SYMMETRIC $\alpha$-STABLE SUBORDINATORS AND CAUCHY PROBLEMS

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Abstract. We survey the results in Nane (E. Nane, Higher order PDE’s and iterated processes, Trans. American Math. Soc. (to appear)) and Baeumer, Meerschaert, and Nane (B. Baeumer, M.M. Meerschaert and E. Nane, Brownian subordinators and fractional Cauchy problems: Submitted (2007)) which deal with PDE connection of some iterated processes, and obtain a new probabilistic proof of the equivalence of the higher order PDE’s and fractional in time PDE’s.

1. Introduction

In recent years, starting with the articles of Burdzy [9, 10], researchers have shown interest in iterated processes in which one changes the time parameter with one-dimensional Brownian motion.

To define iterated Brownian motion $Z_t$, due to Burdzy [9], started at $z \in \mathbb{R}$, let $X^+_t$, $X^-_t$ and $Y_t$ be three independent one-dimensional Brownian motions, all started at 0. Two-sided Brownian motion is defined to be

$$X_t = \begin{cases} X^+_t, & t \geq 0 \\ X^-_{-t}, & t < 0. \end{cases}$$

Then iterated Brownian motion started at $z \in \mathbb{R}$ is $Z_t = z + X(Y_t)$, $t \geq 0$.

1.1. BM versus IBM. This process is not Markovian or Gaussian but, it has many properties analogous to those of Brownian motion. We list a few;

IBM $Z_t$ has stationary (but not independent) increments, and is a self-similar process of index $1/4$. Laws of the iterated logarithm (LIL) holds: usual LIL by Burdzy [9] shows

$$\limsup_{t \to \infty} \frac{Z(t)}{t^{1/4}(\log \log(1/t))^{3/4}} = \frac{2^{5/4}}{3^{3/4}} \ a.s.$$  

Chung-type LIL is obtained by Khoshnevisan and Lewis [19] and Hu et al. [17]. Khoshnevisan and Lewis [18] extended results of Burdzy [10], to develop a stochastic calculus for iterated Brownian motion. Burdzy and Khosnevisan [12] showed that IBM can be used to model diffusion in a crack. Local times of this process was studied

1991 Mathematics Subject Classification. 60J65, 60K99.

Key words and phrases. Iterated Brownian motion, PDE connection, $\alpha$- stable process, $\alpha$-time process, Lévy process, Brownian subordinator, Caputo derivative, fractional derivative in time.
by Burdzy and Khosnevisan [11], Csáki, Csörgő, Földes, and Révész [13], Shi and Yor [32], Xiao [34], and Hu [16]. Banuelos and DeBlassie [6] studied the distribution of exit place for iterated Brownian motion in cones. DeBlassie [14] studied the lifetime asymptotics of iterated Brownian motion in cones and Bounded domains. Nane [24, 25, 28, 29] extended some of the results of DeBlassie.

1.2. PDE connection. In addition to the above properties of IBM, there is an interesting connection between iterated Brownian motion and the biharmonic operator \( \Delta^2 \). Allouba and Zheng [2] show that if we replace the outer process \( X(t) \) in the definition of iterated Brownian motion with a continuous Markov process with \( L_x \) as the semigroup generator, then \( u(t, x) = \mathbb{E}_x[f(Z_t)] := \mathbb{E}_x[f(Z_t)|Z_0 = x] \) solves the Cauchy initial value problem

\[
\frac{\partial}{\partial t} u(t, x) = \frac{L_x f(x)}{\sqrt{\pi t}} + L_x^2 u(t, x); \quad u(0, x) = f(x), \quad t > 0, x \in \mathbb{R}^d.
\]

When \( Z_t \) is an iterated Brownian motion, this was also obtained by DeBlassie [14] by a different method. Let \( Z^1_t = X(|Y_t|) \), then Allouba and Zheng [1] show \( \mathbb{E}_x[f(Z^1_t)] = \mathbb{E}_x[f(Z_t)] \).

1.3. Fractional Cauchy problems. Nigmatullin [30] gave a physical derivation of the fractional kinetic equation for some special \( \beta \)

\[
\frac{\partial^\beta}{\partial t^\beta} u(t, x) = L_x u(t, x); \quad u(0, x) = f(x)
\]

where \( 0 < \beta < 1 \) and \( L_x \) is the generator of some continuous Markov process \( X_0(t) \) started at \( x = 0 \). Here \( \frac{\partial^\beta g(t)}{\partial t^\beta} \) is the Caputo fractional derivative in time, which can be defined as the inverse Laplace transform of \( s^\beta \tilde{g}(s) - s^{\beta-1}g(0) \), with \( \tilde{g}(s) = \int_0^\infty e^{-st}g(t)dt \) the usual Laplace transform.

Mathematical study of equation (1.2) was initiated by [33, 20, 21]. The existence and uniqueness of solutions to equation (1.2) was proved in [20, 21]. This equation was also used by Zaslavsky [35] for Hamiltonian chaos.

Baeumer and Meerschaert [4] and Meerschaert and Scheffler [23] show that the fractional Cauchy problem (1.2) is related to a certain class of subordinated stochastic processes; take \( D_t \) to be the stable subordinator, a Lévy process with strictly increasing sample paths such that \( E[e^{-sD_t}] = e^{-ts^\alpha} \), see for example Bertoin [8]. Define the inverse or hitting time or first passage time process

\[
E_t = \inf\{x > 0 : D(x) > t\}.
\]

The subordinated process \( Z_t = X_0(E_t) \) occurs as the scaling limit of a continuous time random walk (also called a renewal reward process), in which iid random jumps are separated by iid positive waiting times (Meerschaert and Scheffler (2004)[23]). Theorem 3.1 in Baeumer and Meerschaert [4] shows that, in the case \( p(t, x) = T(t)f(x) \)
is a bounded continuous semigroup on a Banach space, the formula
\[ u(t, x) = \int_0^\infty p((t/s)^\beta, x) g_\beta(s) \, ds = \frac{t}{\beta} \int_0^\infty p(x, s) g_\beta(t s^{1/\beta}) s^{-1/\beta-1} \, ds \]
yields a solution to the fractional Cauchy problem (1.2). Here, \( g_\beta(t) \) is the smooth density of the stable subordinator, with \( \tilde{g}_\beta(s) = \int_0^\infty e^{-st} g_\beta(t) \, dt = e^{-s^\beta} \).

2. Brownian subordinators and fractional Cauchy problems

We give a probabilistic proof of the following theorem. A variation of this result was realized by Orsingher and Benghin [31] for a version of iterated Brownian motion.

**Theorem 2.1** (Baeumer, Meerschaert and Nane (2007)[5]). Let \( L_x \) be the generator of a Markov semigroup \( T(t)f(x) = E_x[f(X_t)] \), and take \( f \in D(L_x) \) the domain of the generator. Then, both the higher order Cauchy problem (1.1) and the fractional Cauchy problem (1.2) with \( \beta = 1/2 \), have the same solution
\[ u(t, x) = E_x[f(\tilde{Z}_t)] = \frac{2}{\sqrt{4\pi t}} \int_0^\infty T(s) f(x) \exp \left( -\frac{s^2}{4t} \right) \, ds. \]

**Proof.** \( E_t \) is the inverse of a \( 1 - 1/\alpha \) stable subordinator. \( E_t \) then is the local time of symmetric stable process of index \( \alpha \). In the case \( \alpha = 2 \), local time of Brownian motion is the same as \( \sup_{0<s<t} B_s \). On the other hand, \( \sup_{0<s<t} B_s \) and \( |B_t| \) are same in distribution by the reflection principle. Hence, \( E_t \) and \( |B_t| \) have the same one-dimensional distributions, implying the result of the theorem. \( \square \)

We obtain the following corollary of our theorem

**Corollary 2.2** (Baeumer, Meerschaert and Nane (2007)[5]). For any continuous Markov process \( X(t) \), both the Brownian-time subordinated process \( X(|Y_t|) \) and the process \( X(E_t) \) subordinated to the inverse \( 1/2 \)-stable subordinator have the same one-dimensional distributions. Hence they are both stochastic solutions to the fractional Cauchy problem (1.2), or equivalently, to the higher order Cauchy problem (1.1).

In contrast to the previous corollary, we have

**Theorem 2.3.** Let \( Y \) be a symmetric stable process of index \( 1 < \alpha < 2 \), and \( E_t \) is the inverse of a stable subordinator of index \( 1 - 1/\alpha \). The processes \( X(E_t) \) and \( X(|Y_t|) \) do not have same one-dimensional distribution.

**Proof.** Let \( L_0^1 \) be the local time at \( x = 0 \). \( L_0^1 \) has the same one-dimensional distributions as \( E_t \). Lemma 1 in Hawkes [15] implies that
\[ P[L_0^1 > \lambda] \sim C_1 \lambda^{-\alpha/2} \exp(-C_{\alpha h} \lambda^\alpha). \]
Proposition 4 in Bertoin [8] shows
\[ P[Y_1 > u] \sim P[ \sup_{0 \leq s \leq 1} Y_s > u] \sim cu^{-\alpha}. \]
The results in equations (2.2) and (2.3) establish that in the case $Y_t$ is a symmetric stable process of index $\alpha < 2$, $|Y_t|$ and $E_t$ do not have the same one-dimensional distributions. □

When the outer process is Lévy process we have uniqueness of the solutions in Theorem 2.1. The proof relies on a Laplace-Fourier transform argument.

**Theorem 2.4** (Baeumer, Meerschaert and Nane (2007) [5]). Suppose that $X(t) = x + X_0(t)$ where $X_0(t)$ is a Lévy process starting at zero. If $L_x$ is the generator of the semigroup $T(t)f(x) = E_x[(f(X_t))]$ on $L^1(\mathbb{R}^d)$, then for any $f \in D(L_x)$, both the initial value problem (1.1), and the fractional Cauchy problem (1.2) with $\beta = 1/2$, have the same unique solution given by (2.1).

An easy extension of the argument for Theorem 2.4 shows that, under the same conditions, for any $n = 2, 3, 4, \ldots$ both the Cauchy problem

\[
\frac{\partial^2 u(t, x)}{\partial t^2} = \sum_{j=1}^{n-1} \frac{t^{1-j/n}}{\Gamma(j/n)} L_x^j f(x) + L_x^n u(t, x); u(0, x) = f(x)
\]

and the fractional Cauchy problem (1.2) with $\beta = 1/n$ have the same unique solution given by $u(t, x) = \int_0^\infty p((t/s)^{j/n})g_{\beta}(s) \, ds$ with $\beta = 1/n$. Hence the process $Z_t = X(E_t)$ is also the stochastic solution to this higher order Cauchy problem.

3. **Other subordinators**

An $\alpha$-time process is a Markov process subordinated to the absolute value of an independent one-dimensional symmetric $\alpha$-stable process: $Z_t = B(|S_t|)$, where $B_t$ is a Markov process and $S_t$ is an independent symmetric $\alpha$-stable process both started at 0. Let $Z^x_t = x + Z_t$ the process started at $x$.

This process is self similar with index $1/2\alpha$ when the outer process $X$ is a Brownian motion. In this case, Nane [27] defined the local time of this process and obtained laws of the iterated logarithm for the local time for large time.

3.1. **PDE-connection:**

**Theorem 3.1** (Nane (2005) [26]). Let $T(s)f(x) = E[f(X^x(s))]$ be the semigroup of the continuous Markov process $X^x(t)$ and let $L_x$ be its generator. Let $\alpha = 1$. Let $f$ be a bounded measurable function in the domain of $L_x$, with $D_{ij}f$ bounded and Hölder continuous for all $1 \leq i, j \leq n$. Then $u(t, x) = E[f(Z^x_t)]$ solves

\[
\frac{\partial^2 u(t, x)}{\partial t^2} = -\frac{2L_x f(x)}{\pi t} - L_x^2 u(t, x); u(0, x) = f(x).
\]

For $\alpha = l/m \neq 1$ rational: the PDE is more complicated since kernels of symmetric $\alpha$-stable processes satisfy a higher order PDE:

\[
\left(\frac{\partial^2}{\partial s^2}\right)^l + (-1)^{l+1} \frac{\partial^{2m}}{\partial t^{2m}} p^m_t(0, s) = 0.
\]
We also have to assume that we can take the operator out of the integral. This is valid for \( \alpha = 1/m, \) \( m = 2, 3, \ldots \), by a Lemma in Nane [26].

**Theorem 3.2** (Nane (2005)[26]). Let \( \alpha \in (0, 2) \) be a rational with \( \alpha = l/m \), where \( l \) and \( m \) are relatively prime. Let \( T(s)f(x) = E[f(X^x(s))] \) be the semigroup of the continuous Markov process \( X^x(t) \) and let \( L_x \) be its generator. Let \( f \) be a bounded measurable function in the domain of \( L_x \), with \( D^\gamma f \) bounded and Hölder continuous for all multi index \( \gamma \) such that \( |\gamma| = 2l \). Then \( u(t, x) = E[f(Z^x_t)] \) solves

\[
(-1)^{l+1} \frac{\partial^{2m}}{\partial t^{2m}} u(t, x) = -2 \sum_{i=1}^{l} \left( \frac{\partial^{2l-2i}}{\partial s^{2l-2i}} p_t^\alpha (0, s)|_{s=0} \right) L_x^{2i-1} f(x) - L_x^{2l} u(t, x);
\]

\[ u(0, x) = f(x). \]

For some other connections of PDE’s and iterated processes, see papers by Nane [26] and Allouba and Zheng [2], Allouba [1], Baeumer et al. [5] and references therein.

4. **Open Problems**

**Question 1.** Looking at the governing PDE for subordinators other than Brownian motion, are there any fractional in time PDE which has the same solution as the higher order PDE?

**Question 2.** Are there PDE connections of the iterated processes in bounded domain as the PDE connection of Brownian motion in bounded domains?

5. **Acknowledgements:**

Author thanks Professor Mark M. Meerschaert and Professor Yimin Xiao for their help and discussions on the results in this paper. I also would like to thank Professor Anatoly N. Kochubei for providing the references for the initial appearance of equation (1.2) in the literature.

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