - O(R^{-2s}) \frac{\lambda_{0,j}^{n - 2s}}{(2s - 1)^2} \left( \frac{\mu_{1,j}}{\mu_{0,j}} - \frac{\mu_{1,j - 1}}{\mu_{0,j - 1}} \right).
$$

Proof. For $j = 1$, we get

$$
d_{1,n+1} = \frac{\int_{\bar{B}^2} \zeta_1 p U p^{-1} \mu_1^{n - 2s} \Psi + D_1) Z_{n+1} \, dy_1}{\int_{\bar{B}^2} Z_{n+1}^2 \, dy_1}
$$

$$
= \frac{(\int_{\bar{B}^2} \zeta_1 p U p^{-1} \mu_1^{n - 2s} \Psi + (1 + \mu_{1,1})^{2s - 1} \mu_{1,1} Z_{n+1}) Z_{n+1} \, dy_1}{\int_{\bar{B}^2} Z_{n+1}^2 \, dy_1}
$$

$$
= (1 + \mu_{1,1})^{2s - 1} \dot{\mu}_{1,1} + \frac{\int_{\bar{B}^2} \zeta_1 p U p^{-1} \mu_1^{n - 2s} \Psi Z_{n+1} \, dy_1}{\int_{\bar{B}^2} Z_{n+1}^2 \, dy_1},
$$

which implies that $d_{1,n+1} = 0$ is equivalent to

$$
\dot{\mu}_{1,1} = M_1[\Psi, \bar{\mu}_1](t).
$$

For $j = 2, \ldots, k$, we have

$$
d_{j,n+1}[\Psi, \bar{\mu}_1] = \frac{\int_{\bar{B}^2} \zeta_j p (-1)^{j-1} U p^{-1} \mu_j^{n - 2s} \Psi + D_j) Z_{n+1} \, dy_j}{\int_{\bar{B}^2} Z_{n+1}^2 \, dy_j}
$$

$$
= \frac{\int_{\bar{B}^2} \zeta_j p (-1)^{j-1} U p^{-1} \mu_j^{n - 2s} \Psi + \Pi \cdot Z_{n+1} \, dy_j)}{\int_{\bar{B}^2} Z_{n+1}^2 \, dy_j}
$$

$$
- \frac{\int_{\bar{B}^2} (\mu_{0,j} + \mu_{1,j}) U p^{-1} \mu^2 \Psi \, dy_j + \mu_{1,j} \mu_{0,j} (\mu_{1,j} - \mu_{1,j - 1}) Z_{n+1} \, dy_j}{\int_{\bar{B}^2} Z_{n+1}^2 \, dy_j},
$$

where

$$
\Pi := \mu_{0,j} \left( (\mu_{0,j} + \mu_{1,j})^{2s - 1} \right) + \mu_{1,j} \left( (\mu_{0,j} + \mu_{1,j})^{2s - 1} \right).
$$
Then we have
\[
\begin{aligned}
&\dot{\mu}_{0,j}[(\mu_{0,j} + \mu_{1,j})^{2s-1} - \mu_{0,j}^{2s-1}] + \dot{\mu}_{1,j}(\mu_{0,j} + \mu_{1,j})^{2s-1} \\
&\quad - \frac{n - 2s}{2} \frac{\mathcal{U}(0) \int_{B^R} pU^{p-1}Z_{n+1} \, dy_j}{\int_{B^R} Z_{n+1}^2 \, dy_j} \lambda_{0,j}^{\frac{n-2s}{2}} \left( \frac{\mu_{1,j}}{\mu_{0,j}} - \frac{\mu_{1,j-1}}{\mu_{0,j-1}} \right) \\
&= - \frac{\mu_{0,j}^{\frac{n-2s}{2}}}{2} \int_{B^R} \xi_j p(-1)^{j-1} U^{p-1} \Psi Z_{n+1} \, dy_j.
\end{aligned}
\]

Since \(|Z_{n+1}(y_j)| \lesssim \langle y_j \rangle^{2s-n}\),
\[
\int_{B^R} pU^{p-1}(y_j)Z_{n+1}(y_j) \, dy_j = \int_{\mathbb{R}^n} pU^{p-1}(y_j)Z_{n+1}(y_j) \, dy_j + O(R^{-2s}),
\]
\[
\int_{B^R} Z_{n+1}^2 \, dy_j = \int_{\mathbb{R}^n} Z_{n+1}^2 \, dy_j + O(R^{4s-n}),
\]

which yields that
\[
\frac{-\mathcal{U}(0) \int_{B^R} pU^{p-1}Z_{n+1}(y_j) \, dy_j}{\int_{B^R} Z_{n+1}^2(y_j) \, dy_j} = c + O(R^{-2s}),
\]

where \(c\) is the positive constant defined in (2.12). Then we can deduce that
\[
\dot{\mu}_{0,j}[(\mu_{0,j} + \mu_{1,j})^{2s-1} - \mu_{0,j}^{2s-1}] + \dot{\mu}_{1,j}(\mu_{0,j} + \mu_{1,j})^{2s-1}
\]
\[
= \dot{\mu}_{0,j}^{\frac{2s-1}{2}} \left( \left(1 + \frac{\mu_{1,j}}{\mu_{0,j}} \right)^{2s-1} - 1 \right) + \dot{\mu}_{1,j}^{\frac{2s-1}{2}} \left( 1 + \frac{\mu_{1,j}}{\mu_{0,j}} \right)^{2s-1}
\]
\[
+ \frac{n - 2s}{2} \left( c + O(R^{-2s}) \right) \lambda_{0,j}^{\frac{n-2s}{2}} \left( \frac{\mu_{1,j}}{\mu_{0,j}} - \frac{\mu_{1,j-1}}{\mu_{0,j-1}} \right)
\]
\[
= \dot{\mu}_{0,j}^{\frac{2s-1}{2}} \left( 2s - 1 \right) \frac{\mu_{1,j}}{\mu_{0,j}} + O \left( \frac{\mu_{1,j}}{\mu_{0,j}} \right) + \dot{\mu}_{1,j}^{\frac{2s-1}{2}} \left( 1 + (2s - 1) \frac{\mu_{1,j}}{\mu_{0,j}} + O \left( \frac{\mu_{1,j}}{\mu_{0,j}} \right) \right)
\]
\[
+ \frac{n - 2s}{2} \mu_{0,j}^{\frac{2s-1}{2}} \left( \frac{\mu_{1,j}}{\mu_{0,j}} - \frac{\mu_{1,j-1}}{\mu_{0,j-1}} \right) + O(R^{-2s}) \lambda_{0,j}^{\frac{n-2s}{2}} \left( \frac{\mu_{1,j}}{\mu_{0,j}} - \frac{\mu_{1,j-1}}{\mu_{0,j-1}} \right)
\]
\[
= \dot{\mu}_{1,j} + \frac{n - 6s + 2 \alpha_j}{2} \frac{\mu_{1,j}}{\mu_{0,j}} - \frac{n - 2s \alpha_j}{2} \lambda_{0,j} \mu_{1,j-1}
\]
\[
+ \dot{\mu}_{0,j}^{\frac{2s-1}{2}} \left( \mu_{0,j}^{\frac{2s-1}{2}} \left( \frac{\mu_{1,j}}{\mu_{0,j}} + O \left( \frac{\mu_{1,j}}{\mu_{0,j}} \right) \right) \right)
\]
\[
+ \mu_{0,j}^{\frac{2s-1}{2}} \left( O(R^{-2s}) \lambda_{0,j}^{\frac{n-2s}{2}} \left( \frac{\mu_{1,j}}{\mu_{0,j}} - \frac{\mu_{1,j-1}}{\mu_{0,j-1}} \right) \right).
\]

This implies that \(d_{j,n+1} = 0\) is equivalent to
\[
\dot{\mu}_{1,j} + \frac{n - 6s + 2 \alpha_j}{2} \frac{\mu_{1,j}}{\mu_{0,j}} - \frac{n - 2s \alpha_j}{2} \lambda_{0,j} \mu_{1,j-1} = M_j.
\]
Similarly, we also get Lemma 5.4. Assume that \( \vec{\Psi} \) and \( \vec{\mu}_1 \) satisfy \( \|\vec{\Psi}\|_{a,\sigma}^{out,*} < \infty, \|\vec{\mu}_1\|_{\sigma} \leq 1, 0 < \sigma < 1 \), there exists \( C > 0 \) such that for \( t_{0} \) large enough, \( \epsilon \) small enough,

\[
\|\vec{S}[\Psi, \vec{\mu}_1]\|_{\sigma} \leq C(\|\vec{\Psi}\|_{a,\sigma}^{out,*} + O(R^{-2\epsilon})).
\]

**Proof.** For \( j = 1 \), we find that the support of \( \zeta_1 \) is contained in \( \{R^{-1}\mu_{0,1} \leq |x| \leq 2R\mu_{0,1}\} \). Then applying Lemma [A.5] and [A.6] we have

\[
|\Psi| \lesssim (\omega_{1,1}^* + \omega_{s}^* + \omega_{2,1}^* + (\omega_{1,2}^*)) \|\Psi\|_{a,\sigma}^{out,*} \lesssim t^{-1-\sigma} \|\Psi\|_{a,\sigma}^{out,*}.
\]

By the definition of \( M_1 \), we get

\[
|M_1[\Psi, \vec{\mu}_1]| \lesssim t^{-1-\sigma} \|\Psi\|_{a,\sigma}^{out,*}.
\]

Then using the definition of \( S_1 \), (4.12), and (4.13), we deduce that

\[
\|\vec{S}_1[\Psi, \vec{\mu}_1]\|_{1+\sigma} + \|S_1[\Psi, \vec{\mu}_1]\|_{\sigma} \lesssim \|\Psi\|_{a,\sigma}^{out,*}.
\]

For \( j = 2, \ldots, k \), the support of \( \zeta_j \) is contained in \( \{R^{-1}\mu_{0,j} \leq |x| \leq 2R\mu_{0,j}\} \). Using Lemma [A.5] and [A.6] we deduce that

\[
|\Psi| \lesssim \begin{cases} (\omega_{1,1,j}^* + (\omega_{1,1,j-1}^* + \omega_{2,j}^* + \omega_{2,j-1}^*)) \|\Psi\|_{a,\sigma}^{out,*}, & \text{if } j = 2, \ldots, k-1, \\ (\omega_{1,k}^* + \omega_{2,k-1}^*)) \|\Psi\|_{a,\sigma}^{out,*}, & \text{if } j = k. \end{cases}
\]

Combining with the definition of \( M_j \), for \( \epsilon \) small enough, we have

\[
|M_j[\Psi, \vec{\mu}_1]| \lesssim t^{-\epsilon} \mu_{0,j}^{-2s} \lambda_{0,j}^{-\alpha_{d,j}} \|\Psi\|_{a,\sigma}^{out,*} + t^{-1-\alpha_{d,j}}O(R^{-2s}) \lesssim t^{-1-\alpha_{d,j}}(\|\Psi\|_{a,\sigma}^{out,*} + O(R^{-2s})).
\]

Now we shall use the induction method to show that

\[
\|\vec{S}_j[\Psi, \vec{\mu}_1]\|_{1+\alpha_{d,j}+\sigma} + \|S_j[\Psi, \vec{\mu}_1]\|_{\alpha_{d,j}+\sigma} \lesssim \|\Psi\|_{a,\sigma}^{out,*} + O(R^{-2s}).
\]

The case \( j = 1 \) has been already proved by (5.15). Then we suppose that the conclusion holds up to \( j - 1 \) with \( j \geq 2 \), i.e.,

\[
\|\vec{S}_{j-1}[\Psi, \vec{\mu}_1]\|_{1+\alpha_{d,j-1}+\sigma} + \|S_{j-1}[\Psi, \vec{\mu}_1]\|_{\alpha_{d,j-1}+\sigma} \lesssim \|\Psi\|_{a,\sigma}^{out,*} + O(R^{-2s}).
\]

For \( \sigma \) small enough we have

\[
\|\vec{S}_j[\Psi, \vec{\mu}_1]\| \lesssim t^{-\epsilon} \mu_{0,j}^{-2s} \lambda_{0,j}^{-\alpha_{d,j}} \|\Psi\|_{a,\sigma}^{out,*} + O(R^{-2s}) \lesssim t^{-\alpha_{d,j}}(\|\Psi\|_{a,\sigma}^{out,*} + O(R^{-2s})).
\]

Similarly, we also get

\[
\|\vec{S}_j[\Psi, \vec{\mu}_1]\| \lesssim t^{-1-\alpha_{d,j}}(\|\Psi\|_{a,\sigma}^{out,*} + O(R^{-2s})).
\]

Thus we get the conclusion holds up to \( j \) and (5.16) is proved. As a consequence, the lemma is established. \( \square \)

**Lemma 5.5.** There exists \( t_0 > 0 \) large enough such that \( t > t_0 \),

\[
|H_j[\Psi, \vec{\mu}_1]| \lesssim \mu_{0,j}^{-2s} s^{4}(\|\vec{\mu}_1\|_{\sigma} + \|\Psi\|_{a,\sigma}^{out,*}), \quad j = 1, \ldots, k.
\]
Proof. From the definition of $H_j$, we get
\[
|D_1[\bar{\mu}_1]| \lesssim |\mu_{1,1}Z_{n+1}(y_1)| \lesssim t^{7/2} \| \bar{\mu}_1 \|_{\sigma},
\]
\[
|D_j[\bar{\mu}_1]| \lesssim \frac{n}{j} t^{-\sigma} (|Z_{n+1}(y_1)| + |y_1|^{-4s}) \| \bar{\mu}_1 \|_{\sigma} \lesssim \frac{n}{j} t^{7/2} \| \bar{\mu}_1 \|_{\sigma},
\]
for $j = 2, \ldots, k$. Similar to the discussion in Lemma 5.4 we obtain that
\[
|\zeta_j p(-1)^{j-1} \Upsilon(y_j)^{p-1} \mu_j \frac{n}{j} t^{7/2} \| \bar{\mu}_1 \|_{\sigma} \lesssim \mu_{0,j} t^{7/2} \| \bar{\mu}_1 \|_{\sigma}.
\]
Then we complete the proof. \hfill \square

6. THE FIXED POINT PROBLEM

In this section, we shall solve the system (3.11) and (3.12) by the fixed point argument. We reformulate the inner-outer gluing system and the orthogonal equation into the mapping $\bar{T}$:
\[
(\bar{\phi}, \Psi, \bar{\mu}_1) = \bar{T}[\phi, \Psi, \mu_1],
\]
where $\bar{T} = (\bar{T}_1, \bar{T}_2, \bar{T}_3)$, $\bar{T}_1 = (\bar{T}_1^1, \ldots, \bar{T}_1^k)$, $\bar{T}_3 = (\bar{T}_3^1, \ldots, \bar{T}_3^k)$, with the following expressions,
\[
\begin{align*}
\bar{T}_1^j[\Psi, \bar{\mu}_1] &= T_j^{in}[H_j[\Psi, \bar{\mu}_1]], \quad j = 1, \ldots, k, \\
\bar{T}_2[\phi, \Psi, \bar{\mu}_1] &= T^{out,*}[G[\phi, \Psi, \bar{\mu}_1]], \\
\bar{T}_3^3[\Psi, \bar{\mu}_1] &= S_j[\Psi, \bar{\mu}_1], \quad j = 1, \ldots, k,
\end{align*}
\]
(6.1)
where $T_j^{in}$ is defined in (5.10), $T^{out,*}$ is defined in (3.3), $S_j$ is introduced in (5.13).

In order to find a solution to (6.1), we introduce the following norm for $\phi$:
\[
\|\phi\|_{\sigma, a} := \sum_{j=1}^k \|\phi\|_{j, \sigma, a}^{in}
\]
where
\[
\|\phi\|_{j, \sigma, a}^{in} := \sup_{t > 0} \sup_{y \in \mathbb{R}^n} \frac{t^{n/2} |\phi(y,t) - \phi(x,t)|^2}{|y-x|^{n+2s}} + (1 + |y|) |\phi(y,t) - \phi(x,t)|^2 dx + (1 + |y|) |\nabla y \phi(y,t) - \phi_y(x,t)|^{s/2}.
\]

Denote $B : B_{in} \times B_{out} \times B_{\mu}$, where
\[
B_{in} := \left\{ \bar{\phi} \in [C^1(B_{S_R} \times (t_0, \infty))]^k \|\bar{\phi}\|_{\sigma, a}^{in} \leq 1 \right\},
\]
\[
B_{out} := \left\{ \Psi \in C(\mathbb{R}^n \times (t_0, \infty)) \|\Psi\|_{\sigma, a}^{out,*} \leq t_0^{-\frac{1}{2}} \right\},
\]
\[
B_{\mu} := \left\{ \bar{\mu}_1 \in [C^1(\mathbb{R}^n \times (t_0, \infty))]^k \|\bar{\mu}_1\|_{\sigma} \leq t_0^{-\frac{1}{2}} \right\}.
\]

Proof of Theorem 1.1 Firstly, we claim that $\bar{T}$ maps $B$ to $B$ for $t_0$ large enough. Indeed, for $(\bar{\phi}, \Psi, \bar{\mu}_1) \in B$, applying Proposition 5.1 and Lemma 5.5 we have
\[
\|\bar{T}_1[\Psi, \bar{\mu}_1]\|^{in}_{\sigma, a} \leq \sum_{j=1}^k C \left( t_0^{-\frac{j}{2}} + t_0^{-\frac{1}{2}} \right) \leq 1
\]
with $t_0$ large enough. In addition, applying Proposition 4.3 we deduce that
\[
\|\bar{T}_2[\phi, \Psi, \bar{\mu}_1]\|^{out,*}_{\sigma, a} \leq Ct_0^{-l} \left( 1 + t_0^{-\frac{l}{2}} + t_0^{-\frac{p}{2}} \right) \leq t_0^{-\frac{l}{2}}.
\]
Applying Lemma 5.4 we get
\[ \| \tilde{T}_3[\Psi, \mu_1] \|_{\sigma} \leq C \left( t_0^{-\frac{1}{2}} + O(R^{-2s}) \right) \leq t_0^{-\frac{1}{4}}. \]

Thus the claim is true, that is \( \tilde{T} : B \to B \).

Next, the existence of a fixed point in \( B \) will then follow from Schauder’s theorem if we establish the compactness of the operator \( \tilde{T} \). Therefore, we consider any sequence \( (\tilde{\phi}^n, \Psi^n, \mu^n_1) \in B \), where \( \tilde{\phi}^n = (\phi^n_1, \cdots, \phi^n_R) \), \( \mu^n_1 = (\mu^n_1, \cdots, \mu^n_R) \). We have to prove that the sequence \( \tilde{T}[\tilde{\phi}^n, \Psi^n, \mu^n_1] \) has a convergent subsequence. Let us consider first the sequence \( \tilde{\phi}^n_j = T_{\mu_j}^n[\Psi^n, \mu^n_1] \). Write \( \tilde{\phi}^n_j(y, \tau_n(t)) = \tilde{\phi}^n_j(y, t) \), where \( \tau_n(t) = \int_{t_0}^t \frac{ds}{\mu^n_{\mu_j}} \). Then we see that \( \tilde{\phi}^n_j(y, \tau_n(t)) \) satisfies
\[ \partial_t \tilde{\phi}^n_j = -(-\Delta)^{\frac{s}{2}} \tilde{\phi}^n_j + h^n_j(y, \tau), \]
where \( h^n_j(y, \tau) = H_j[\Psi^n, \mu^n_1] \). Applying the regularity estimates for fractional parabolic equations (see [48]), we know that \( \tilde{\phi}^n_j \) are equi-continuous in compact sets of \( B_{8\tau} \times (t_0, \infty) \) by using Lemma 5.5. Using Arezla-Ascoli theorem, we obtain that \( \tilde{\phi}^n_j \) will converge uniformly in compact sets of \( B_{8\tau} \times (t_0, \infty) \). Since \( \tilde{\phi}^n_j \in B_{in} \), then the limit will also belong to \( B_{in} \). Similarly, consider \( \Psi^n = T_{\mu_j}^{out}[G[\tilde{\phi}^n, \Psi^n, \mu^n_1]] \). Since \( G \) is uniformly bounded, \( \Psi^n \) are equi-continuous in compact sets of \( \mathbb{R}^n \times (t_0, \infty) \). By Arezla-Ascoli theorem, \( \Psi^n \) converges uniformly to a function \( \Psi \in B_{out} \). In addition, consider \( S[\Psi^n, \mu^n_1] \). From Lemma 5.3 we see that \( M_j, M_j \) are \( C^1(t_0, \infty) \), which yields that \( S \in C^2(t_0, \infty) \). Thus \( S[\Psi^n, \mu^n_1] \) has a convergent subsequence in \( B_{in} \). By Schauder’s fixed point theorem, \( \tilde{T} : B \to B \) has a fixed point \( (\tilde{\phi}, \Psi, \mu) \). Equivalently, we have constructed a bubble tower solution for (1.1) and \( u = \bar{U} + \varphi_0 + \sum_{j=1}^k \varphi_j \eta_j + \Psi \). Moreover, we have \( u = \bar{U}(1 + o(1)) \). □

**Appendix A. Appendix: Some estimates for Proposition 4.3**

In this section, we introduce the notation \( y_j = \frac{x}{\mu_j}, \eta_j = \frac{x}{\mu_j}, y_0,j = \frac{x}{\mu_0}, \eta_0,j = \frac{x}{\mu_0} \) for \( j = 1, \cdots, k \).

From the definitions of \( \mu_j, \mu, \mu_0,j, \mu_0,j \), we observe that \( |y_j| \approx |y_0,j|, |\eta_j| \approx |\eta_0,j| \) for \( j = 1, \cdots, k \).

**Lemma A.1.** For \( U_j \) defined in (2.3) and \( j = 1, \cdots, k - 1 \), one has
\[ |U_j| < |U_{j+1}| \quad \text{in} \quad \{ |x| < \mu_j+1 \} \quad (A.1) \]
and
\[ |U_j| > |U_{j+1}| \quad \text{in} \quad \{ |x| > \mu_{j+1} \}. \quad (A.2) \]

In \( \{ |x| \leq \mu_{0,k} \} \),
\[ |U_k| \gtrsim |U_{k-1}| > |U_{k-2}| > \cdots > |U_1|. \quad (A.3) \]

In \( \{ |x| \geq \mu_{0,2} \} \),
\[ |U_1| \gtrsim |U_2| > |U_3| > \cdots > |U_k|. \quad (A.4) \]

In \( \{ \mu_{0,j+1} \leq |x| \leq \mu_{0,j} \}, \quad j = 2, \cdots, k - 1 \),
\[ |U_j| \gtrsim |U_{j+1}| > |U_{j+2}| > \cdots |U_k|, \quad |U_j| \gtrsim |U_{j-1}| > |U_{j-2}| > \cdots |U_1|. \quad (A.5) \]

Moreover,
\[ \frac{|U_{j+1}|}{|U_j|} \approx \lambda_j^{\frac{n-2s}{2}} \langle y_j \rangle^{-(n-2s)} 1_{\{ |x| \leq \mu_{0,j} \}} + \lambda_j^{\frac{n-2s}{2}} 1_{\{ |x| > \mu_{0,j} \}} \quad \text{for} \quad j = 1, \cdots, k - 1, \quad (A.6) \]
\[ \frac{|U_{j-1}|}{|U_j|} \approx \lambda_j^{\frac{n-2s}{2}} \langle y_j \rangle^{-(n-2s)} 1_{\{ |x| \leq \mu_{0,j-1} \}} + \lambda_j^{\frac{n-2s}{2}} 1_{\{ |x| > \mu_{0,j-1} \}} \quad \text{for} \quad j = 2, \cdots, k. \quad (A.7) \]
Proof. Recall that $U_j = (-1)^{j-1} \mu_j \frac{2s-n}{j+1} (1 + |y_j|^2)^{\frac{2s-n}{2}}$. Consider the monotonicity of $|U_{j+1}|/U_j$ in the different regions. Then we can obtain (A.1) $- (A.4)$. In addition, by direct calculation, we find that

$$|U_{j+1}|/U_j = \lambda_j^{\frac{n-2s}{j+1}} \left( 1 + |y_j|^2 \right)^{\frac{n-2s}{2}} \approx \lambda_j^{\frac{n-2s}{j+1}} (y_j)^{(n-2s)} 1_{\{x \in \mu_0\}} + \lambda_j^{\frac{n-2s}{j+1}} 1_{\{|x| \geq \mu_0\}}$$

for $j = 1, \ldots, k-1$. That is, (A.5) holds. Similarly, (A.6) holds.

Lemma A.2. For $\varphi_0$ defined in (2.6), one has $|\varphi_0| \lesssim \sum_{j=2}^k \lambda_j^s |U_j| \chi_j$.

Proof. Using (2.6) and (2.14), we deduce that

$$|\varphi_0| \lesssim \sum_{j=2}^k \mu_j^{-\frac{n-2s}{2}} (y_j)^{-2s} \chi_j.$$ 

It follows from the definition of $\chi_j$ that the support of $\chi_j$ is contained in $\left\{ \frac{1}{2} \lambda_j^{\frac{1}{2}} \leq |y_j| \leq \lambda_j \right\}$. Then by straightforward calculation, we have $\mu_j^{-\frac{n-2s}{2}} (y_j)^{-2s} \chi_j \lesssim \lambda_j^s |U_j|$ in this set.

Lemma A.3. For $\alpha \in (0, s), \ a = 2s + \alpha$, there exist $R, t_0$ large enough such that $B[\bar{\phi}]$ defined in (3.7) satisfies

$$\|B[\bar{\phi}]\|_{a, \alpha} \lesssim t_0^{-l} \|\phi\|_{i, a, \alpha}^n,$$

where $l$ is a small enough positive constant.

Proof. According to the definition of $\|\phi\|_{i, a, \alpha}^n$, we have

$$(1 + |y_j|^2) \left( \int_{R^2} \frac{|\phi_j(y_j, \tau) - \phi_j(x, \tau)|^2}{|y_j - x|^{n+2s}} \, dx \right)^{\frac{1}{2}} + (1 + |y_j|) |\nabla_y \phi_j| \chi_{B_R(0)} + |\phi_j(y_j, \tau)| \lesssim \mu_j^{-\frac{n-2s}{2}} \eta_j^{\frac{1}{2}} R^{a-2s} (y_j)^{-a} \|\phi\|_{i, a, \alpha}^n.$$

(i) From the definition of $\varphi_j$, we deduce that

$$\left| \frac{\partial \varphi_j}{\partial \mu} \right| \eta_j = \left| \mu_j \frac{n-2s+2}{2} \phi_j(y_j, t) + y_j \cdot \nabla_y \phi_j(y_j, t) \right| \eta_j \lesssim \mu_j^{-\frac{n-2s+2}{2}} \eta_j^{\frac{1}{2}} R^{a-2s} (y_j)^{-a} \|\phi\|_{i, a, \alpha}^n \lesssim t_0^{-l} \omega_{1, j} \|\phi\|_{i, a, \alpha}^n,$$

where $l > 0$ is chosen such that $|\mu_j| \lesssim t_0^{-l} R^{a-2s}$ for $j = 1, 2, \ldots, k$.

(ii) Concerning the term $| - (-\Delta)^s \eta_j \varphi_j |$, by direct computation we get

$$| - (-\Delta)^s \eta_j \varphi_j | \lesssim \int_{R^2} \frac{\eta_j(x) - \eta_j(y)}{|x - y|^{n+2s}} \, dy \left| \mu_j^{-\frac{n-2s}{2}} \|\phi\|_{i, a, \alpha}^n \right|$$

$$\lesssim \frac{1}{R^{2s}} \mu_j^{\frac{2s}{2}} \mu_j \left( \frac{R}{\min_{j=1}^k R_j} \right)^{\frac{n}{2s}} \int_{R^2} \frac{\chi_{\{y \in B_R(0)\}} - \chi_{\{y \in 2R_j(0)\}}}{|x|^{n+2s}} \, dy \left| \mu_j^{-\frac{n-2s}{2}} \eta_j^{\frac{1}{2}} R^{a-2s} (y_j)^{-a} \|\phi\|_{i, a, \alpha}^n \right|$$

$$\lesssim \left\{ \begin{array}{ll} t_0^{-l} \omega_{1, j} \|\phi\|_{i, a, \alpha}^n, & \text{if } |x| \leq 2 \mu_0, \\
 t_0^{-l} \omega_{1, j} \|\phi\|_{i, a, \alpha}^n, & \text{if } |x| \geq 2 \mu_0, \end{array} \right.$$
(iii) For the Lie bracket of $-(-\Delta)^{\frac{s}{2}} \eta_j$ and $-(-\Delta)^{\frac{s}{2}} \varphi_j$ we get that

$$\left| -(-\Delta)^{\frac{s}{2}} \eta_j, -(-\Delta)^{\frac{s}{2}} \varphi_j \right| \lesssim \left[ \int_{\mathbb{R}^n} \left( \frac{\eta_j(x) - \eta_j(y)}{|x-y|^{\frac{n+2s}{2}}} \right)^2 dy \right]^\frac{1}{2} \cdot \left[ \int_{\mathbb{R}^n} \left( \frac{\varphi_j(x) - \varphi_j(y)}{|x-y|^{\frac{n+2s}{2}}} \right)^2 dy \right]^\frac{1}{2}$$

$$\lesssim \frac{1}{R^s \mu^2_{0,j}} \left[ \int_{\mathbb{R}^n} \left( \frac{\chi \left( \frac{x}{2R\mu_{0,j}} \right) - \chi \left( \frac{y}{2R\mu_{0,j}} \right)}{|x-y|^{\frac{n+2s}{2}}} \right)^2 \frac{dy}{2R\mu_{0,j}} \right]^\frac{1}{2}$$

$$\cdot \mu^{\frac{n-2s}{4}}_{0,j} \left[ \int_{\mathbb{R}^n} \left( \frac{\varphi_j \left( \frac{x}{\mu_{0,j} t} \right) - \varphi_j \left( \frac{y}{\mu_{0,j} t} \right)}{|x-y|^{\frac{n+2s}{2}}} \right)^2 \frac{dy}{\mu_{0,j}} \right]^\frac{1}{2}.$$

If $|x| \leq 2\mu_{0,j}$, we deduce that

$$\left| -(-\Delta)^{\frac{s}{2}} \eta_j, -(-\Delta)^{\frac{s}{2}} \varphi_j \right| \lesssim t_0^{-l} \omega_{1,j} \| \varphi_j \|_{L^1,\sigma}^{\infty}.$$ 

If $|x| \geq 2\mu_{0,j}$, $j = 2, \ldots, k$, we observe that

$$\left| \int_{\mathbb{R}^n} \frac{[\eta_j(y) - \eta_j(x)] \cdot \varphi_j(x)}{|x-y|^{n+2s}} dy \right| \lesssim t_0^{-l} \omega'_{1,j} \| \varphi_j \|_{L^1,\sigma}^{\infty}$$

and

$$\left| \int_{\mathbb{R}^n} \frac{[\eta_j(y) - \eta_j(x)] \cdot \varphi_j(y)}{|x-y|^{n+2s}} dy \right| \lesssim t_0^{-l} \omega''_{1,j} \| \varphi_j \|_{L^1,\sigma}^{\infty}.$$

So

$$\left| -(-\Delta)^{\frac{s}{2}} \eta_j, -(-\Delta)^{\frac{s}{2}} \varphi_j \right| \lesssim t_0^{-l} \left( \omega'_{1,j} + \omega''_{1,j} \right) \| \varphi_j \|_{L^1,\sigma}^{\infty}.$$ 

Similarly, if $|x| \geq 2\mu_{0,1}$, we have

$$\left| -(-\Delta)^{\frac{s}{2}} \eta_1, -(-\Delta)^{\frac{s}{2}} \varphi_1 \right| \lesssim t_0^{-l} \omega_3 \| \varphi_1 \|_{L^1,\sigma}^{\infty}.$$ 

(iv) For $\partial_t \eta_j$ we have

$$|\partial_t \eta_j| \lesssim \left| \chi' \left( \frac{x}{2R\mu_{0,j}} \right) \cdot \left( \frac{|x| \cdot \mu_{0,j} R + |x| \mu_{0,j} \cdot \hat{R}}{R^2 \mu^2_{0,j}} \right) \right| \mu^{\frac{n-2s}{4}}_{0,j} \| \varphi_j \|_{L^1,\sigma}^{\infty}.$$ 

(v) In the end, we study the term $|\eta_j(f'(u_*) - f'(U_j)) \varphi_j|$, we shall give the details for $j = 2, \ldots, k - 1$, while the other two cases $j = 1$ or $j = k$ can be handled similarly. For fixed $j$, we notice that the support of $\eta_j$ is $\{|x| \leq 4R\mu_{0,j} \}$ and we can divide it as follows

$$\{x \mid |x| \leq 4R\mu_{0,j} \} = \{x \mid \mu_{0,j+1} \leq |x| \leq 4R\mu_{0,j} \} \cup \bigcup_{i=j+1}^{k} \{x \mid \mu_{0,i+1} \leq |x| \leq \mu_{0,i} \}.$$  

In the first region $\{\mu_{0,j+1} \leq |x| \leq 4R\mu_{0,j} \}$, using Lemma A.1, Lemma A.2 and the mean value theorem, we deduce that

$$|f'(u_*) - f'(U_j)| \lesssim |U_j|^{p-1} \left( \frac{|U_{i+1}|}{|U_i|} + \frac{|U_{i-1}|}{|U_i|} + \lambda_i^2 \right)$$

$$\lesssim \mu_j^{-2s} \langle y_j \rangle^{-4s} \left( \lambda_j^{-\frac{n-2s}{4}} \langle y_{j+1} \rangle^{2s-n} \right)^{\mu_{0,j+1} \leq |x| \leq \mu_{0,j}} \lambda_j^{-\frac{n-2s}{4}} \langle y_j \rangle^{n-2s} + \lambda_j^s.$$
Then
\[
| (f'(u_*) - f'(U_i)) \varphi | \eta_j | 1_{ \{ \rho_0, i+1 \leq |x| \leq 4R \rho_1 \} } \lesssim \mu_j^{-2s} \mu_j^{\frac{n-2s}{2}} | \chi_j^{\frac{n}{2}} \gamma_j \left( \gamma_j \right)^{2s-n} R^{a-2s} \| \phi \|_{L^2}^{in} \\
+ (\lambda_j^{\frac{n-2s}{2}} + \lambda_j^{\frac{n-2s}{2}}) R^{a-2s} \omega_{1,j} \| \phi \|_{L^2}^{in} \\
\lesssim t_0^{-\delta} (\omega_{2,j} + \omega_{1,j}) \| \phi \|_{L^2}^{in}.
\]

While in the region \( \{ \rho_{0,i+1} \leq |x| \leq \rho_{0,i} \}, i = j + 1, \cdots, k \), using Lemma A.1 and Lemma A.2 again, we have
\[
| f'(u_*) - f'(U_i) | \lesssim |U_i|^{p-1} \approx \mu_i^{-2s} |y_i|^{-4s}
\]
and
\[
| (f'(u_*) - f'(U_i)) \varphi | \eta_j | \lesssim t_0^{-\delta} \omega_{1,j} \| \phi \|_{L^2}^{in}.
\]

From (i)-(v), we derive the lemma.

**Lemma A.4.** For \( \alpha \in (0, \min \{ s, \frac{a-\eta}{2} \} \}, \| \vec{\mu} \|_{\sigma} < 1 \), there exists \( \sigma, \epsilon \) small enough and \( t_0 \) large enough such that
\[
E_{out} \lesssim t_0^{-\delta} \left( \sum_{j=1}^{k} \omega_{1,j} + \sum_{j=1}^{k-1} \omega_{2,j} + \omega_3 \right).
\]

**Proof.** By (2.8) and (3.10), we rewrite \( E_{out} \) as
\[
E_{out} = S[u_*] - \sum_{j=1}^{k} \frac{(-1)^j}{\mu_j^{\frac{n-2s}{2}}} D_j[\vec{\mu}]_1 | \eta_j | = E_{11} + E_2 + E_3 + E_4 + E_5,
\]
where \( E_{11} \) is defined in (2.9), and
\[
E_2 := -\mu_1^{\frac{n-2s}{2}} D_1[\vec{\mu}]_1 (1 - \eta_1) + \sum_{j=2}^{k} \frac{(-1)^j}{\mu_j^{\frac{n-2s}{2}}} D_j[\vec{\mu}]_1 (\chi_j - \eta_j) + \sum_{j=2}^{k} \frac{(-1)^j}{\mu_j^{\frac{n-2s}{2}}} \Theta_j[\vec{\mu}]_1 \chi_j,
\]
\[
E_3 := - \sum_{j=2}^{k} (f'(U) - f'(U_i)) \varphi_{0,j} \chi_j, \quad E_4 := - N_{\vec{\mu}}[\varphi_0],
\]
\[
E_5 := \sum_{j=2}^{k} \left( (\Delta)^{2} \varphi_{0,j} \chi_j - (\Delta)^{2} \varphi_{0,j} \chi_j - (\Delta)^{2} \varphi_{0,j} \right) + \sum_{j=2}^{k} \partial_t (\varphi_{0,j} \chi_j).
\]

We shall give the estimation for each term respectively in the following

(1) **Estimate of \( E_2 \).** For the term \(-\mu_1^{\frac{n-2s}{2}} D_1[\vec{\mu}]_1 (1 - \eta_1)\), we observe that the support of \( 1 - \eta_1 \) is \( \{ |y_{0,1}| \geq 2R \} \). From the assumption \( \| \vec{\mu} \|_{\sigma} < 1 \), we have \( |y_{11}| \leq \| \vec{\mu} \|_{\sigma} t^{-1-\sigma} \leq t^{-1-\sigma} \). In the view of (2.20), we deduce that
\[
\left| \mu_1^{\frac{n-2s}{2}} D_1[\vec{\mu}]_1 (1 - \eta_1) \right| \lesssim t^{-1-\sigma} x^{2s-n} 1_{\{ |x| \geq 2R \}} \lesssim R^{a-n-\delta} x^{2s-n} 1_{\{ |x| \geq \rho_{0,1} \}} + t^{-\delta(4s-\delta)} \omega_{1,1} + t^{-1-\sigma} x^{2s-n} 1_{\{ |x| \geq \rho_{0,1} \}} \lesssim R^{a-n-\delta} x^{2s-n} \omega_{1,1} + t^{-\delta(4s-\delta)} \omega_{3} \lesssim t_0^{-\delta} (\omega_{1,1} + \omega_3).
\]

For \( \sum_{j=2}^{k} \frac{(-1)^j}{\mu_j^{\frac{n-2s}{2}}} D_j[\vec{\mu}]_1 (\chi_j - \eta_j) \), we find that
\[
\text{Supp}\{ \chi_j - \eta_j \} = \{ |x| \leq \rho_{0,j+1} \} \cup \{ 2R \mu_{0,j} \leq |x| \leq \rho_{0,j} \}.
\]
In the former set, we see that $|\chi_j - \eta_j| \leq 1_{ \{|x| \leq \rho_{0,j+1}\} }$. Hence,

$$\left| \frac{(-1)^j}{\mu_j} D_j [\tilde{\mu}_1] (\chi_j - \eta_j) \right| \lesssim \frac{1}{\mu_j} \lambda_{0,j}^{\frac{n-2a}{2}} t^{-\sigma} (|Z_{n+1}(y_j)| + \langle y_j \rangle)^{-4s} 1_{ \{|x| \leq \rho_{0,j+1}\} }$$

$$\lesssim \frac{\lambda_{0,j}^{\frac{n-2a}{2}}}{\mu_j} t^{-\sigma} \langle y_j \rangle^{-4s} 1_{ \{|x| \leq \rho_{0,j+1}\} } \lesssim t_0^{-l} \omega_{1,j+1}. $$

In the later set, we see that $|y_{0,j}| \geq 2R$. Then

$$\left| \frac{(-1)^j}{\mu_j} D_j [\tilde{\mu}_1] (\chi_j - \eta_j) \right| \lesssim \frac{\lambda_{0,j}^{\frac{n-2a}{2}}}{\mu_j} t^{-\sigma} \langle y_j \rangle^{-4s} 1_{ \{|x| \leq \rho_{0,j}\} } \lesssim t_0^{-l} \omega_{1,j}. $$

For the left term in $E_2$, by (2.18) we have

$$\left| \frac{(-1)^j}{\mu_j} \Theta_j [\tilde{\mu}_1] \chi_j \right| \lesssim t_0^{-l} \lambda_{0,j}^{\frac{n-2a}{2}} t^{-\sigma} \langle y_j \rangle^{-4s} \chi_j \lesssim t_0^{-l} \omega_{1,j}. $$

(2) Estimate of $E_3$. Concerning the support of the function $\chi_j$, by Lemma [A.1] and the mean value theorem we have

$$|f'(\bar{U}) - f'(U_j)| \lesssim |U_j|^{-p-1} \left( \frac{|U_{j+1}|}{|U_j|} + \frac{|U_{j-1}|}{|U_j|} \right) .$$

Using (2.6) and (2.14) we get that $|\varphi_{0,j}| \leq \frac{\lambda_{0,j}^{\frac{n-2a}{2}}}{\mu_j} \langle y_j \rangle^{-2s}$ by Green’s representation formula. Then following a similar argument as in Lemma [A.3] we deduce that

$$|E_3| \lesssim t_0^{-l} \left( \sum_{j=2}^{k} \omega_{1,j} + \sum_{j=1}^{k-1} \omega_{2,j} \right) .$$

(3) Estimate of $E_4$. Since $p \in (1, 2)$, by Lemma [A.2] we deduce that

$$|N_{\Omega}[\varphi_0]| \lesssim |\varphi_0|^p \lesssim \sum_{j=2}^{k} \mu_{j-1}^{-\frac{n-2a}{2}} \langle y_j \rangle^{-2sp} \chi_j^p \lesssim \sum_{j=2}^{k} t^{2s(a_j-a_{j-1})} \langle y_j \rangle^{2s+a-2sp} \mu_j^{-2s + a} \sum_{j=2}^{k} \frac{\mu_{j-1}^{\frac{n-2a}{2}}}{\mu_j} \langle y_j \rangle^{-2s - a} \chi_j^p .$$

If $2sp \geq 2s + a$, then $|N_{\Omega}[\varphi_0]| \lesssim t_0^{-l} \sum_{j=2}^{k} \omega_{1,j}$. Otherwise, we get

$$|N_{\Omega}[\varphi_0]| \lesssim \sum_{j=2}^{k} t^{2s(a_j-a_{j-1})} \mu_j^{-2s} \sum_{j=2}^{k} \frac{\mu_{j-1}^{\frac{n-2a}{2}}}{\mu_j} \langle y_j \rangle^{-2s-a} \chi_j^p \lesssim t_0^{-l} \sum_{j=2}^{k} \omega_{1,j} .$$

(4) Estimate of $E_5$. For $\partial_t (\varphi_{0,j} \chi_j)$, we write

$$|\partial_t (\varphi_{0,j} \chi_j)| \leq (|\partial_t (\varphi_{0,j}) \chi_j| + |\varphi_{0,j} \partial_t \chi_j|) \lesssim \frac{\mu_{j-1}^{\frac{n-2a}{2}}}{\mu_j} \langle y_j \rangle^{-2s} \chi_j + |\nabla_s \chi_j| \lesssim t_0^{-l} \omega_{1,j} .$$
For \((-\Delta)^{\frac{s}{2}} \chi_j \varphi_{0,j}\), we get

\[
|(-\Delta)^{\frac{s}{2}} \chi_j \varphi_{0,j}| \lesssim \int_{\mathbb{R}^n} \frac{|\chi_j(x) - \chi_j(y)|}{|x - y|^{n+2s}} \, dy \cdot t^{-\frac{n-2s}{2} \alpha_{j-1}}(y)^{-2s}
\]

\[
= \int_{\mathbb{R}^n} \frac{X\left(\frac{2|x|}{\mu_{0,j}}\right) - X\left(\frac{2|y|}{\mu_{0,j}}\right)}{|x - y|^{n+2s}} \, dy \cdot t^{-\frac{n-2s}{2} \alpha_{j-1}}(y)^{-2s}
\]

\[
+ \int_{\mathbb{R}^n} \frac{X\left(\frac{2|x|}{\mu_{0,j+1}}\right) - X\left(\frac{2|y|}{\mu_{0,j+1}}\right)}{|x - y|^{n+2s}} \, dy \cdot t^{-\frac{n-2s}{2} \alpha_{j-1}}(y)^{-2s}.
\]

If \(|x| \leq 2\bar{\mu}_{0,j},\)

\[
\left| \int_{\mathbb{R}^n} \frac{X\left(\frac{2|x|}{\mu_{0,j}}\right) - X\left(\frac{2|y|}{\mu_{0,j}}\right)}{|x - y|^{n+2s}} \, dy \cdot t^{-\frac{n-2s}{2} \alpha_{j-1}}(y)^{-2s} \right| \lesssim t^\sigma \left(\frac{\mu_{0,j}}{\mu_j}\right)^{2s} \left(\frac{\mu_{j-1}}{\mu_j}\right)^{\frac{2}{q}} \omega_{1,j} \lesssim t_0^{-l} \omega_{1,j}.
\]

While if \(|x| \geq 2\tilde{\mu}_{0,j},\)

\[
\left| \int_{\mathbb{R}^n} \frac{X\left(\frac{2|x|}{\mu_{0,j+1}}\right) - X\left(\frac{2|y|}{\mu_{0,j+1}}\right)}{|x - y|^{n+2s}} \, dy \cdot t^{-\frac{n-2s}{2} \alpha_{j-1}}(y)^{-2s} \right| \lesssim \tilde{\mu}_{0,j}^{-2s} \cdot \frac{\mu_{0,j}^{n+2s}}{|x|^{n+2s}} \cdot t^{-\frac{n-2s}{2} \alpha_{j-1}}(y)^{-2s} \lesssim t_0^{-l} \omega_{1,j}^\prime.
\]

Similarly,

\[
\left| \int_{\mathbb{R}^n} \frac{X\left(\frac{2|x|}{\mu_{0,j}}\right) - X\left(\frac{2|y|}{\mu_{0,j+1}}\right)}{|x - y|^{n+2s}} \, dy \cdot t^{-\frac{n-2s}{2} \alpha_{j-1}}(y)^{-2s} \right| \lesssim t_0^{-l} \left(\omega_{1,j+1} + \omega_{1,j}^\prime + \omega_{1,j}^\prime + \omega_{1,j+1}^\prime\right).
\]

Therefore

\[
|(-\Delta)^{\frac{s}{2}} \chi_j \varphi_{0,j}| \lesssim t_0^{-l}(\omega_{1,j} + \omega_{1,j+1} + \omega_{1,j}^\prime + \omega_{1,j+1}^\prime).
\]

For \(-\sum_{j=2}^{k} \left[(-\Delta)^{\frac{s}{2}} \chi_j, (-\Delta)^{\frac{s}{2}} \varphi_{0,j}\right],\) we get

\[
\left[(-\Delta)^{\frac{s}{2}} \chi_j, (-\Delta)^{\frac{s}{2}} \varphi_{0,j}\right] = \int_{\mathbb{R}^n} \frac{[\chi_j(y) - \chi_j(x)] \cdot [\varphi_{0,j}(x) - \varphi_{0,j}(y)]}{|x - y|^{n+2s}} \, dy
\]

\[
= \int_{\mathbb{R}^n} \frac{-\chi\left(\frac{2|x|}{\mu_{0,j}}\right) + \chi\left(\frac{2|y|}{\mu_{0,j}}\right)}{|x - y|^{n+2s}} \cdot [\varphi_{0,j}(x) - \varphi_{0,j}(y)] \, dy
\]

\[
+ \int_{\mathbb{R}^n} \frac{-\chi\left(\frac{2|y|}{\mu_{0,j+1}}\right) + \chi\left(\frac{2|x|}{\mu_{0,j+1}}\right)}{|x - y|^{n+2s}} \cdot [\varphi_{0,j}(x) - \varphi_{0,j}(y)] \, dy.
\]
If $|x| \leq 2\bar{\mu}_{0,j}$,
\[
\left| \int_{\mathbb{R}^n} \left[ -\chi\left(\frac{2|x|}{\bar{\mu}_{0,j}}\right) + \chi\left(\frac{2|y|}{\bar{\mu}_{0,j}}\right) \right] \cdot \left[ \varphi_{0,j}(x) - \varphi_{0,j}(y) \right] \frac{dy}{|x-y|^{n+2s}} \right| \leq \mu_{0,j}^s \frac{\lambda_{0,j}^{n-2s}}{\bar{\mu}_j^s} \left[ \int_{\mathbb{R}^n} \left( -\chi\left(\frac{2|x|}{\bar{\mu}_{0,j}}\right) + \chi\left(\frac{2|y|}{\bar{\mu}_{0,j}}\right) \right)^2 \frac{dy}{\bar{\mu}_{0,j}} \right]^{\frac{1}{2}} \left[ \int_{\mathbb{R}^n} \left( \phi\left(\frac{x}{\bar{\mu}_j}\right) - \phi\left(\frac{y}{\bar{\mu}_j}\right) \right)^2 \frac{dy}{\mu_j} \right]^{\frac{1}{2}} \lesssim t_0^{-l} \omega_{1,j}.
\]

While if $|x| \geq 2\bar{\mu}_{0,j}$,
\[
\left| \int_{\mathbb{R}^n} \left[ -\chi\left(\frac{2|x|}{\bar{\mu}_{0,j}}\right) + \chi\left(\frac{2|y|}{\bar{\mu}_{0,j}}\right) \right] \cdot \left[ \varphi_{0,j}(x) - \varphi_{0,j}(y) \right] \frac{dy}{|x-y|^{n+2s}} \right| \leq \frac{\lambda_{0,j}^{n-2s}}{\bar{\mu}_j^s} \cdot \frac{\mu_{0,j}^{n+2s}}{|x|^{n+2s}} \cdot \frac{\mu_{0,j}^2}{\bar{\mu}_{0,j}^2} \lesssim t_0^{-l} \omega_{1,j}''.
\]

Following a similar argument, we have
\[
\left| \int_{\mathbb{R}^n} \left[ -\chi\left(\frac{2|x|}{\bar{\mu}_{0,j+1}}\right) + \chi\left(\frac{2|y|}{\bar{\mu}_{0,j+1}}\right) \right] \cdot \left[ \varphi_{0,j}(x) - \varphi_{0,j}(y) \right] \frac{dy}{|x-y|^{n+2s}} \right| \lesssim t_0^{-l}((\omega_{1,j+1} + \omega_{1,j+1}'' + \omega_{1,j+1}''')).
\]

Then
\[
\left| \left[ -(-\Delta)^{\frac{s}{2}} x_0^j - (-\Delta)^{\frac{s}{2}} \varphi_{0,j} \right] \right| \lesssim t_0^{-l}((\omega_{1,j} + \omega_{1,j+1} + \omega_{1,j+1}'' + \omega_{1,j+1}''')).
\]

(5) Estimate of $\tilde{E}_{11}$. By (2.9), we see that
\[
\tilde{E}_{11} = -\left[ f(\bar{U}) - \sum_{j=1}^{k} f(U_j) - \sum_{j=1}^{k} f'(U_j) U_{j-1}(0) \chi_j - \sum_{j=1}^{k} (1 - \chi_j) \partial_1 U_j \right] = J_1 + J_2 + J_3 + J_4,
\]

where
\[
J_1 := -\sum_{j=2}^{k} f'(U_j) \left( \sum_{l \neq j, j-1} U_l \right) \chi_j - \sum_{j=2}^{k} f'(U_j)(U_{j-1} - U_{j-1}(0)) \chi_j,
\]
\[
J_2 := -\sum_{j=2}^{k} \left[ f(\bar{U}) - \sum_{i=1}^{k} f(U_i) - f'(U_i) \sum_{l \neq j} U_l \right] \chi_j,
\]
\[
J_3 := \sum_{j=2}^{k} (1 - \chi_j) \partial_1 U_j,
\]
\[
J_4 := -\left[ f(\bar{U}) - \sum_{i=1}^{k} f(U_i) \right] \cdot \left( 1 - \sum_{j=2}^{k} \chi_j \right).
\]

(5.1) Estimate of $J_1$. We start with the term
\[
-\sum_{j=2}^{k} f'(U_j) \left( \sum_{l \neq j, j-1} U_l \right) \chi_j.
\]

Let us fix $j$. If $i \leq j - 2$, we have
\[
|f'(U_j) U_i \chi_j| \lesssim \mu_{j-2}^{2s}(y_j)^{-4s} \mu_{j-2}^{\frac{n-2s}{2}} \chi_j \lesssim t_0^{-l} \omega_{1,j}.
\]
If \( i > j \), using Lemma \([A.1]\) we have

\[
|f'(U_j)U_i\chi_j| \lesssim |U_i|^p \cdot \frac{|U_{j+1}|}{|U_j|} \chi_j \lesssim \mu_j^{-\frac{n-2s}{2}} (y_j)^{-n-2s} \left( \lambda_j^{-\frac{n-2s}{2s}} (y_{j+1})^{2s-n} 1_{\{0 \leq |x| \leq \mu_0\}} + \lambda_j^{-\frac{n-2s}{2s}} \right) \chi_j
\]

\[
\lesssim \mu_j^{-\frac{n-2s}{2}} \chi_j \lesssim \mu_j^{-\frac{n-2s}{2}} |x|^{-2s-n} 1_{\{0 \leq |x| \leq \mu_0\}} + \frac{\lambda_j^{-\frac{n-2s}{2}}}{\lambda_j} \langle t^\omega \rangle \chi_j \lesssim t_0^{-l} (\omega_{2,j} + \omega_{1,j}).
\]

The another term in \( J_1 \) is \( -\sum_{j=2}^k f'(U_j) (U_{j-1} - U_{j-1}(0)) \chi_j \), which can be bounded as follow

\[
|f'(U_j) (U_{j-1} - U_{j-1}(0)) \chi_j| \lesssim \mu_j^{-2s} (y_j)^{-4s} \mu_j^{-\frac{n-2s}{2}} \lambda_j \chi_j \lesssim t_0^{-l} \omega_{1,j}.
\]

(5.2) **Estimate of** \( J_2 \). Using the mean value theorem, the definition of \( \chi_j \) and Lemma \([A.1]\), we deduce that

\[
\left| \frac{f(U) - \sum_{i=1}^k f(U_i) - f'(U_j) \sum_{l \neq j} U_l}{|U_i|^p} \right| \chi_j \lesssim (|U_{j-1}|^p + |U_{j+1}|^p) \chi_j.
\]

Then

\[
|U_{j-1}|^p \chi_j \lesssim \mu_j^{-\frac{n-2s}{2}} \chi_j \lesssim t^{\frac{n-2s}{2}} |U_{j}^{-2s-1} \mu_j^{-\frac{n-2s}{2}} \langle \omega \rangle \chi_j \lesssim t_0^{-l} \omega_{1,j}.
\]

and

\[
|U_{j+1}|^p \chi_j \lesssim \mu_j^{-\frac{n-2s}{2}} |x|^{-2s-n} \chi_j \lesssim t_0^{-l} \omega_{2,j}.
\]

(5.3) **Estimate of** \( J_3 \). For \( j = 2, \ldots, k \), we find that

\[
|\partial_i U_j| = |\mu_j^{-2s-1} \mu_j^{-\frac{n-2s}{2}} Z_{n+1}(y_j)| \lesssim \mu_j^{-2s} \mu_j^{-\frac{n-2s}{2}} \langle \omega \rangle |y_j|^{2s-n}.
\]

In addition, the support of \( 1 - \chi_j \) is \( \{ |x| \leq \mu_{0,j+1} \} \cup \{ \frac{1}{2} \mu_{0,j} \leq |x| < \mu_{0,j} \} \cup \{ \mu_{0,j} \leq |x| \} \). In the first set, we see that \( 1 - \chi_j \leq 1_{\{ |x| \leq \mu_{0,j+1} \}}. \) Then

\[
|1 - \chi_j| \partial_i U_j \lesssim \left( \frac{\mu_{j+1}}{\mu_j} \right)^{-\frac{n-2s}{2}} \left( \frac{\mu_j}{\mu_{j-1}} \right)^{-\frac{n-2s}{2}} t^\omega \chi_j \lesssim t_0^{-l} \omega_{1,j+1}.
\]

In the second set, we get

\[
|\partial_i U_j| 1_{\{ \frac{1}{2} \mu_{0,j} \leq |x| \leq \mu_{0,j+1} \}} \lesssim \left( \frac{\mu_j}{\mu_{j-1}} \right)^{-\frac{n-2s}{2}} t^\omega \chi_j 1_{\{ \frac{1}{2} \mu_{0,j} \leq |x| \leq \mu_{0,j+1} \}} \lesssim t_0^{-l} \omega_{1,j}.
\]

In the third set, we can split it further to be

\[
\{ \mu_{0,j} \leq |x| \} = \bigcup_{i=2}^j \{ \mu_{0,i} \leq |x| \leq \mu_{0,i+1} \} \cup \{ \mu_{0,j} \leq |x| \}.
\]

In \( \{ \mu_{0,i} \leq |x| \leq \mu_{0,i+1} \}, i = 2, \ldots, j, \)

\[
|\partial_i U_j| \lesssim \mu_{0,i}^{-4s} \mu_{i-1}^{-\frac{n-2s}{2}} |x|^{2s-n} \lesssim t_0^{-l} \omega_{2,i-1}.
\]

While in \( \{ \mu_{0,1} \leq |x| \} \), we get \( |\partial_i U_j| \lesssim \mu_{2}^{-4s} |x|^{2s-n} \lesssim t_0^{-l} \omega_{3,1} \).

(5.4) **Estimate of** \( J_4 \). Observing that

\[
\text{Supp} \{ J_4 \} \subset \bigcup_{i=3}^k \left\{ \frac{1}{2} \mu_{0,i} \leq |x| \leq \mu_{0,i} \right\} \cup \left\{ \frac{1}{2} \mu_{0,2} \leq |x| \right\}.
\]

By Lemma \([A.1] \) we have

\[
|U_i| \approx |U_{i-1}| \approx \mu_{i-1}^{-\frac{n-2s}{2}} \approx |U_m| \text{ in } \left\{ \frac{1}{2} \mu_{0,i} \leq |x| \leq \mu_{0,i} \right\} \text{ for } m \neq i, i-1, \quad i = 3, \ldots, k.
\]
Hence\[ |J_4|^1 \frac{1}{2} p_{j0} \leq |x| \leq p_{0,j} \} \leq \frac{\mu_{j-1}}{\mu_j} 1 \left( \frac{\mu_{j-1}}{\mu_j} \right)^{\frac{2s}{t}} t^\sigma \omega_1, 1 \leq t_0^{1-1} \omega_{1,i}.
\]In particular, in \( \{ \frac{1}{2} p_{0,j} \leq |x| \} \), by Lemma [A.1] we deduce that\[ |J_4| \lesssim |U_1|^p |U_2| \approx \mu_2^{\frac{n-2s}{t}} \left( |x|^{2s-n} 1 \left( \frac{1}{2} p_{0,j} \leq |x| \leq p_{0,i} \right) + \right) \]\[ + \mu_2^{\frac{n-2s}{t}} \left( |x|^{2s-n} 1 \left( 1 \leq |x| \leq p_{0,1} \right) + \right) \]\[ \lesssim t_0^{-1} (\omega_{1,2} + \omega_{2,1} + \omega_{1,1} + \omega_3). \]
Combining the computations from (1) to (5), we complete the proof of Lemma [A.4]. \( \square \)

Based on Lemma [A.2] we have the following estimates.

**Lemma A.5.** There exist \( \sigma > 0, \delta > 0 \) small enough and \( t_0 \) large enough, such that for \( t > t_0 \),

1. \((\omega'_{1,j})^* + (\omega_{1,j})^* \lesssim (\omega_{1,j}^*)^* \), \( j = 2, \cdots, k \). While if \( |x| \leq t^\frac{i}{n} \), \((\omega_{1,j}^*)^* \lesssim (\omega_{1,j})^* \).
2. In \( \{ |x| \leq \tilde{p}_{0,j} \}, i = 3, \cdots, k \), we have \((\omega'_{1,j})^* \lesssim (\omega_{1,j})^* \) for \( j = 2, \cdots, i - 1 \).
3. In \( \{ \tilde{p}_{0,j} \leq |x| \leq t^\frac{i}{n} \}, i = 2, \cdots, k \), we have \((\omega'_{1,j})^* \lesssim (\omega_{1,j})^* \) for \( j = i + 1, \cdots, k \).
4. In \( \{ |x| \leq \tilde{p}_{0,j} \}, \omega_{3}^* \lesssim (\omega_{1,j}^*)^* \) for \( j = 2, \cdots, k \). In \( \{ |x| \geq t^\frac{k}{n} \}, \omega_{3}^* \gtrsim \omega_{1,j}^* + (\omega_{1,j})^* + (\omega_{1,j}^*)^* \) for \( j = 1, \cdots, k, i = 2, \cdots, k \).

Consequently,\[ \sum_{j=1}^{k} (\omega_{1,j}^*)^* + (\omega_{1,j}^*)^* + \sum_{j=2}^{k} (\omega_{1,j}^*)^* + \omega_{3}^* \lesssim \begin{cases} (\omega_{1,j}^*)^* & \text{if } |x| \leq \tilde{p}_{0,j}, \\ (\omega_{1,j}^*)^* + (\omega_{1,j}^*)^* & \text{if } \tilde{p}_{0,j+1} \leq |x| \leq \tilde{p}_{0,j}, \quad i = 2, \cdots, k - 1, \\ (\omega_{1,j}^*)^* + (\omega_{1,j}^*)^* & \text{if } \tilde{p}_{0,2} \leq |x| \leq t^\frac{i}{n}, \\ \omega_{3}^* & \text{if } |x| \geq t^\frac{k}{n}. \end{cases} \]

(A.9)

**Proof.** From the results in Lemma [A.2] by direct computation we get (1). Concerning the point (2), we notice that\[ (\omega_{1,j}^*)^* = t^\gamma_i \leq t^\gamma_i = (\omega_{1,j}^*)^* \in \{ \omega_{1,j} \}, \quad j = 2, \cdots, i - 1. \]

For the point (3), we have\[ (\omega_{1,j}^*)^* (x, t) = \tilde{p}_{0,j}^{n-2s} t^\gamma_i |x|^{2s-n} \lesssim \tilde{p}_{0,j}^{n-2s} t^\gamma_i |x|^{2s-n} = (\omega_{1,j}^*)^* \in \{ \tilde{p}_{0,j} \leq |x| \leq t^\frac{i}{n} \}, \quad j = i + 1, \cdots, k. \]

For the last point, using the fact \( t^{\delta(n-4s)} t^{1-\sigma} \tilde{p}_{0,1}^{4s-n} \lesssim t^{-\tau} = (\omega_{1,2}^*)^* \) for \( x \in \{ |x| \leq \tilde{p}_{0,2} \} \). Combined with the above arguments we get\[ \omega_{3}^* \lesssim (\omega_{1,j}^*)^* \in \{ |x| \leq \tilde{p}_{0,j} \} \text{ for } j = 2, \cdots, k. \]

In the end, if \( |x| \geq t^\frac{k}{n} \), by Lemma [A.2] we see that\[ t^{\delta(n-4s)} t^{-\sigma} \cdot |x|^{2s-n} \gtrsim t^{\gamma_i + \delta(n-2s-\alpha)} |x|^{2s-n} + t^{\gamma_i + \delta(n-3s-\alpha)} |x|^{2s-n} + t^{-\frac{(s+i-1)(n-2s)}{2} + \gamma_j} |x|^{2s-n}. \]

It implies that \( \omega_{3}^* \gtrsim \omega_{1,j}^* + (\omega_{1,j}^*)^* + (\omega_{1,j}^*)^* \) for \( j = 1, \cdots, k, i = 2, \cdots, k \). \( \square \)

Following a similar argument as above we have the following Lemma.

**Lemma A.6.** There exists \( t_0 \) large enough such that

1. In \( \{ \tilde{p}_{0,i+1} \leq |x| \}, i = 1, \cdots, k - 1 \), we have \( \omega_{2,j}^* \lesssim \omega_{2,j}^* \) for \( j = i + 1, \cdots, k. \)
Lemma A.7. There exists $t_0 > 0$ large enough such that
\[
\| T^{\text{out}}[V\Psi] \|_{a,d,*}^{\text{out},*} \lesssim t_0^{-l} \| \Psi \|_{a,d,*}^{\text{out},*}.
\]

Proof. Without loss of generality, we suppose that $\| \Psi \|_{a,d,*}^{\text{out},*} \leq 1$. Using (3.9), we have
\[
V = pu_s^{-1}(1 - \sum_{j=1}^{k} \xi_j) + \sum_{j=1}^{k} \xi_j p(u_s^{p-1} - U_j^{p-1}).
\]

For the term $pu_s^{-1}(1 - \sum_{j=1}^{k} \xi_j)$, by the definition of $\xi_j$, we find that
\[
\text{Supp}(1 - \sum_{j=1}^{k} \xi_j) = \cup_{i=2}^{k} \{ R\mu_{0,i} \leq |x| \leq 2R^{-1} \mu_{0,i-1} \} \cup \{ \mu_{0,1} \leq |x| \}.
\]

We shall give the estimation in each interval as follows
(1) In the region $\{ R\mu_{0,1} \leq |x| \}$, using Lemma A.1 and A.2, we obtain that
\[
p |u_s|^{p-1} \lesssim |x|^{-4s} \lesssim |x|^{-4s} \lesssim R^{-s}|x|^{-3s}.
\]

We write
\[
\{ R\mu_{0,1} \leq |x| \} = \{ R\mu_{0,1} \leq |x| \leq \bar{\mu}_{0,1} \} \cup \{ \bar{\mu}_{0,1} \leq |x| \leq t^{1/2} \} \cup \{ |x| \geq t^{1/2} \}.
\]

In the first set, using (A.9) and (A.10), we see that
\[
|\Psi| \lesssim \omega_{1,1}^{s} + \omega_3^{s} + (\omega_{1,2}^{s})^{*} + \omega_{2,1}^{s}.
\]

Observing that $(\omega_{1,2}^{s})^{*} + \omega_{2,1}^{s} \lesssim \omega_{1,1}^{s}$ in $\{ R\mu_{0,1} \leq |x| \leq \bar{\mu}_{0,1} \}$. Hence, we have
\[
|pu_s^{-1}(1 - \sum_{j=1}^{k} \xi_j)\Psi| \lesssim R^{-s}|x|^{-3s}(\omega_{1,1}^{s} + \omega_3^{s}) \lesssim t_0^{-l}\omega_{1,1}.
\]

In the second set, using (A.9) and (A.10) again, we see that $|\Psi| \lesssim \omega_{1,1}^{s} + \omega_3^{s} + (\omega_{1,2}^{s})^{*} \lesssim \omega_{1,1}^{s} + \omega_3^{s}$. Then
\[
|pu_s^{-1}(1 - \sum_{j=1}^{k} \xi_j)\Psi| \lesssim R^{-s}|x|^{-3s}(\omega_{1,1}^{s} + \omega_3^{s}) \lesssim t_0^{-l}(\omega_{1,1}^{s} + \omega_3^{s}).
\]

In the third set, we find that
\[
|pu_s^{-1}(1 - \sum_{j=1}^{k} \xi_j)\Psi| \lesssim R^{-s}|x|^{-3s}\omega_3^{s} \lesssim t_0^{-l}\omega_3.
\]

(2) In the region $\{ R\mu_{0,i} \leq |x| \leq 2R^{-1} \mu_{0,i-1} \}$, $i = 2, \cdots, k$. We split the region $\{ R\mu_{0,i} \leq |x| \leq 2R^{-1} \mu_{0,i-1} \}$ as
\[
\{ R\mu_{0,i} \leq |x| \leq 2R^{-1} \mu_{0,i-1} \} = \{ R\mu_{0,i} \leq |x| \leq \bar{\mu}_{0,i} \} \cup \{ \bar{\mu}_{0,i} \leq |x| \leq 2R^{-1} \mu_{0,i-1} \}.
\]
In the first set, we get \( p |u_1|^{p-1} \lesssim \mu_2 \omega_1 |x|^{4s} \). Using (A.9) and (A.10), we deduce that

\[
|\Psi| \lesssim \begin{cases} 
(\omega''_{1,i})^* + (\omega''_{1,i+1})^* + \omega_{2,i-1}^* + \omega_{2,i}^* & \text{if } i = 2, \ldots, k - 1, \\
(\omega''_{1,k})^* + \omega_{2,k-1}^* & \text{if } i = k.
\end{cases}
\]

On the other hand, by Lemma 4.2, we have

\[
(\omega''_{1,i+1})^* \lesssim (\omega''_{1,i})^* \text{ in } \{ R \mu_{0,i} \leq |x| \leq \bar{\mu}_{0,i} \}, \quad i = 2, \ldots, k - 1.
\]

Thus

\[
|pu_1^{p-1}(1 - \sum_{j=1}^{k} \xi_j)\Psi| \lesssim \mu_1^{2s} |x|^{-4s} ((\omega''_{1,i})^* + \omega_{2,i-1}^* + \omega_{2,i}^*) \lesssim t_0^{-l} (\omega_{1,i} + \omega_{2,i}),
\]

where we have used the fact that in \( \{ R \mu_{0,i} \leq |x| \leq \bar{\mu}_{0,i} \}, \)

\[
\mu_1^{2s} |x|^{-4s} (\omega''_{1,i})^* \lesssim \lesssim R^{s-2s} t^{\gamma_1} \mu_{0,i}^s |x|^{-2s} \lesssim t_0^{-l} \omega_{1,i} \quad i = 2, \ldots, k,
\]

\[
\mu_1^{2s} |x|^{-4s} \omega_{2,i-1}^* \lesssim \lesssim R^{s-2s} \mu_{0,i}^{l} t^{\gamma_1} |x|^{-2s} \lesssim t_0^{-l} \omega_{1,i} \quad i = 2, \ldots, k,
\]

\[
\mu_1^{2s} |x|^{-4s} \omega_{2,i}^* \lesssim \lesssim R^{s-2s} t^{\gamma_1} \mu_{0,i+1}^{s} \mu_{0,i}^{s-1} |x|^{2s-n} \lesssim t_0^{-l} \omega_{2,i} \quad i = 2, \ldots, k - 1.
\]

In the second set, applying Lemma A.1, we have \( pu_i^{p-1} \lesssim |U_{i-1}|^{p-1} \lesssim \mu_0^{2s} \omega_{2,i}^* \). On the other hand, by Lemma 4.2 we also get that \( \omega_{2,i}^* \lesssim (\omega''_{1,i})^* \). Then

\[
|pu_1^{p-1}(1 - \sum_{j=1}^{k} \xi_j)\Psi| \lesssim \mu_0^{-2s} (\omega_{1,i-1}^*) + (\omega''_{1,i})^* + \omega_{2,i}^* \lesssim \mu_0^{-2s} t^{\gamma_1-1} \{ |x| \leq 2R^{-1} \mu_{0,i-1} \} + t_0^{-l} \omega_{2,i-1},
\]

where we have used the fact that in \( \{ \bar{\mu}_{0,i} \leq |x| \leq 2R^{-1} \mu_{0,i-1} \}, \)

\[
\mu_0^{-2s} (\omega_{1,i-1}^*) \lesssim t_0^{-l} t^{\gamma_1} \mu_0^{s} \omega_{0,i-1}^{s} |x|^{2s-n} \lesssim t_0^{-l} \omega_{2,i-1} \quad i = 2, \ldots, k,
\]

\[
\mu_0^{-2s} \omega_{2,i}^* \omega_{2,i-1}^* \lesssim \lesssim R^{s-2s} t^{\gamma_1} \mu_{0,i+1}^{s} \mu_{0,i}^{s-1} |x|^{2s-n} \lesssim t_0^{-l} \omega_{2,i-1} \quad i = 2, \ldots, k.
\]

Moreover, by Section B, we deduce that

\[
\mathcal{T}^{out}[R^{-2s} t^{\gamma_1} \mu_{0,i-1}^{-1} |x| \leq 2R^{-1} \mu_{0,i-1}] \lesssim \begin{cases} 
R^{-2s} t^{\gamma_1-1} & \text{if } |x| \leq 4R^{-1} \mu_{0,i-1} \\
R^{-n} R^{-2s} t^{\gamma_1} \mu_{0,i-1}^{n} |x|^{2s-n} & \text{if } |x| \geq 4R^{-1} \mu_{0,i-1}
\end{cases}
\]

\[
\lesssim t_0^{-l} (\omega''_{1,i+1})^*.
\]

For the term \( \sum_{i=1}^{k} \xi_i p(u_1^{p-1} - U_{i-1}^{p-1}) \). From the definition of \( \zeta_i \), we know that the support of \( \zeta_i \) is contained in \( \{ R^{-1} \mu_{0,i} \leq |x| \leq 2R \mu_{0,i} \} \).

(1) For \( i = 1 \), it follows from the definition of \( \phi_0 = 0 \) in the support of \( \zeta_1 \). Then by Lemma A.1, we know that

\[
|\zeta_1(u_1^{p-1} - U_{1}^{p-1})| \lesssim |U_2| |x|^{p-1} \zeta_1 \lesssim \mu_2 |x|^{4s} t^{\gamma_1-1} \mu_{0,i-1}^{n} |x|^{2s-n} \lesssim \mu_2 |x|^{4s} 1_{\{ R^{-1} \mu_{0,i} \leq |x| \leq 2R \mu_{0,i} \}}.
\]

Therefore we deduce that

\[
|\zeta_1(u_1^{p-1} - U_{1}^{p-1})\Psi| \lesssim \mu_2^{2s} |x|^{-4s} 1_{\{ R^{-1} \mu_{0,i} \leq |x| \leq 2R \mu_{0,i} \}} (\omega_{1,1} + \omega_{2,1} + (\omega''_{1,i})^*) \lesssim t_0^{-l} \omega_{1,1}.
\]
where we have used the fact that in \( \{ R^{-1} \mu_{0,1} \leq |x| \leq 2 R \mu_{0,1} \} \),

\[
\begin{align*}
\mu_2^2 |x|^{-4s} \omega_{1,1}^* & \lesssim \mu_2^2 |x|^{-4s} t^\gamma_1 \lesssim t_0^{-l} \omega_{1,1}, \\
\mu_2^2 |x|^{-4s} \omega_{3}^* & \lesssim \mu_2^2 |x|^{-4s} t^{-1+\sigma} \lesssim t_0^{-l} \omega_{1,1}, \\
\mu_2^2 |x|^{-4s} \omega_{2,1}^* & \lesssim \mu_2^2 |x|^{-4s} t^{-\sigma} \rho_{n,2}^{-n-4s} x|2s-n| \lesssim t_0^{-l} \omega_{1,1}, \\
\mu_2^2 |x|^{-4s} (\omega_{1,2}^*)^* & \lesssim \mu_2^2 |x|^{-4s} \rho_{n,2}^{-2s} t^2 x|2s-n| \lesssim t_0^{-l} \omega_{1,1}. 
\end{align*}
\]

(2) For \( i = 2, \ldots, k \), we have

\[
|\xi_i (u_i^{p-1} - U_i^{p-1})| \lesssim (|U_{i-1}|^{p-1} + |U_{i+1}|^{p-1} + \varphi_{0,i}^{p-1}) |\xi_i| \lesssim \mu_0^{-2s} |\xi_i|.
\]

Then

\[
|\xi_i (u_i^{p-1} - U_i^{p-1})\Psi| \lesssim \begin{cases} 
\mu_0^{-2} (|\omega''_{1,i}|^*) + (|\omega''_{1,i}|^*) + \omega_{2,i-1}^* + \omega_{2,i}^*, & i = 2, \ldots, k - 1, \\
\mu_0^{-2} |\omega_{1,k}^* + \omega_{2,k-1}^*, & i = k,
\end{cases}
\]

where we have used the fact that \( \omega_{2,i-1}^* \lesssim \omega_{1,i}^* \), \( i = 2, \ldots, k \) and

\[
\begin{align*}
\mu_0^{-2} |\omega''_{1,i}|^* & \lesssim \mu_0^{-2} |\omega''_{1,i} + \omega_{2,i}^*, & i = 2, \ldots, k, \\
\mu_0^{-2} |\omega''_{1,i} + \omega_{2,i}^*, & i = 2, \ldots, k - 1, \\
\mu_0^{-2} |\omega''_{1,i} + \omega_{2,i}^*, & i = 2, \ldots, k - 1.
\end{align*}
\]

Combining the above computations we finish the proof.

\[ \square \]

**Lemma A.8.** There exists \( t_0 > 0 \) large enough such that

\[
\|N[\tilde{\varphi}, \Psi, \tilde{\mu}_1] \|_{a, \sigma} \leq t_0^{-l} (\|\tilde{\mu}_1 \|_{a, \sigma}^p + \|\Psi \|_{a, \sigma}^{out^s})^p.
\]

**Proof.** By (3.8) and \( p \in (1, 2) \), we have

\[
\|N[\tilde{\varphi}, \Psi, \tilde{\mu}_1] \| \lesssim \sum_{j=1}^k \mu_j^{-\frac{n+2s}{2}} |\varphi_j| |\Psi|^p + |\Psi|^p.
\]

Consider the term \( \mu_j^{-\frac{n+2s}{2}} |\varphi_j|^p \Psi \), using the norm definition of \( \varphi_j \), we deduce that

\[
\mu_j^{-\frac{n+2s}{2}} |\varphi_j|^p \Psi \leq \mu_j^{-\frac{n+2s}{2}} \Lambda_{n, j}^{-\frac{n+2s}{2}} t^{-p \sigma} R^{(n-2s)p} (y_j)^{p-2} (|\varphi_j|_{a, \sigma}^p)^p 1_{\{|x| \leq 4 R \mu_{0,j} \}} \lesssim t_0^{-l} \omega_{1,j} (|\varphi_j|_{a, \sigma}^p)^p. \quad (A.11)
\]

For \( |\Psi|^p \), we divide \( \mathbb{R}^n \) into \( k+2 \) parts and provide the estimation on it in these regions

(1) In \( \{|x| \geq \tilde{\mu}_{0,1} \} \), by (A.9) and (A.10), we deduce that

\[
|\Psi| \lesssim \begin{cases} 
\omega_3^3 |\Psi|_{a, \sigma}^{out^s}, & \text{if } t \frac{1}{2} \leq |x|,
\omega_1^3 + \omega_3^3 + (\omega_{1,2}^*)^3 |\Psi|_{a, \sigma}^{out^s}, & \text{if } \mu_{0,1} \leq |x| \leq t \frac{1}{2}.
\end{cases}
\]

If \( |x| > t \frac{1}{2} \),

\[
(\omega_3^3)^p = (t^{(n-4s)} p)^{1-p} |x|^{(2s-n)p} \lesssim (t^{(n-4s)} p)^{1+1+\sigma-p} |x|^{(2s-n)(p-1)} \omega_3 \lesssim t_0^{-l} \omega_3.
\]

While if \( \mu_{0,1} \leq |x| \leq t \frac{1}{2} \),

\[
(\omega_3^3)^p \lesssim t^{p \gamma_1} t^{-p-\delta (n-2s-\alpha)} |x|^{4s-n} \lesssim t^{1-\delta (n-4s)} |x|^{1-4s (p-1)(1+\sigma)} 2s \omega_3 \lesssim t_0^{-l} \omega_3,
\]

\[
(\omega_{1,2}^*)^3 \lesssim t^{p \gamma_1} t^{-p-\delta (n-2s-\alpha)} |x|^{4s-n} \lesssim t^{1-\delta (n-4s)} |x|^{1-4s (p-1)(1+\sigma)} 2s \omega_3 \lesssim t_0^{-l} \omega_3.
\]

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\[(\omega_{1,2}^\prime)^p \lesssim t^{-\delta(n-4s)} \mu_2^{-np-2sp} |x|^{(2s-n)(p-1)} t^{1+\sigma} \omega_3 \lesssim t_0^{-l} \omega_3.\]

As a consequence, \(|\Psi|^p \lesssim t_0^{-l} (||\Psi||_{a,\sigma}^{\text{out},s})^p \omega_3.\)

(2) In \(\{1 \leq |x| \leq \mu_{0,1}\},\) by (A.9) and (A.10) we have

\[|\Psi| \lesssim (\omega_{1,1}^* + \omega_{2,1}^* + \omega_3^* + (\omega_{1,2}^\prime)^*) ||\Psi||_{a,\sigma}^{\text{out},s}.\]

In addition, we have \(\omega_{2,1}^* \lesssim \omega_{1,1}^* \text{ in } \{1 \leq |x| \leq \mu_{0,1}\}.\)

Thus

\[|\Psi|^p \lesssim ((\omega_{1,1}^*)^p + ((\omega_{1,2}^\prime)^*)^p + (\omega_3^*)^p) (||\Psi||_{a,\sigma}^{\text{out},s})^p \lesssim t^{-(1+\sigma)(p-1)} |x|^{-\frac{n-4s}{p}} \omega_{1,1} (||\Psi||_{a,\sigma}^{\text{out},s})^p + t^{-(1+\sigma)(p-1)} |x|^{2s+\sigma} \omega_{1,1} (||\Psi||_{a,\sigma}^{\text{out},s})^p \lesssim t_0^{-l} \omega_{1,1} (||\Psi||_{a,\sigma}^{\text{out},s})^p.\]

(3) In \(\{\mu_{0,2} \leq |x| \leq 1\},\) we get from (A.9) and (A.10) that

\[|\Psi| \lesssim (\omega_{1,1}^* + \omega_3^* + (\omega_{1,2}^\prime)^*) ||\Psi||_{a,\sigma}^{\text{out},s}.\]

Then

\[(\omega_{1,1}^*)^p \lesssim t^{\gamma p} \lesssim t_0^{-l} \omega_{1,1}, \quad (\omega_3^*)^p \lesssim t^{-(1+\sigma)(p-1)} t^{\gamma n} \lesssim t_0^{-l} \omega_{1,1},\]

\[(\omega_{2,1}^*)^p \lesssim (p-1) |x|^{(4s-n)(p-1)+2s} \omega_{1,1} (||\Psi||_{a,\sigma}^{\text{out},s})^p \lesssim t_0^{-l} \omega_{2,1},\]

\[(\omega_{1,2}^\prime)^p \lesssim \omega_{1,2}^\prime \lesssim \omega_{1,2}^\prime.\]

Hence

\[|\Psi|^p \lesssim ((\omega_{1,1}^*)^p + (\omega_3^*)^p + (\omega_{2,1}^*)^p) (||\Psi||_{a,\sigma}^{\text{out},s})^p \lesssim t_0^{-l} (\omega_{1,1} + \omega_{2,1} + \omega_{1,2}^\prime) (||\Psi||_{a,\sigma}^{\text{out},s})^p.\]

(4) In \(\{\mu_{0,i+1} \leq |x| \leq \mu_{0,i}, i = 2, \ldots, k-1,\) we get

\[|\Psi| \lesssim ((\omega_{1,i+1}^*)^p + (\omega_{1,i+1}^\prime)^*) ||\Psi||_{a,\sigma}^{\text{out},s}.\]

Then

\[(\omega_{1,i+1}^*)^p \lesssim t^{\gamma p} \mu_{0,i+1}^{2s} t^{-\gamma} \omega_{1,i} \lesssim t_0^{-l} \omega_{1,i},\]

\[(\omega_{1,i+1}^\prime)^p \lesssim t^{\gamma p} \mu_{0,i+1}^{2s} t^{-\gamma} \omega_{1,i} \lesssim t_0^{-l} \omega_{1,i+1},\]

\[(\omega_{2,i+1}^*)^p \lesssim t^{\gamma p} \mu_{0,i+1}^{2s} t^{-\gamma} \omega_{2,i+1} \lesssim t_0^{-l} \omega_{2,i+1}.\]

Thus, we obtain that

\[|\Psi|^p \lesssim ((\omega_{1,i+1}^*)^p + (\omega_{1,i+1}^\prime)^*) ||\Psi||_{a,\sigma}^{\text{out},s} \lesssim t_0^{-l} (\omega_{1,i} + \omega_{2,i} + \omega_{1,i+1}^\prime) (||\Psi||_{a,\sigma}^{\text{out},s})^p.\]

(5) In \(\{0 \leq |x| \leq \mu_{0,k}\},\) we get

\[|\Psi| \lesssim ((\omega_{1,k}^*)^p + (\omega_{1,k}^\prime)^*) ||\Psi||_{a,\sigma}^{\text{out},s}.\]

Then

\[(\omega_{1,k}^*)^p \lesssim t^{\gamma p} \mu_{0,k}^{2s} t^{-\gamma} \omega_{1,k} \lesssim t_0^{-l} \omega_{1,k},\]

\[(\omega_{2,k}^*)^p \lesssim t^{\gamma p} \mu_{0,k}^{2s} t^{-\gamma} \omega_{2,k} \lesssim t_0^{-l} \omega_{2,k}.\]

Thus

\[|\Psi|^p \lesssim ((\omega_{1,k}^*)^p + (\omega_{2,k}^*)^p) (||\Psi||_{a,\sigma}^{\text{out},s})^p \lesssim t_0^{-l} (\omega_{1,k} + ||\Psi||_{a,\sigma}^{\text{out},s})^p.\]

Combining (A.11) and (1) – (5), we complete the proof of Lemma A.8.
Proof. When \( x = 0 \),

\[
\mathcal{T}^{\text{out}} \left[ \frac{b}{|x|^a} 1_{\{c_1 t^d_1 \leq |x| \leq c_2 t^d_2\}} \right] (0,t) = \int_t^\infty \int_{\mathbb{R}^n} \frac{l-t}{(l-t)^{\frac{n}{\beta}}} \frac{l^b}{|z|^a} 1_{\{c_1 t^d_1 \leq |z| \leq c_2 t^d_2\}} \, dz \, dl
\]

\[
= \int_t^\infty \int_{\mathbb{R}^n} \frac{1}{(l-t)^{\frac{n}{2}}} \left( \frac{1}{1 + \frac{|z|^2}{(l-t)^{\frac{n}{2}}}} \right)^{\frac{n+2s}{2}} \frac{l^b}{|z|^a} 1_{\{c_1 t^d_1 \leq |z| \leq c_2 t^d_2\}} \, dz \, dl
\]

\[
= \int_t^\infty \int_{c_2 t^{d_2}}^{c_1 t^{d_1}} \frac{l^b}{(l-t)^{\frac{n}{2}}} \left( \frac{1}{1 + \frac{r^2}{(l-t)^{\frac{n}{2}}}} \right)^{\frac{n+2s}{2}} r^{n-1-a} \, dr \, dl
\]

\[
= \int_t^\infty \frac{l^b}{(l-t)^{\frac{n}{2}}} \frac{F \left( c_1^2 t^{2d_1}, c_2^2 t^{2d_2} \right)}{(l-t)^{\frac{n}{2}}} \, dl,
\]

where

\[
F(A, B) := \int_A^B \frac{1}{(1+y)^{\frac{n}{2}}} y^{\frac{n+2s}{2}} \, dy.
\]
Next, we divide

\[ [t, \infty) = [t, t + c_1^2t^{2d_1 s}] \cup [t + c_1^2t^{2d_1 s}, t + c_1^2t^{2d_2 s}] \cup [t + c_1^2t^{2d_2 s}, 2t + c_1^2t^{2d_2 s}] \cup [2t + c_1^2t^{2d_2 s}, +\infty) \]

In the following, we shall give the estimation for \( u(0, t) \) by analyzing the integrals case by case.

1. In the region \( l \in [t, t + c_1^2t^{2d_1 s}] \), we have

\[
I_1 := \int_{t}^{t+c_1^2t^{2d_1 s}} \frac{l^b}{(l-t)^\frac{a+1}{2}} F \left( \frac{c_1^2t^{2d_1}}{(l-t)^\frac{b+d_1}{2}}, \frac{c_1^2t^{2d_2}}{(l-t)^\frac{b+d_2}{2}} \right) dl
\]

\[
\lesssim t^b \int_{t}^{t+c_1^2t^{2d_1 s}} \frac{1}{(l-t)^\frac{a+1}{2}} F \left( \frac{c_1^2t^{2d_1}(1 + c_2^2)^{2(d_1)^-}}{(l-t)^\frac{b+d_1}{2}}, \frac{c_1^2t^{2d_2}(1 + c_2^2)^{2(d_2)^+}}{(l-t)^\frac{b+d_2}{2}} \right) dl,
\]

where \( d^- := \min\{0, d\}, d^+ := \max\{0, d\} \). If \( a = 0 \), then

\[
I_1 \lesssim t^b \cdot (c_1^2t^{2d_1 s}) \lesssim t^{b+2d_1 s}.
\]

While if \( a \in \{n + 2s, n + s, n - 2s, 2s + \alpha\} \), then

\[
I_1 \lesssim t^b \int_{t}^{t+c_1^2t^{2d_1 s}} \frac{1}{(l-t)^\frac{a+1}{2}} \left( 1 + \frac{c_1^2t^{2d_1}(1 + c_2^2)^{2(d_1^-)}}{(l-t)^\frac{b+d_1}{2}} \right) \frac{1}{2^a} dl \lesssim t^{b+d_1(2s-a)}.
\]

2. In the region \( l \in [t + c_1^2t^{2d_1 s}, t + c_1^2t^{2d_2 s}] \),

\[
I_2 := \int_{t+c_1^2t^{2d_1 s}}^{t+c_1^2t^{2d_2 s}} \frac{l^b}{(l-t)^\frac{a+1}{2}} F \left( \frac{c_1^2t^{2d_1}}{(l-t)^\frac{b+d_1}{2}}, \frac{c_1^2t^{2d_2}}{(l-t)^\frac{b+d_2}{2}} \right) dl
\]

\[
\lesssim \int_{t+c_1^2t^{2d_1 s}}^{t+c_1^2t^{2d_2 s}} \frac{l^b}{(l-t)^\frac{a+1}{2}} F \left( \frac{c_1^2t^{2d_1}(1 + c_2^2)^{2(d_1)^-}}{(l-t)^\frac{b+d_1}{2}}, \frac{c_1^2t^{2d_2}(1 + c_2^2)^{2(d_2)^+}}{(l-t)^\frac{b+d_2}{2}} \right) dl
\]

\[
\begin{cases}
\int_{t+c_1^2t^{2d_1 s}}^{t+c_1^2t^{2d_2 s}} \frac{l^b}{(l-t)^\frac{a+1}{2}} \left( \frac{c_1^2t^{2d_1}}{(l-t)^\frac{b+d_1}{2}} \right) \frac{a+d}{2} dl & \text{if } a \in \{n - 2s, 2s + \alpha, 0\}, \\
\int_{t+c_1^2t^{2d_1 s}}^{t+c_1^2t^{2d_2 s}} \frac{l^b}{(l-t)^\frac{a+1}{2}} \left( \frac{c_1^2t^{2d_2}}{(l-t)^\frac{b+d_2}{2}} \right) \frac{a+d}{2} dl & \text{if } a \in \{n + 2s, n + s\}, \\
t^{b+d_1(2s-a)} & \text{if } a \in \{n + 2s, n + s, n - 2s, 2s + \alpha\}, \\
t^{b+d_2(2s-a)} & \text{if } a = 0.
\end{cases}
\]

3. In the region \( l \in [t + c_1^2t^{2d_2 s}, 2t + c_1^2t^{2d_2 s}] \),

\[
I_3 := \int_{t+c_1^2t^{2d_2 s}}^{2t+c_1^2t^{2d_2 s}} \frac{l^b}{(l-t)^\frac{a+1}{2}} F \left( \frac{c_1^2t^{2d_1}}{(l-t)^\frac{b+d_1}{2}}, \frac{c_1^2t^{2d_2}}{(l-t)^\frac{b+d_2}{2}} \right) dl
\]

\[
\lesssim \int_{t+c_1^2t^{2d_2 s}}^{2t+c_1^2t^{2d_2 s}} \frac{l^b}{(l-t)^\frac{a+1}{2}} F \left( \frac{c_1^2t^{2d_1}(2 + c_2^2)^{2(d_1)^-}}{(l-t)^\frac{b+d_1}{2}}, \frac{c_1^2t^{2d_2}(2 + c_2^2)^{2(d_2)^+}}{(l-t)^\frac{b+d_2}{2}} \right) dl
\]

\[
\begin{cases}
\int_{t+c_1^2t^{2d_2 s}}^{2t+c_1^2t^{2d_2 s}} \frac{l^b}{(l-t)^\frac{a+1}{2}} \left( \frac{c_1^2t^{2d_1}}{(l-t)^\frac{b+d_1}{2}} \right) \frac{a+d}{2} dl & \text{if } a \in \{n - 2s, 2s + \alpha, 0\}, \\
\int_{t+c_1^2t^{2d_2 s}}^{2t+c_1^2t^{2d_2 s}} \frac{l^b}{(l-t)^\frac{a+1}{2}} \left( \frac{c_1^2t^{2d_2}}{(l-t)^\frac{b+d_2}{2}} \right) \frac{a+d}{2} dl & \text{if } a \in \{n + 2s, n + s\}, \\
t^{b+d_1(2s-a)} & \text{if } a \in \{n + 2s, n + s, n - 2s, 2s + \alpha\}, \\
t^{b+d_2(2s-a)} & \text{if } a = 0.
\end{cases}
\]
(4) In the region $l \in [2t + c_1^22d_2, +\infty)$, for $a \in \{0, n - 2s, 2s + \alpha\}$, we have

$$I_4 := \int_{2t + c_1^22d_2}^{\infty} \frac{t^b}{(l-t)^{s+\frac{1}{2}}} F\left(\frac{c_1^22d_1}{(l-t)^{s+\frac{1}{2}}}, \frac{c_2^22d_2}{(l-t)^{s+\frac{1}{2}}}\right) dl$$

where we have used

$$\text{Combining with the estimations from } I_1 \text{ to } I_4, \text{ we see that}$$

$$\mathcal{T}^{\text{out}} \left[ \frac{t^b}{|x|^a 1_{\{c_1^2t \leq |x| \leq c_2^2t^2\}}} \right] (0, t) \leq C \left\{ \begin{array}{ll}
\frac{l^b+dl_2(2s-a)}{l_2} & \text{if } a \in \{n - 2s, 2s + \alpha\}, \\
\frac{l^b+dl_2(2s-a)}{l_2} & \text{if } a = 0.
\end{array} \right.$$

In particular, if $c_1 = 0$ and $a = 0$, by repeating almost the same argument as above we get that

$$\mathcal{T}^{\text{out}} \left[ \frac{t^b}{|x|^a 1_{\{c_1^2t \leq |x| \leq c_2^2t^2\}}} \right] (0, t) \lesssim l^b + 2dl_2. \quad \text{(B.4)}$$

Note that $K_t(x, t)$ and $\frac{t^b}{|x|^a 1_{\{c_1^2t \leq |x| \leq c_2^2t^2\}}}$ are both decreasing functions for each time slice. Using Hardy-Littlewood rearrangement inequality, we know that

$$u(x, t) \leq u(0, t).$$

Hence,

$$u(x, t) \lesssim \left\{ \begin{array}{ll}
\frac{l^b+dl_2(2s-a)}{l_2} & \text{if } a \in \{2s + \alpha, n + 2s, n - 2s, n + s\}, \\
\frac{l^b+dl_2(2s-a)}{l_2} & \text{if } a = 0.
\end{array} \right. \quad \text{(B.5)}$$

Next, we study the behavior of $u(x, t)$ for $|x| \geq 2c_2|2t|^d_2, d_2 > 0, a \in \{n - 2s, 2s + \alpha\}$. In this case, we have $\left(\frac{|x|}{2c_2}\right)^{\frac{1}{d_2}} \geq 2t$ and divide

$$[t, +\infty) = \left[ t, \left(\frac{|x|}{2c_2}\right)^{\frac{1}{d_2}} \right] \cup \left[ \left(\frac{|x|}{2c_2}\right)^{\frac{1}{d_2}}, \left(\frac{2|x|}{c_2}\right)^{\frac{1}{d_2}} \right] \cup \left[ \left(\frac{2|x|}{c_2}\right)^{\frac{1}{d_2}}, +\infty \right) .$$

Then we can write

$$u(x, t) = I_5 + I_6 + I_7,$$
where

\[
I_5(x, t) := \int_1^{\frac{1}{t}} \int_{\mathbb{R}^n} \frac{1}{(l-t)^{\frac{n}{4}}} \frac{1}{z^{\frac{e}{2}}} \frac{1}{z} \frac{1}{z^a} 1_{\{c_1 t^{d_1} \leq |z| \leq c_2 t^{d_2}\}} dz dl
\]

\[
\lesssim \int_1^{\infty} \int_{\mathbb{R}^n} \frac{1}{(l-t)^{\frac{n}{4}}} \frac{1}{z^{\frac{e}{2}}} \frac{1}{z} \frac{1}{z^a} 1_{\{c_1 t^{d_1} \leq |z| \leq c_2 t^{d_2}\}} dz dl
\]

\[
\lesssim \int_1^{\infty} \int_{c_1 t^{d_2}}^{c_2 t^{d_2}} \frac{1}{(l-t)^{\frac{n}{4}}} \frac{1}{z^{\frac{e}{2}}} \frac{1}{z} \frac{1}{z^a} t^{b-\frac{n-1-a}{2}} dr dl
\]

\[
\lesssim \int_1^{\infty} \frac{1}{(l-t)^{\frac{n}{4}}} \frac{1}{z^{\frac{e}{2}}} \frac{1}{z} \frac{1}{z^a} t^{b+d_2(n-a)} dl
\]

\[
\lesssim |x|^{2s-n} \int_0^{\infty} \frac{1}{(1+y)^{\frac{e}{2}}} y^{n-s-1} dy \lesssim t^{b+d_2(n-a)} |x|^{2s-n},
\]

\[
I_6(x, t) := \int_1^{\frac{1}{t}} \int_{\mathbb{R}^n} \frac{1}{(l-t)^{\frac{n}{4}}} \frac{1}{z^{\frac{e}{2}}} \frac{1}{z} \frac{1}{z^a} 1_{\{c_1 t^{d_1} \leq |z| \leq c_2 t^{d_2}\}} dz dl
\]

\[
\lesssim |x|^\frac{b}{\frac{e}{2}} \int_1^{\frac{1}{t}} \int_{\mathbb{R}^n} \frac{1}{(l-t)^{\frac{n}{4}}} \frac{1}{z^{\frac{e}{2}}} \frac{1}{z} \frac{1}{z^a} 1_{\{|z| \leq |x|\}} dz dl
\]

\[
\lesssim |x|^\frac{b}{\frac{e}{2}} \cdot |x|^{n-a} \int_1^{\frac{1}{t}} \frac{1}{(l-t)^{\frac{n}{4}}} \frac{1}{z^{\frac{e}{2}}} \frac{1}{z} \frac{1}{z^a} dl \lesssim t^{b+d_2(n-a)} |x|^{2s-n},
\]

\[
I_7(x, t) := \int_{\frac{2}{t}}^{\infty} \int_{\mathbb{R}^n} \frac{1}{(l-t)^{\frac{n}{4}}} \frac{1}{z^{\frac{e}{2}}} \frac{1}{z} \frac{1}{z^a} 1_{\{c_1 t^{d_1} \leq |z| \leq c_2 t^{d_2}\}} dz dl
\]

\[
\lesssim \int_{\frac{2}{t}}^{\infty} t^{b-\frac{n-1-a}{2}+d_2(n-a)} dl \lesssim t^{b+d_2(n-a)} |x|^{2s-n}.
\]

Hence

\[
u(x, t) \lesssim t^{b+d_2(n-a)} |x|^{2s-n}.
\]

When $|x| \geq 2c_2 |t|^{d_2}, d_2 < 0, a \in \{n-2s, 2s+\alpha, 0\}$, we find that

\[
\frac{1}{2} |x| \leq |x-z| \leq 2|x| \quad \text{for} \quad |z| \leq c_2 t^{d_2} \text{ and } l \geq t.
\]
Then we can deduce that
\[
u(x, t) \lesssim \int_t^\infty \int_{\mathbb{R}^n} \frac{1}{(l-t)^{\frac{n}{2}}} \frac{1}{\left(1 + \frac{|x|^2}{4(l-t)^\frac{n}{2}}\right)} \frac{l^b}{2^{\frac{n}{2}}} |x|^a \mathbb{1}_{\{c_1 t^{d_1} \leq |z| \leq c_2 t^{d_2}\}} \, dz \, dl
\]
\[
\lesssim \int_t^\infty \int_{c_1 t^{d_1}}^{c_2 t^{d_2}} \frac{1}{(l-t)^{\frac{n}{2}}} \frac{1}{\left(1 + \frac{|x|^2}{4(l-t)^\frac{n}{2}}\right)} \frac{l^b}{2^{\frac{n}{2}}} \rho^{n-1-a} \, dr \, dl
\]
\[
\lesssim \int_t^\infty \frac{1}{(l-t)^{\frac{n}{2}}} \frac{1}{\left(1 + \frac{|x|^2}{4(l-t)^\frac{n}{2}}\right)} l^{b+d_2(n-a)} \, dl
\]
\[
\lesssim l^{b+d_2(n-a)} |x|^{2s-n} \int_0^\infty \frac{1}{(1+y)^{\frac{n+2s}{2}}} y^\frac{n}{2} \, dy
\]
\[
\lesssim l^{b+d_2(n-a)} |x|^{2s-n}
\]
Combining (B.6) and (B.7) we get (B.2), i.e.,
\[
u(x, t) \lesssim l^{b+d_2(n-a)} |x|^{2s-n} \text{ for } \begin{cases} |x| > 2c_2 |2t|^{d_2} & \text{if } 0 < d_2 \leq \frac{1}{2}, \\ |x| > 2c_2 |t|^{d_2} & \text{if } d_2 < 0, \end{cases}
\]
in the case of
\[a \in \{0, n-2s, 2s+a\}, \quad b + d_2(n-a) < 0.\]
In a similar way of deriving (B.8) we also obtain that
\[
u(x, t) \lesssim l^{b+d_1(n-a)} |x|^{2s-n} \text{ for } \begin{cases} |x| > 2c_1 |2t|^{d_1} & \text{if } 0 < d_1 \leq \frac{1}{2}, \\ |x| > 2c_1 |t|^{d_1} & \text{if } d_1 < 0, \end{cases}
\]
in the case of
\[a \in \{n+2s, n+s\}, \quad b < 0, \quad b + d_1(n-a) < 0.\]

\[\square\]

**Lemma B.2.** Suppose that \(a \in \{n-2s, 2s+a\}\), \(d_2 \leq \frac{1}{2}, 0 < c_2 \leq c_{**}, \frac{n}{2s} - b > 1\) if \(b > 0\) and (B.1) holds. Then there exists \(C\) depending on \(n, a, b, d_2, c_{**}\) such that for \(t > 1\),
\[
\mathcal{T}^{out} \left[ \frac{l^b}{|x|^a} \mathbb{1}_{\{|x| \leq c_2 t^{d_2}\}} \right] (x, t) \leq C t^b |x|^{2s-a} \text{ for } |x| < 8c_2 t^{d_2}.
\]

**Proof.** We write
\[
u(x, t) = \int_t^\infty \int_{\mathbb{R}^n} \frac{1}{(l-t)^{\frac{n}{2}}} \frac{1}{\left(1 + \frac{|x-z|^2}{(l-t)^\frac{n}{2}}\right)} \frac{l^b}{2^{\frac{n}{2}}} |x|^a \mathbb{1}_{\{|z| \leq c_2 t^{d_2}\}} \, dz \, dl
\]
\[
\lesssim \int_t^\infty \int_{\mathbb{R}^n} \frac{1}{(l-t)^{\frac{n}{2}}} \frac{1}{\left(1 + \frac{|x-z|^2}{(l-t)^\frac{n}{2}}\right)} \frac{l^b}{2^{\frac{n}{2}}} \left(1_{\{|z| \leq \frac{1}{2}|x|\}} + 1_{\{|\frac{1}{2}|x| \leq |z| \leq 2|x|\}} + 1_{\{2|x| \leq |z| \leq c_2 t^{d_2}\}}\right) \, dz \, dl
\]
\[=: I_8 + I_9 + I_{10}\]

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Then

\[ I_8 := \int_t^\infty \int_{\mathbb{R}^n} \frac{1}{(l-t)^{\frac{n}{2}}} \frac{1}{(1 + \frac{|x-z|^2}{(l-t)^2})^{\frac{n+2}{2}}} \frac{l^b}{|z|^a} 1_{\{|z| \leq \frac{1}{2}|x|\}} \, dz \, dl \]

\[ \lesssim \int_t^\infty \int_{\mathbb{R}^n} \frac{1}{(l-t)^{\frac{n}{2}}} \frac{1}{(1 + \frac{|x|^2}{4(l-t)^2})^{\frac{n+2}{2}}} \frac{l^b}{|z|^a} 1_{\{|z| \leq \frac{1}{2}|x|\}} \, dz \, dl \]

\[ \lesssim |x|^{n-a} \int_t^\infty \int_{\mathbb{R}^n} \frac{1}{(l-t)^{\frac{n}{2}}} \frac{1}{(1 + \frac{|x|^2}{4(l-t)^2})^{\frac{n+2}{2}}} l^b \, dl \]

\[ \lesssim |x|^{2s-a} \int_0^\infty \left( 1 + \frac{|x|}{y} \right)^{\frac{n+2}{2}} y^{\frac{n-s-1}{2}} \, dy \]

\[ \lesssim t^b |x|^{2s-a} + |x|^{n-a} t^{b-n-1} \lesssim t^b |x|^{2s-a}, \]

where we have used the condition that \( \frac{n}{2} - b > 1 \) if \( b > 0 \). The case \( b < 0 \) is similar and we omit the details. Concerning \( I_9 \) and \( I_{10} \) we have

\[ I_9 := \int_t^\infty \int_{\mathbb{R}^n} \frac{1}{(l-t)^{\frac{n}{2}}} \frac{1}{(1 + \frac{|x-z|^2}{(l-t)^2})^{\frac{n+2}{2}}} \frac{l^b}{|z|^a} 1_{\{|z| \leq 2|x|\}} \, dz \, dl \]

\[ \lesssim |x|^{-a} \int_t^\infty \int_{\mathbb{R}^n} \frac{1}{(l-t)^{\frac{n}{2}}} \frac{1}{(1 + \frac{|x|^2}{4(l-t)^2})^{\frac{n+2}{2}}} l^b \, |z|^a 1_{\{|z| \leq 2|x|\}} \, dz \, dl \]

\[ \lesssim |x|^{-a} \int_t^\infty \int_0^{3|x|} \frac{1}{(l-t)^{\frac{n}{2}}} \frac{1}{(1 + \frac{r^2}{(l-t)^2})^{\frac{n+2}{2}}} l^b \, r^{n-1} \, dr \, dl \]

\[ = |x|^{-a} \int_0^{\frac{|y|^2}{(l-t)^2}} \frac{1}{(1 + y)^{\frac{n+2}{2}}} l^b \, y^{\frac{n}{2} - 1} \, dy \, dl \]

\[ \lesssim |x|^{-a} \int_t^\infty \int_{\mathbb{R}^n} \left( \frac{9|x|^2}{(l-t)^2} \right)^{\frac{n}{2}} l^b \, dl \]

\[ = t^b |x|^{n-a} \int_0^{\frac{|y|^2}{2|z|^2}} \frac{1}{y^{\frac{n}{2}}} \, dy + |x|^{n-a} \int_t^\infty y^{\frac{n}{2} - a} \, dy \cdot 1_{\{b > 0\}} + t^b |x|^{2s-a} \]

\[ \lesssim t^b |x|^{2s-a}, \]

\[ 38 \]
and

\[ I_{10} := \int_{t}^{\infty} \int_{\mathbb{R}^{n}} \frac{1}{(l-t)\frac{a}{2}} \frac{1}{(1 + \frac{|x-z|^2}{4(l-t)^{\frac{a}{2}}})^{\frac{n-a}{2}}} t^b \left(1_{\{|x| \leq c_2 t^d_2\}}\right) d\mu_{\mathbb{R}^{n}} d\nu_{\mathbb{R}^{n}} \]

\[ \leq \int_{t}^{\infty} \int_{\mathbb{R}^{n}} \frac{1}{(l-t)\frac{a}{2}} \frac{1}{(1 + \frac{|x-z|^2}{4(l-t)^{\frac{a}{2}}})^{\frac{n-a}{2}}} t^b \left(1_{\{|x| \leq c_2 t^d_2\}}\right) d\mu_{\mathbb{R}^{n}} d\nu_{\mathbb{R}^{n}} \]

Collecting the estimations of \( I_8, I_9, I_{10} \) we get that

\[ \mathcal{T}^{\text{out}} \left[ \frac{t^b}{|x|^a} 1_{\{|x| \leq c_2 t^d_2\}} \right] \lesssim t^b |x|^{2s-a} \quad \text{for} \quad |x| < c_2 t^{d_2}. \quad \text{(B.10)} \]

\[ \Box \]

**Lemma B.3.** If \( a = n - 2s, -2 < b < 0 \), then

\[ \mathcal{T}^{\text{out}} \left[ \frac{t^b}{|x|^a} 1_{\{|x| \geq t^{\frac{b}{2}}\}} \right] (x, t) \lesssim t^{1+b-\frac{a}{2}} 1_{\{|x| \leq t^{\frac{b}{2}}\}} + 1_{\{|x| \geq t^{\frac{b}{2}}\}} |x|^{-a} \cdot \begin{cases} t^{1+b} \left(1 + \ln \left(\frac{|x|^{2s}}{t} \right) \right) & \text{if} \quad b < -1, \\ t^{1+b} \left(\sum_{l=0}^{m} c_l |x|^{2l} \right)^{1+b} & \text{if} \quad b > -1. \end{cases} \]

If \( a = n + 2s \) and \( b < 0 \), then

\[ \mathcal{T}^{\text{out}} \left[ \frac{t^b}{|x|^a} 1_{\{|x| \leq t^{\frac{b}{2}}\}} \right] (x, t) = t^{1+b-\frac{a}{2}} 1_{\{|x| \leq t^{\frac{b}{2}}\}} + 1_{\{|x| \geq t^{\frac{b}{2}}\}} t^b |x|^{2s-a}. \]

**Proof.** We shall prove the conclusion by studying the term \( \mathcal{T}^{\text{out}} \left[ \frac{t^b}{|x|^a} 1_{\{|x| \leq t^{\frac{b}{2}}\}} \right] (x, t) \) for \( |x| \leq \frac{1}{2} t^{\frac{b}{2}}, \)

\[ \frac{1}{2} t^{\frac{b}{2}} \leq |x| \leq 4 t^{\frac{b}{2}} \quad \text{and} \quad |x| \geq 4 t^{\frac{b}{2}} \] respectively.

1. If \( |x| \leq \frac{1}{2} t^{\frac{b}{2}} \), we find that \( |x-z| \geq \frac{1}{2} |z| \) for \( |z| > l^{\frac{a}{2}} \geq t^{\frac{b}{2}} \). Then applying the arguments of Lemma B.1 we have

\[ u(x, t) \lesssim \int_{t}^{\infty} \int_{\mathbb{R}^{n}} \frac{1}{(l-t)\frac{a}{2}} \frac{1}{(1 + \frac{|x-z|^2}{4(l-t)^{\frac{a}{2}}})^{\frac{n-a}{2}}} t^b \left(1_{\{|x| \leq c_2 t^d_2\}}\right) d\mu_{\mathbb{R}^{n}} d\nu_{\mathbb{R}^{n}} \lesssim t^{1+b-\frac{a}{2}}. \quad \text{(B.11)} \]

2. If \( |x| \geq 4 t^{\frac{b}{2}} \), we divide

\[ [t, \infty) = \left[t, \frac{2}{4^{2s}} |x|^{2s}\right] \cup \left[\frac{2}{4^{2s}} |x|^{2s}, 2 \cdot 4^{2s} |x|^{2s}\right] \cup \left[2 \cdot 4^{2s} |x|^{2s}, \infty\right). \]
For \( t \in [t, \frac{2}{t^2} \vert x \vert^{2s}] \), we write

\[
I_{11} = \int_{t}^{\frac{2}{t^2} \vert x \vert^{2s}} \int_{R^n} \frac{1}{(l-t)^{\frac{n}{2}}} \frac{1}{\left( \frac{\vert x-z \vert^2}{(l-t)^{\frac{n}{2}}} \right)^{\frac{n}{2}}} l^{b} \vert z \vert^{a} \left\{ \frac{1}{\left( \frac{1}{2} \right)^{\frac{n}{2}}} \right\} \ dz dl 
\]

\[
= \int_{t}^{\frac{2}{t^2} \vert x \vert^{2s}} \int_{R^n} \frac{1}{(l-t)^{\frac{n}{2}}} \frac{1}{\left( 1 + \frac{\vert x-z \vert^2}{(l-t)^{\frac{n}{2}}} \right)^{\frac{n}{2}}} l^{b} \vert z \vert^{a} \left\{ \frac{1}{\left( \frac{1}{2} \right)^{\frac{n}{2}}} \right\} \ dz dl 
\]

\[
+ \int_{t}^{\frac{2}{t^2} \vert x \vert^{2s}} \int_{R^n} \frac{1}{(l-t)^{\frac{n}{2}}} \frac{1}{\left( 1 + \frac{\vert x-z \vert^2}{(l-t)^{\frac{n}{2}}} \right)^{\frac{n}{2}}} l^{b} \vert z \vert^{a} \left\{ \frac{1}{\left( \frac{1}{2} \right)^{\frac{n}{2}}} \right\} \ dz dl 
\]

\[
+ \int_{t}^{\frac{2}{t^2} \vert x \vert^{2s}} \int_{R^n} \frac{1}{(l-t)^{\frac{n}{2}}} \frac{1}{\left( 1 + \frac{\vert x-z \vert^2}{(l-t)^{\frac{n}{2}}} \right)^{\frac{n}{2}}} l^{b} \vert z \vert^{a} \left\{ \frac{1}{\left( \frac{1}{2} \right)^{\frac{n}{2}}} \right\} \ dz dl 
\]

\[=: J_1 + J_2 + J_3. \]

Then for \( a = n - 2s, \ -2 < b < 0 \),

\[
J_1 =: \int_{t}^{\frac{2}{t^2} \vert x \vert^{2s}} \int_{R^n} \frac{1}{(l-t)^{\frac{n}{2}}} \frac{1}{\left( 1 + \frac{\vert x-z \vert^2}{(l-t)^{\frac{n}{2}}} \right)^{\frac{n}{2}}} l^{b} \vert z \vert^{a} \left\{ \frac{1}{\left( \frac{1}{2} \right)^{\frac{n}{2}}} \right\} \ dz dl 
\]

\[
\lesssim \int_{t}^{\frac{2}{t^2} \vert x \vert^{2s}} \frac{1}{(l-t)^{\frac{n}{2}}} \frac{1}{\left( 1 + \frac{\vert x \vert^2}{4(l-t)^{\frac{n}{2}}} \right)^{\frac{n}{2}}} l^{b} \vert x \vert^{n-a} \ dz dl \quad \text{(B.12)}
\]

\[
\lesssim |x|^{n-a} \int_{t}^{\frac{2}{t^2} \vert x \vert^{2s}} \frac{1}{(l-t)^{\frac{n}{2}}} \frac{l^{b}}{\left( 1 + \frac{\vert x \vert^2}{4(l-t)^{\frac{n}{2}}} \right)^{\frac{n}{2}}} \ dz dl \lesssim |x|^{2b+2s-n}.
\]

While if \( a = n + 2s, b < 0 \), then

\[
J_1 \lesssim \int_{t}^{\frac{2}{t^2} \vert x \vert^{2s}} \frac{1}{(l-t)^{\frac{n}{2}}} \frac{1}{\left( 1 + \frac{\vert x \vert^2}{4(l-t)^{\frac{n}{2}}} \right)^{\frac{n}{2}}} l^{b} \vert x \vert^{n-a} \ dz dl 
\]

\[
\lesssim \int_{t}^{\frac{2}{t^2} \vert x \vert^{2s}} \frac{\vert x \vert^{2s-n} \left( t + \frac{\vert x \vert^{2s}}{4y^2} \right)^{b+2s-a}}{y^{s+1-\frac{n}{2}(1 + y)^{\frac{n}{2}+2s}}} \ dy \quad \text{(B.13)}
\]

\[
\lesssim \int_{t^{\frac{2}{t^2} \vert x \vert^{2s}}}^{\frac{2}{t^2} \vert x \vert^{2s}} \frac{\vert x \vert^{2s-n} l^{b+2s-a}}{y^{s+1-\frac{n}{2}(1 + y)^{\frac{n}{2}+2s}}} + \int_{t^{\frac{2}{t^2} \vert x \vert^{2s}}}^{\frac{2}{t^2} \vert x \vert^{2s}} \frac{\vert x \vert^{2s-n} l^{b+2s+n-a}}{y^{s+1-\frac{n}{2}(1 + y)^{\frac{n}{2}+2s}}} \ dy 
\]

\[
\lesssim |x|^{-2s-n} l^{2+b+\frac{n-a}{2}} + |x|^{2s+2s-b-a} \max \left\{ 1, t^{b+1} \vert x \vert^{-2s-b-2s} \right\} \lesssim t^{b} |x|^{2s-a}.
\]
Concerning $J_2$ and $J_3$ we have

$$J_2 := \int_t^{2t} \int_{\mathbb{R}^n} \frac{1}{(l-t)^{\frac{d+n}{2}}} \left( \frac{1}{1 + \frac{|x-z|^2}{(l-t)^{\frac{d}{2}}}} \right) \frac{1}{|z|^a} l^b 1_{\{\frac{1}{2}|z| \leq |x| \leq 2|z|\}} \, dz \, dl$$

$$\lesssim |x|^{-a} \left( \int_t^{2t} + \int_{2t}^{2|x|^2} \right) \int_0^{|x|^2} \left( \frac{1}{1 + \frac{|x-z|^2}{(l-t)^{\frac{d}{2}}}} \right) \frac{1}{|x|^2} l^b 1_{\{|x-z| \leq 3|x|\}} \, dz \, dl$$

$$= |x|^{-a} \left( \int_t^{2t} + \int_{2t}^{2|x|^2} \right) \int_0^{|x|^2} \left( \frac{1}{1 + \frac{|x-z|^2}{(l-t)^{\frac{d}{2}}}} \right) \frac{1}{|x|^2} l^b \rho^{n-1} \, dr \, dl$$

(B.14)

$$\lesssim |x|^{-a} \int_t^{2t} + |x|^{-a} \cdot \left\{ \begin{array}{ll}
1 + \ln \left( \frac{|x|^{2b}}{t} \right) & \text{if } b < -1, \\
(\frac{|x|^{2a}}{t})^{1+b} & \text{if } b = -1, \\
(\frac{|x|^{2a}}{t})^{1+b} & \text{if } b > -1,
\end{array} \right.$$  

and

$$J_3 := \int_t^{2t} \int_{\mathbb{R}^n} \frac{1}{(l-t)^{\frac{d+n}{2}}} \left( \frac{1}{1 + \frac{|x-z|^2}{(l-t)^{\frac{d}{2}}}} \right) \frac{1}{|z|^a} l^b 1_{\{|z| \leq 2|x|\}} \, dz \, dl$$

$$\lesssim \int_t^{2t} \int_{\mathbb{R}^n} \frac{1}{(l-t)^{\frac{d+n}{2}}} \left( \frac{1}{1 + \frac{|x-z|^2}{4(l-t)^{\frac{d}{2}}}} \right) \frac{1}{|x|^{2}} l^b 1_{\{|z| \leq 2|x|\}} \, dz \, dl$$

$$\lesssim |x|^{-a} \int_t^{2t} \int_{2|x|}^{\infty} \left( \frac{1}{1 + \frac{r^2}{4(l-t)^{\frac{d}{2}}}} \right) \frac{1}{r^d} l^b \rho^{n-1} \, dr \, dl$$

(B.15)

$$\lesssim |x|^{-a} t^{1+b} + |x|^{-a} \cdot \left\{ \begin{array}{ll}
1 + \ln \left( \frac{|x|^{2b}}{t} \right) & \text{if } b < -1, \\
(\frac{|x|^{2a}}{t})^{1+b} & \text{if } b = -1, \\
(\frac{|x|^{2a}}{t})^{1+b} & \text{if } b > -1.
\end{array} \right.$$  

For $t$ in the other two intervals, we have

$$I_{12} = \int_{\frac{2}{2t} |x|^{2s}}^{2} \int_{\mathbb{R}^n} \frac{1}{(l-t)^{\frac{d+n}{2}}} \left( \frac{1}{1 + \frac{|x-z|^2}{(l-t)^{\frac{d}{2}}}} \right) \frac{1}{|z|^a} l^b 1_{\{|z| \geq \frac{1}{2} |x|\}} \, dz \, dl$$

$$\lesssim \int_{\frac{2}{2t} |x|^{2s}}^{2} \int_{\mathbb{R}^n} \frac{1}{l^{\frac{d+n}{2}}} \left( \frac{1}{1 + \frac{|x-z|^2}{l^{\frac{d}{2}}}} \right) \frac{1}{|z|^a} l^b 1_{\{|z| \geq \frac{1}{2} |x|\}} \, dz \, dl$$

(B.16)

$$\lesssim |x|^{-n+2sb-a} \int_{\frac{2}{2t} |x|^{2s}}^{2} \int_{\mathbb{R}^n} \frac{1}{(1 + \frac{|x-z|^2}{l^{\frac{d}{2}}})} \frac{1}{|z|^a} l^b 1_{\{|z| \geq \frac{1}{2} |x|\}} \, dz \, dl \lesssim |x|^{2s+2sb-a},$$
and
\[
I_{13} = \int_{2.4^2|z|^2}^{\infty} \int_{\mathbb{R}^n} \frac{1}{|l-t|^{\frac{n+b}{2}}} \frac{1}{1 + \frac{|x-z|^2}{(l-t)^{1+\frac{b}{2}}}} \frac{1}{|z|^a} 1_{\{z \geq 1^{1+\frac{b}{2}}\}} \, dz \, dl
\]
\[
\lesssim \int_{2.4^2|z|^2}^{\infty} \int_{\mathbb{R}^n} \frac{1}{|l-t|^{\frac{n+b}{2}}} \frac{1}{1 + \frac{|x-z|^2}{(l-t)^{1+\frac{b}{2}}}} \frac{t^b}{|z|^a} 1_{\{z \geq 1^{1+\frac{b}{2}}\}} \, dz \, dl \lesssim |x|^{2s+2b-a}.
\]
(3) If \( \frac{1}{2} t^{\frac{1}{2}} \leq |x| \leq 4t^{\frac{1}{2}} \),
\[
u(x, t) = \int_{t}^{\infty} \int_{\mathbb{R}^n} \frac{1}{|l-t|^{\frac{n+b}{2}}} \frac{1}{1 + \frac{|x-z|^2}{(l-t)^{1+\frac{b}{2}}}} \frac{1}{(1+y)^{s-\frac{b}{2}}-1} \, dz \, dl
\]
\[
\lesssim \int_{t}^{\infty} t^{b-\frac{n}{2}} \int_{0}^{\infty} \frac{1}{(1+y)^{\frac{n+b}{2}}-1} \, dy \, dl \lesssim t^{1+b-\frac{n}{2}}.
\]
From (B.11)-(B.18) we prove the lemma. \(\square\)

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Li Cai, School of Mathematics, Southeast University, Nanjing, 210096, P. R. China.  
*Email address:* 230198817@seu.edu.cn

Jun Wang, Institute of Applied System Analysis, Jiangsu University, Zhenjiang, Jiangsu, 212013, P. R. China.  
*Email address:* wangmath2011@126.com

Jun-Cheng Wei, Department of Mathematics, University of British Columbia, Vancouver, B.C., V6T 1Z2, Canada  
*Email address:* jcwei@math.ubc.ca

Wen Yang, Wuhan Institute of Physics and Mathematics, Innovation Academy for Precision Measurement Science and Technology, Chinese Academy of Sciences, Wuhan 430071, P. R. China  
*Email address:* wyang@wipm.ac.cn