HIGHER ORDER DERIVATIVE ESTIMATES FOR
FINITE-DIFFERENCE SCHEMES

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Abstract. We give sufficient conditions under which solutions of
finite-difference schemes in the space variable for second order pos-
sibly degenerate parabolic and elliptic equations admit estimates of
spatial derivatives up to any given order independent of the mesh
size.

1. Introduction

This is the second part of a series of papers devoted to studying
the smoothness of solutions to finite difference schemes for parabolic
and elliptic partial differential equations given on the whole \( \mathbb{R}^d \). These
equations can degenerate, for example be just first order PDEs. As in
[14], the first part of this series, we consider a grid in \( \mathbb{R}^d \) and a large
class of monotone finite difference schemes in the space variable \( x \) in
\( \mathbb{R}^d \).

For each small parameter \( h > 0 \) the given grid is dilated by \( h \) and
for each \( x \in \mathbb{R}^d \) it is shifted so that \( x \) becomes a mesh point. We are
interested in the smoothness in \( x \) of the solution \( u_h(t,x) \) of the dif-
ference scheme. In [14] estimates, independent of \( h \), for the first order
derivatives of \( u_h \) in \( x \) were obtained under general conditions introduced
there. In the present paper we investigate the higher order derivatives
of \( u_h \) in \( x \). The main results give estimates, independent of \( h \), for the
derivatives of \( u_h \) in \( x \) up to any given order \( m \). The conditions extend
those from [14]. Using these results in the continuation of this paper
we estimate the derivatives of \( u_h \) in \( h \), and that allows us to develop a
new method of obtaining the power series of \( u_h \) in \( h \). Hence we get ac-
celerated finite-difference schemes by using Richardson’s extrapolation.
Namely, under general conditions we show that the accuracy of finite
difference schemes for parabolic and elliptic PDEs can be improved to
any order by taking suitable linear combinations of finite difference approximations with different mesh-sizes. For elliptic PDEs this result is announced by Theorem 2.4 in [14] and for parabolic PDEs by Theorem 2.3 below. We hope to develop these results in domains for uniformly nondegenerate equations later.

Derivative estimates for finite-difference approximations for linear and for nonlinear PDEs play the paramount role in establishing the rate of convergence of the approximations. The importance of such estimates is demonstrated recently by [20], [21] and [22], presenting the first rate of convergence result in the sup norm of finite-difference approximations for fully nonlinear degenerate Bellman equations. Ideas from these publications are used and developed further in [2], [17], [3], [7], [8], [9] and [16]. Recent results on estimating the Lipschitz constant and second order differences of finite-difference approximations for a large class of fully nonlinear degenerate PDEs, including the normalized Bellman equations are presented in [24]. In [8] first order derivatives of finite-difference approximations to degenerate linear parabolic and elliptic PDEs are estimated and are used to establish sharp estimates on the rate of convergence of the approximations in the sup norm.

Finite-difference methods for solving PDEs have been extensively studied since the first half of the last century. Let us mention the pioneering papers by R. Courant, K.O. Friedrichs and H. Lewy [6], S. Gerschgorin [12], and publications by D.G. Aronson, J. Douglas, F. John, H.O. Kreiss, O. Ladyzhenskaya, P.D. Lax, W. Littman, Lyusternik, J. von Neumann, I.G. Petrovskii, A.A. Samarskii, G. Strang, A.N. Tikhonov, V. Thomée, O.B. Widlund and many others (see, e.g., [1], [10], [15], [19], [27], [28], [29], [30], [32], [33], [10], [11] and the references there.) We refer also to the review paper [38], handbook [39], and well-known monographs and textbooks for more information on the subject ([5], [11], [13], [26], [31], [34], [35], [37]).

The paper is organized as follows. The main results, Theorems 2.1 and 2.2 are presented in Section 2. Here we formulate also a result, Theorem 2.3, on accelerated finite difference schemes, which we will prove in the continuation of this paper by using Theorem 2.1. As we have pointed out above, the idea of the proof of Theorem 2.3 is based on a power expansion of $u_h$ in $h$. This idea was already applied by the authors to show how to accelerate other approximation schemes (see, for instance, [15]) and it seems to the authors that it was never used before in the framework of finite difference schemes in the sup norm for degenerate elliptic and parabolic equations although much effort was applied to developing this and other methods of improved approximation for uniformly nondegenerate equations in domains (see,
for instance \cite{h} and the references therein). It is worth saying that, in contrast with \cite{h} and many other papers dealing with the expansion, we do not use any information from the theory of PDE and, as a matter of fact, the existence of smooth solutions for degenerate elliptic and parabolic equations follows directly from our results. We deduce Theorem 2.2 from Theorem 2.1 and conclude Section 2 with verifying the rather delicate conditions of the main results, Assumptions 2.4 and 2.5, for a class of examples, given in Remark 2.2 before the formulation of the theorems. The proof of Theorem 2.1 is given in Section 3, and the final section, Section 4, is devoted to further discussions of Assumptions 2.4 and 2.5.

2. Formulation of the main results

We take some numbers \( h_0, T \in (0, \infty) \) and for each number \( h \in (0, h_0] \) we consider the integral equation

\[
    u(t, x) = g_h(x) + \int_0^t \left( L_h u(s, x) + f_h(s, x) \right) ds, \quad (t, x) \in H_T
\]

for \( u \), where \( g = g_h = g_h(x) \) and \( f = f_h = f_h(s, x) \) are given real-valued Borel functions of \( x \in \mathbb{R}^d \) and \( (s, x) \in H_T = [0, T] \times \mathbb{R}^d \), respectively, and \( L = L_h \) is a linear operator defined by

\[
    L_h \varphi(t, x) = L^0_h \varphi(t, x) - c(t, x) \varphi(x),
\]

\[
    L^0_h \varphi(t, x) = L^0_h \varphi(t, x) = \frac{1}{h} \sum_{\lambda \in \Lambda_1} q_\lambda(t, x) \delta_{h,\lambda} \varphi(x) + \sum_{\lambda \in \Lambda_1} p_\lambda(t, x) \delta_{h,\lambda} \varphi(x),
\]

for functions \( \varphi \) on \( \mathbb{R}^d \). Here \( \Lambda_1 \) is a finite subset of \( \mathbb{R}^d \) such that \( 0 \not\in \Lambda_1 \), and \( p_\lambda(t, x), q_\lambda(t, x) \) are real-valued functions of \( (t, x) \in H_\infty = [0, \infty) \times \mathbb{R}^d \) given for each \( \lambda \in \Lambda_1 \), and

\[
    \delta_\lambda \varphi(x) = \delta_{h,\lambda} \varphi(x) = \frac{1}{h} (\varphi(x + h\lambda) - \varphi(x)), \quad \lambda \in \Lambda_1.
\]

As usual, for multi-indices \( \alpha = (\alpha_1, \ldots, \alpha_d) \), \( \alpha_i = 0, 1, \ldots \), we use the notation

\[
    D^\alpha = D_1^{\alpha_1} \cdots D_d^{\alpha_d}, \quad D_i = \frac{\partial}{\partial x_i}, \quad |\alpha| = \sum_i \alpha_i, \quad D_{ij} = D_i D_j.
\]

For smooth \( \varphi \) and integers \( k \geq 0 \) we introduce \( D^k \varphi \) as the collection of partial derivatives of \( \varphi \) of order \( k \), and define

\[
    |D^k \varphi|^2 = \sum_{|\alpha|=k} |D^\alpha \varphi|^2, \quad [\varphi] = \sup_{x \in \mathbb{R}^d} |D^k \varphi(x)|, \quad |\varphi|_k = \sum_{i \leq k} [\varphi]_i.
\]
Let $m \geq 0$ be a fixed integer and let $K_1 \in [1, \infty)$ be a constant. We make the following assumptions.

**Assumption 2.1.** For any $\lambda \in \Lambda_1$ the derivatives in $x$ of $p_\lambda, q_\lambda, c, f, g$ up to order $m$ are continuous functions in $(t, x) \in H_T$ and, for $k = 0, \ldots, m$ and some constants $M_k$ we have
\[
\sup_{H_T} \left( \sum_{\lambda \in \Lambda_1} (|D_k q_\lambda|^2 + |D_k p_\lambda|^2) + |D_k c|^2 \right) \leq M_k^2.
\] (2.2)

By Theorem 2.3 of [14] under Assumption 2.1 for each $h \in (0, h_0]$, there exists a unique bounded solution $u_h$ of (2.1) and this solution is continuous in $H_T$ along with all its derivatives in $x$ up to order $m$. However, the bounds, provided by this theorem for these derivatives depend on the parameter $h$. Our aim is to show the existence of bounds, independent of $h$, if in addition to Assumption 2.1, the assumptions below also hold.

**Assumption 2.2.** For all $t \in [0, T]$
\[
\sum_{\lambda \in \Lambda_1} \lambda q_\lambda(t, x) \text{ is independent of } x.
\] (2.3)

Introduce
\[
\chi_\lambda = \chi_{h, \lambda} = q_\lambda + hp_\lambda.
\]

**Assumption 2.3.** For all $(t, x) \in H_T$, $h \in (0, h_0]$, and $\lambda \in \Lambda_1$,
\[
\chi_\lambda(t, x) \geq 0.
\] (2.4)

There exists a constant $c_0 > 0$ such that $c \geq c_0$. Obviously Assumption 2.3 implies that $q_\lambda \geq 0$.

**Remark 2.1.** The above assumption: $c \geq c_0 > 0$, is almost irrelevant if we only consider (2.1) on a finite time interval. Indeed, if $c$ is just bounded, say $|c| \leq C = \text{const}$, by introducing a new function $v(t, x) = u(t, x)e^{-2Ct}$ we will have an equation for $v$ similar to (2.1) with $L^0 v - (c + 2C)v$ and $f e^{-2Ct}$ in place of $Lu$ and $f$, respectively. Now for the new $c$ we have $c + 2C \geq C$.

Take a function $\tau_\lambda$ defined on $\Lambda_1$ taking values in $[0, \infty)$ and for $\lambda \in \Lambda_1$ introduce the operators
\[
T_\lambda \varphi = T_{h, \lambda} \varphi(x) = \varphi(x + h\lambda), \quad \delta_\lambda = \delta_{h, \lambda} = \tau_\lambda h^{-1}(T_\lambda - 1).
\]
For uniformity of notation we also introduce $\Lambda_2$ as the set of fixed distinct vectors $\ell^1, \ldots, \ell^d$ none of which is in $\Lambda_1$ and define
\[
\delta_{\ell^i} = \delta_{h, \ell^i} = \tau_0 D_{\ell^i}, \quad T_{\ell^i} = T_{h, \ell^i} = 1, \quad \Lambda = \Lambda_1 \cup \Lambda_2,
\]
where \( \tau_0 \) is a fixed parameter satisfying
\[
\tau_0 > 0.
\]
For integers \( k = 1, 2, \ldots \) and \( \lambda^i \in \Lambda, i = 1, 2, \ldots, k \), introduce the multivectors
\[
\lambda = (\lambda^1, \ldots, \lambda^k) \in \Lambda^k
\]
and the operators
\[
T_\lambda = \bar{T}_{h, \lambda} = \bar{T}_{h, \lambda^1} \cdots \bar{T}_{h, \lambda^k}, \quad \bar{\delta}_\lambda = \bar{\delta}_{h, \lambda} = \bar{\delta}_{h, \lambda^1} \cdots \bar{\delta}_{h, \lambda^k}.
\]
It is also convenient to set \( \Lambda_0^1 = \Lambda_0^2 = \Lambda_0^3 = \{0\} \) and to introduce \( \delta_0 = \bar{\delta}_0 \) and \( T_0 \) as unit operators. For \( \mu \in \Lambda^k \) and \( k \leq m \) we set
\[
Q_\varphi = h^{-1} \sum_{\lambda \in \Lambda_1^k} q_\lambda \delta_\lambda \varphi, \quad Q_\mu \varphi = h^{-1} \sum_{\lambda \in \Lambda_1^k} (\bar{\delta}_\mu q_\lambda) \delta_\lambda \varphi,
\]
\[
P_\varphi = \sum_{\lambda \in \Lambda_1^k} p_\lambda \delta_\lambda \varphi, \quad P_\mu \varphi = \sum_{\lambda \in \Lambda_1^k} (\bar{\delta}_\mu p_\lambda) \delta_\lambda \varphi,
\]
\[
L_\mu^0 = Q_\mu + P_\mu,
\]
\[
A_k(\varphi) = 2 \sum_{\lambda \in \Lambda^k} (\bar{\delta}_\lambda \varphi) L_\lambda^0 T_\lambda \varphi, \quad Q(\varphi) = \sum_{\mu \in \Lambda_1} \chi_\mu (\delta_\mu \varphi)^2.
\]
Below \( B(\mathbb{R}^d) \) is the set of bounded Borel functions on \( \mathbb{R}^d \) and \( \mathcal{K} \) is the set of bounded operators \( \mathcal{K} = \mathcal{K}_h = \mathcal{K}_h(t) \) mapping \( B(\mathbb{R}^d) \) into itself preserving the cone of nonnegative functions and satisfying \( \mathcal{K} 1 \leq 1 \). Set
\[
|\Lambda_1|^2 = \sum_{\lambda \in \Lambda_1} |\lambda|^2, \quad ||\Lambda_1||^2 = \sum_{\lambda \in \Lambda_1} |\tau_\lambda \lambda|^2.
\]
Finally, fix a constant \( \delta \in (0, 1] \).

**Assumption 2.4.** We have \( m \geq 1 \) and for any \( h \in (0, h_0] \), there exists an operator \( \mathcal{K} = \mathcal{K}_{h,m} \in \mathcal{K} \), such that
\[
ma_1(\varphi) \leq (1-\delta) \sum_{\lambda \in \Lambda} Q(\delta_\lambda \varphi) + K_1 Q(\varphi) + 2(1-\delta)c\mathcal{K} \left( \sum_{\lambda \in \Lambda} |\delta_\lambda \varphi|^2 \right) \tag{2.5}
\]
on \( H_T \) for all smooth functions \( \varphi \).

**Assumption 2.5.** We have \( m \geq 2 \) and, for any \( h \in (0, h_0] \) and \( n = 1, \ldots, m \), there exists an operator \( \mathcal{K} = \mathcal{K}_{h,n} \in \mathcal{K} \), such that
\[
n \sum_{\nu \in \Lambda} a_1(\delta_\nu \varphi) + n(n-1) \sum_{\lambda \in \Lambda^2} (\delta_\lambda \varphi) Q_\lambda T_\lambda \varphi \leq (1-\delta) \sum_{\lambda \in \Lambda^2} Q(\delta_\lambda \varphi)
\]
\[
+ K_1 \sum_{\lambda \in \Lambda} Q(\delta_\lambda \varphi) + 2(1-\delta)c\mathcal{K} \left( \sum_{\lambda \in \Lambda^2} |\delta_\lambda \varphi|^2 \right) + K_1 \mathcal{K} \left( \sum_{\lambda \in \Lambda} |\delta_\lambda \varphi|^2 \right) \tag{2.6}
\]
on \( H_T \) for all smooth functions \( \varphi \).
Obviously Assumptions 2.4 and 2.5 are satisfied if \( q_\lambda \) and \( p_\lambda \) are independent of \( x \). In the general case, as it is discussed in [14], the above assumptions impose not only analytical conditions, but they are related also to some structural conditions, which can somewhat easier be analyzed under the following symmetry condition:

(S) \( \Lambda_1 = -\Lambda_1 \) and \( q_\lambda = q_{-\lambda} \) for all \( \lambda \in \Lambda_1 \).

Notice that, if condition (S) holds then

\[
h^{-1} \sum_{\lambda \in \Lambda_1} q_\lambda(t, x) \delta_\lambda \varphi(x) = \frac{1}{2} \sum_{\lambda \in \Lambda_1} q_\lambda(t, x) \Delta_\lambda \varphi(x),
\]

where \( \Delta_\lambda = \Delta_{h,\lambda} \) and

\[
\Delta_{h,\lambda} \varphi(x) = \frac{\varphi(x + h\lambda) - 2\varphi(x) + \varphi(x - h\lambda)}{h^2} = -\delta_{-\lambda} \delta_\lambda \varphi(x).
\]

Remark 2.2. In this remark we suppose that Assumptions 2.1, 2.2, and 2.3 hold and \( m \geq 2 \). Assumption 2.4 is discussed at length and in many details in [14]. At the end of this section we show that if condition (S) holds and, for all \( \lambda \in \Lambda_1 \), \( \tau_\lambda > 0 \) and \( q_\lambda \geq \kappa \), where \( \kappa > 0 \) is a constant, then both Assumptions 2.4 and 2.5 are satisfied for any \( c_0 > 0 \) and \( \delta \in (0, 1) \), if \( h_0 \) is sufficiently small and \( \tau_0 > 0 \), \( K_1 \), and \( K \) are chosen appropriately. It follows from Remark 6.4 of [14] and Remark 4.2 that the above condition \( \kappa > 0 \) can be dropped, provided, additionally, that \( c_0 \) is large enough (this time we need not assume that \( h \) is small).

By the way, as we have seen in Remark 2.1, the condition that \( c_0 \) be large is, actually, harmless as long as we are concerned with equations on a finite time interval.

Mixed situations, when \( c \) is large at those points where some of \( q_\lambda \) can vanish are considered in Section 4.

Now we are in the position to formulate our main results.

**Theorem 2.1.** Let Assumptions 2.1 through 2.5 hold. Then for \( h \in (0, h_0] \) we have

\[
\sup_{H_T} \sum_{k=0}^{m} |D^k u_h| \leq N(F_m + G_m),
\]

(2.7)

where

\[
F_n = \sum_{k \leq n} \sup_{H_T} |D^k f_h|, \quad G_n = \sum_{k \leq n} \sup_{\mathbb{R}^d} |D^k g_h|,
\]

and \( N \) depends only on \( \tau_0 \), \( m \), \( \delta \), \( c_0 \), \( K_1 \), \( |\Lambda_1| \), \( \|\Lambda_1\| \), \( M_0 \), ..., \( M_m \).
We prove this theorem in Section 3. Now we derive from it an estimate for the solution of the equation

\[ L_h v + f_h = 0 \quad \text{in } \mathbb{R}^d, \tag{2.8} \]

when \( q_\lambda, p_\lambda, c, \) and \( f \) are independent of \( t \).

**Theorem 2.2.** Let Assumptions \( A.2 \) through \( A.4 \) be satisfied. Suppose that \( q_\lambda, p_\lambda, c, \) and \( f \) are independent of \( t \). Then the following statements hold.

(i) There exists a unique bounded solution \( v = v_h(x) \) of \( (2.8) \). Moreover, all derivatives in \( x \) of \( v \) up to order \( m \) are bounded continuous functions on \( \mathbb{R}^d \).

(ii) Let Assumption \( A.5 \) be also satisfied. Then

\[
\sup_{\mathbb{R}^d} \sum_{k=0}^{m} |D^k v_h| \leq NF_m, \tag{2.9}
\]

where

\[
F_m = \sum_{k=0}^{m} \sup_{\mathbb{R}^d} |D^k f_h|
\]

and \( N \) depends only on \( \tau_0, m, \delta, c_0, K_1, |\Lambda_1|, \|\Lambda_1\|, M_0, \ldots, M_m \).

**Proof.** Statement (i) is proved in \( [14] \) (see Theorem 2.2 there). To prove (ii) take \( \nu = c_0 \gamma \), where \( \gamma > 0 \) is so small that \( c - \nu \geq c_0/2 \) and conditions \( (2.5) \) and \( (2.6) \) hold with \( c - \nu \) and \( \delta/2 \) in place of \( c \) and \( \delta \), respectively. Define \( u(t, x) := v(x)e^{\nu t} \) and observe that \( u \) satisfies

\[ \frac{\partial}{\partial t} u = L^0 u - (c - \nu)u + e^{\nu t} f. \]

By Theorem 2.1 for \( x \in \mathbb{R}^d \)

\[ e^{\nu T} \sum_{k=0}^{m} |D^k v(x)| = \sum_{k=0}^{m} |D^k u(T, x)| \leq Ne^{\nu T} F_m + N \sum_{k \leq m} \sup_{\mathbb{R}^d} |D^k v(x)|. \]

By multiplying the extreme terms by \( e^{-\nu T} \) and letting \( T \to \infty \), we get the result. \( \square \)

The above theorems have important applications in the numerical analysis of finite difference schemes for parabolic and elliptic PDEs. Using them in the continuation of the present paper we obtain accelerated finite difference schemes for second order (possibly) degenerate parabolic and also for second order (possibly) degenerate elliptic PDEs. In particular, we will consider the Cauchy problem.
\[
\frac{\partial}{\partial t} u(t,x) = \mathcal{L}u(t,x) + f_0(t,x), \quad t \in (0,T], \ x \in \mathbb{R}^d \quad (2.10)
\]
\[
u(0,x) = g_0(x), \quad x \in \mathbb{R}^d \quad (2.11)
\]
with the operator
\[
\mathcal{L} := \frac{1}{2} \sum_{\lambda \in \Lambda_1} \sum_{i,j=1}^d q_\lambda \lambda_i \lambda_j D_i D_j + \sum_{\lambda \in \Lambda_1} \sum_{i=1}^d p_\lambda \lambda_i D_i - c.
\]

By a solution of (2.10)-(2.11) we mean a continuous function \(u(t,x)\) on \(H_T\), such that for each \(t\) it is twice continuously differentiable in \(x\), is bounded in \(H_T\) along with its derivatives in \(x\) up to second order and satisfies
\[
u(t,x) = g_0(x) + \int_0^t [\mathcal{L}u(s,x) + f_0(s,x)] \, ds
\]
in \(H_T\).

To formulate one of the main results of the continuation of the paper we fix an integer \(k \geq 0\) and set
\[
f_h = f_0, \ g_h = g_0, \ \bar{u}_h = \sum_{j=0}^k b_j u_{2^{-j}h},
\]
where \(u_{2^{-j}h}\) is the solution to (2.1) with \(2^{-j}h\) in place of \(h\),
\[
(b_0, b_1, ..., b_k) := (1, 0, 0, ..., 0)V^{-1},
\]
and \(V^{-1}\) is the inverse of the Vandermonde matrix with entries
\[
V^{ij} := 2^{-(i-1)(j-1)}, \quad i, j = 1, ..., k + 1.
\]

**Theorem 2.3.** Let Assumptions 2.3 and 2.1 with \(m \geq 3(k+1)\) hold. Also let condition (S) be satisfied. Then (2.10) – (2.11) has a unique solution \(u_0\), and
\[
|\bar{u}_h(t,x) - u_0(t,x)| \leq Nh^{k+1} \quad (2.12)
\]
holds for all \((t,x) \in H_T, \ h \in (0,h_0]\), where \(N\) is a constant depending only on \(T, k, d, |\Lambda_1|, h_0\), the number of elements in \(\Lambda_1\), on \(M_0, \ldots, M_m\), on \(\sup_{t \in [0,T]} |f_0(t)|_m\) and on \(|g_0|_m\).

Now we prove Remark 2.2. Instead of condition (S) we assume the following weaker condition
\[(S'): \ \Lambda_1 = -\Lambda_1 \text{ and } Dq_\lambda = Dq_{-\lambda} \text{ for } \lambda \in \Lambda_1,\]
and proceed with the proof of Remark 2.2 as follows. Clearly,
\[
\sum_{\lambda \in \Lambda} (\delta_{\lambda} \varphi) L_0^0 T_{\lambda} \varphi = I_1 + I_2,
\]
with
\[ I_1 := \sum_{\lambda \in \Lambda_1} (\delta_\lambda \varphi)L_\lambda^0 T_\lambda \varphi, \quad I_2 := \sum_{\lambda \in \Lambda_2} (\delta_\lambda \varphi)L_\lambda^0 \delta_\lambda \varphi. \]

Due to condition (S')
\[
I_1 = \sum_{\lambda \in \Lambda_1} (\delta_\lambda \varphi)L_\lambda^0 \varphi + h \sum_{\lambda \in \Lambda_2} (\delta_\lambda \varphi)L_\lambda^0 \delta_\lambda \varphi
\]
\[
= \frac{1}{2} \sum_{\lambda, \mu \in \Lambda_1} (\delta_\lambda \varphi)(\delta_\mu \varphi)\Delta_\mu \varphi + \sum_{\lambda, \mu \in \Lambda_1} (\delta_\lambda \varphi)(\delta_\mu p_\mu)\delta_\mu \varphi
\]
\[
+ \sum_{\lambda, \mu \in \Lambda_1} (\delta_\lambda \varphi)(\delta_\lambda \chi_\mu)\delta_\mu \delta_\lambda \varphi =: I_1^{(1)} + I_1^{(2)} + I_1^{(3)},
\]
\[
I_2 = I_2^{(1)} + I_2^{(2)},
\]
where in the notation \( \xi = D\varphi/|D\varphi| \) and \( \psi(\xi) = \xi_i D_i \psi \),
\[
I_2^{(1)} = \frac{1}{2} \tau_0^2 \sum_{j=1}^d \sum_{\mu \in \Lambda_1} (D_j \varphi)(D_j q_\mu)\Delta_\mu \varphi = \frac{1}{2} \tau_0^2 |D\varphi| \sum_{\mu \in \Lambda_1} q_\mu(\xi)\Delta_\mu \varphi,
\]
\[
I_2^{(2)} = \tau_0^2 \sum_{j=1}^d \sum_{\mu \in \Lambda_1} (D_j \varphi)(D_j p_\mu)\delta_\mu \varphi = \tau_0^2 |D\varphi| \sum_{\mu \in \Lambda_1} p_\mu(\xi)\delta_\mu \varphi.
\]

Set
\[
\bar{\tau} := \max_{\lambda \in \Lambda_1} \tau_\lambda, \quad \underline{\tau} := \min_{\lambda \in \Lambda_1} \tau_\lambda,
\]
and observe that \( \chi_\lambda \geq \kappa/2 > 0 \) for sufficiently small \( h \), and that \( c \geq c_0 > 0 \). Then by Young’s inequality, we obtain
\[
2mI_1^{(j)} \leq \frac{1-\delta}{2} \sum_{\lambda \in \Lambda_1} Q(\delta_\lambda \varphi) + NQ(\varphi) \quad \text{for } j = 1, 3, \quad 2mI_1^{(2)} \leq NQ(\varphi),
\]
\[
2mI_2^{(1)} \leq \frac{1-\delta}{2} \sum_{\mu \in \Lambda_1} Q(\delta_\mu \varphi) + \tau_0^2 Nc_0^{-1} c \sum_{\lambda \in \Lambda_2} |\delta_\lambda \varphi|^2,
\]
\[
2mI_2^{(2)} \leq \tau_0 Nc_0^{-1} c \sum_{\lambda \in \Lambda} |\delta_\lambda \varphi|^2,
\]
where \( N \) is a constant depending only on \( m, \kappa, \delta, \bar{\tau}, \underline{\tau}, \), the number of elements in \( \Lambda_1 \), and on the supremum norm of the gradients of \( p_\lambda \) and \( q_\lambda \) in \( x \). Summing up these inequalities and taking \( \tau_0 > 0 \) sufficiently small we get (2.2) with \( K_1 = 3N \), unit operator \( K \), and with \( \delta \) as close to 1 as we wish.

This result is obviously applicable to \( \delta_\nu \varphi \) is place of \( \varphi \) for any \( \nu \in \Lambda \). It follows that for any \( \delta \in (0, 1) \) and appropriate constant \( K_1 \) we have
\[
m \sum_{\nu \in \Lambda} A_1(\delta_\nu \varphi) \leq (1 - \delta) \sum_{\lambda \in \Lambda^2} Q(\delta_\lambda \varphi)
\]
\[ + K_1 \sum_{\lambda \in \Lambda} Q(\delta_\lambda \varphi) + 2(1 - \delta)c_0 \sum_{\lambda \in \Lambda^2} |\tilde{\delta}_\lambda \varphi|^2. \] (2.13)

Now we show that Assumption 2.5 holds. Clearly,
\[ \sum_{\lambda \in \Lambda^2} (\tilde{\delta}_\lambda \varphi)Q_\lambda T_\lambda \varphi = \sum_{\lambda \in \Lambda^2} (\tilde{\delta}_\lambda \varphi)Q_\lambda T_\lambda \varphi + 2 \sum_{\lambda \in \Lambda_1 \times \Lambda_2} (\delta_\lambda \varphi)Q_\lambda T_\lambda \varphi \]
\[ + \sum_{\lambda \in \Lambda^2} (\delta_\lambda \varphi)Q_\lambda \varphi = I_1 + I_2 + I_3. \]

Using
\[ \Delta_\mu T_\lambda = \Delta_\mu + h\delta_\lambda \delta_\mu (\delta_\mu + \delta_-) + (\delta_\lambda \delta_\mu + \delta_\mu + \delta_-) \]
for \( \lambda = (\lambda^1, \lambda^2) \in \Lambda_1^2 \) and \( \mu \in \Lambda_1 \), we have
\[ I_1 = \sum_{\lambda \in \Lambda_1^2} (\delta_\lambda \varphi)Q_\lambda T_\lambda \varphi = I_1^{(1)} + I_1^{(2)}, \]
with
\[ I_1^{(1)} = \frac{1}{2} \sum_{\lambda \in \Lambda_1^2, \mu \in \Lambda_1} (\tilde{\delta}_\lambda \varphi)(\tilde{\delta}_\lambda q_\mu)(4\delta_\lambda \mu - \delta_- \delta_\mu)\delta_\mu \varphi, \]
\[ I_1^{(2)} = h \sum_{\lambda \in \Lambda_1^2, \mu \in \Lambda_1} (\tilde{\delta}_\lambda \varphi)(\tilde{\delta}_\lambda q_\mu)\delta_\lambda \delta_\mu \varphi. \]

As above, we have
\[ \sum_{\lambda \in \Lambda_1^2} |\tilde{\delta}_\lambda \varphi|^2 \leq N \sum_{\lambda, \mu \in \Lambda_1} |\delta_\lambda \delta_\mu \varphi|^2 \leq N \sum_{\lambda \in \Lambda} Q(\tilde{\delta}_\lambda \varphi), \]
\[ \sum_{\lambda \in \Lambda_1^2, \mu \in \Lambda_1} |\delta_\lambda \delta_\mu \varphi|^2 \leq N \sum_{\lambda \in \Lambda^2} Q(\tilde{\delta}_\lambda \varphi), \]
and hence, by Young’s inequality
\[ n(n - 1)I_1^{(1)} \leq N \sum_{\lambda \in \Lambda} Q(\tilde{\delta}_\lambda \varphi), \] (2.14)
\[ n(n - 1)I_1^{(2)} \leq h^2 N \sum_{\lambda \in \Lambda^2} Q(\tilde{\delta}_\lambda \varphi) + N \sum_{\lambda \in \Lambda} Q(\tilde{\delta}_\lambda \varphi), \] (2.15)
where \( N \) is a constant depending only on \( m, \kappa, \bar{r} \), the number of elements in \( \Lambda_1 \) and on the supremum norm of \( |D^2 q_\lambda| \). Similarly,
\[ n(n - 1)I_2 = n(n - 1)\tau_0 \sum_{i=1}^d \sum_{\nu, \mu \in \Lambda_1} (\delta_\nu \tau_0 D_i \varphi)(\delta_\nu D_i q_\mu)T_\nu \Delta_\mu \varphi \]
\[ \leq \tau_0 N \sum_{\lambda \in \Lambda} Q(\tilde{\delta}_\lambda \varphi) + N\tau_0 c\kappa(\sum_{\mu \in \Lambda_1^2} \tilde{\delta}_\mu \varphi), \] (2.16)
\[ n(n - 1)I_3 = \frac{1}{2} n(n - 1)\tau_0^2 \sum_{i,j=1}^d \sum_{\mu \in \Lambda_1} (\tau_0^2 D_{ij}\varphi)(D_{ij}q_\mu) \Delta \mu \varphi \]
\[ \leq N \tau_0^2 c \sum_{\lambda \in \Lambda^2} |\delta_\lambda \varphi|^2, \]  
(2.17)

where \( N \) denote some constants depending on \( m, d, c_0, \kappa, \tau, \bar{\tau} \), the number of elements in \( \Lambda_1 \) and on the supremum norm of \( |D^2q_\lambda| \). Summing up the inequalities (2.13) through (2.17) and choosing \( \tau_0 \) and \( h_0 \) sufficiently small we obtain (2.6).

3. Proof of Theorem 2.1

For \( m = 1 \) estimate (2.9) holds by virtue of Theorem 2.1 from [14], proved by the aid of the following version of the maximum principle (Corollary 3.2 in [14]).

**Lemma 3.1.** Let Assumption 2.1 with \( m = 0 \) be satisfied and let \( \chi_\lambda \geq 0 \) for all \( \lambda \in \Lambda_1 \). Let \( v \) be a bounded function on \( H_T \), such that the partial derivative \( D_t v := \partial v(t,x)/\partial t \) exists in \( H_T \). Let \( F \) be a nonnegative integrable function on \( [0,T] \), and let \( C \) be a nonnegative bounded function on \( H_T \) such that

\[ D_t v \leq Lv + C\bar{v} + F, \]  
(3.1)

where \( \bar{v}(t) = \sup_{H_T} \{ v(t,x) : x \in \mathbb{R}^d \} \). Then in \( [0,T] \) we have

\[ \ddot{v}(t) \leq \ddot{v}(0) + |\nu|^{-1} \sup_{[0,t]} F, \]  
(3.2)

where \( \alpha_+ := (|a| + a)/2 \) for real numbers \( a \).

For the proof of this lemma we refer to [14]. In order to obtain Theorem 2.1 for \( m \geq 2 \) we need some more lemmas. First we prove a lemma which will be used a few times in the future. By \( \mathcal{K} \) in the lemma and later in the article we mean a generic operator of class \( \mathcal{R} \). This operator may change each time it is mentioned even in one line (cf. the use of \( o(n) \)). Thus, for example, for nonnegative functions \( \alpha, \beta \) on \( \mathbb{R}^d \) the formula \( \alpha\mathcal{K} + \beta\mathcal{K} = (\alpha + \beta)\mathcal{K} \) means the simple fact that for any \( \mathcal{K}_1, \mathcal{K}_2 \in \mathcal{R} \)

\[ \alpha\mathcal{K}_1 + \beta\mathcal{K}_2 = (\alpha + \beta)\mathcal{K}_3 \]

with

\[ \mathcal{K}_3 := \frac{\alpha}{\alpha + \beta}\mathcal{K}_1 + \frac{\beta}{\alpha + \beta}\mathcal{K}_2 \in \mathcal{R} \quad (\frac{0}{0} := 0). \]
Lemma 3.2. Let Assumption [2,4] be satisfied. Let \( n \geq 1 \) be an integer. Set
\[
A^2 = \|\Lambda_1\|^2 + \tau_0^2.
\]
Then for any \( \varphi \in C^n \) we have
\[
\sum_{\lambda \in \Lambda_1^n} |\delta_\lambda \varphi|^2 \leq \|\Lambda_1\|^{2n} \mathcal{K}(\|D^n \varphi\|^2),
\]
\[
\sum_{\lambda \in \Lambda^n} |\delta_\lambda \varphi|^2 \leq A^{2n} \mathcal{K}(\|D^n \varphi\|^2).
\]
(3.3)

Furthermore, if \( 1 \leq n \leq m \), then for any \( \varphi \in C^n \)
\[
\sum_{\lambda \in \Lambda^n} |P_\lambda T_\lambda \varphi|^2 \leq |\Lambda_1|^2 A^{2n} \left( \sup_{H_T} \sum_{\mu \in \Lambda_1} |D^n p_\mu|^2 \right) \mathcal{K}(\|D \varphi\|^2)
\]
\[
\leq \tau_0^{-2} |\Lambda_1|^2 A^{2n} \left( \sup_{H_T} \sum_{\mu \in \Lambda_1} |D^n p_\mu|^2 \right) \mathcal{K} \left( \sum_{\lambda \in \Lambda} |\delta_\lambda \varphi|^2 \right),
\]
(3.4)

and if assumption [2.5] holds,
\[
\sum_{\lambda \in \Lambda^n} |Q_\lambda T_\lambda \varphi|^2 \leq |\Lambda_1|^4 A^{2n} \left( \sup_{H_T} \sum_{\mu \in \Lambda_1} |D^n q_\mu|^2 \right) \mathcal{K}(\|D^2 \varphi\|^2)
\]
\[
\leq \tau_0^{-4} |\Lambda_1|^4 A^{2n} \left( \sup_{H_T} \sum_{\mu \in \Lambda_1} |D^n q_\mu|^2 \right) \mathcal{K} \left( \sum_{\lambda \in \Lambda} |\delta_\lambda \varphi|^2 \right).
\]
(3.5)

Finally,
\[
( \sum_{\lambda \in \Lambda_1} q_\lambda (\delta_\lambda \varphi)^2 )^2 \leq M_0^2 \sum_{\lambda \in \Lambda_1} (\delta_\lambda \varphi)^4 \leq M_0^2 \left( \sum_{\lambda \in \Lambda_1} (\delta_\lambda \varphi)^2 \right)^2.
\]

Proof. It is easy to see that for \( \lambda \in \Lambda_1^n \) we have
\[
\delta_\lambda \varphi(x) = h^{-n} \int_{[0,h]^n} \varphi_\lambda(\theta, x) d\theta,
\]
where, for \( y(\lambda, \theta) = \lambda^1 \theta^1 + \ldots + \lambda^n \theta^n \) and \( \tau_\lambda = \tau_{\lambda^1} \tau_{\lambda^2} \ldots \tau_{\lambda^n} \),
\[
\varphi_\lambda(\theta, x) = \tau_\lambda \sum_{i_1, \ldots, i_n=1}^d \lambda_{i_1}^1 \ldots \lambda_{i_n}^n D_{i_1} \ldots D_{i_n} \varphi(x + y(\lambda, \theta)).
\]

By Cauchy’s inequality
\[
|\delta_\lambda \varphi(x)|^2 \leq h^{-n} \int_{[0,h]^n} |\varphi_\lambda(\theta, x)|^2 d\theta,
\]
\[
|\varphi_\lambda(\theta, x)| \leq \tau_\lambda |\lambda| |D^n \varphi(x + y(\lambda, \theta))|,
\]
where \( |\lambda| := |\lambda^1| \ldots |\lambda^n| \). It follows that the first inequality in (3.3) holds with
\[
\mathcal{D}_h \psi(x) = \|\Lambda_1\|^{-2n} \sum_{\lambda \in \Lambda^n} \tau_\lambda^2 |\lambda|^2 h^{-n} \int_{[0,h]^n} \psi(x + y(\lambda, \theta)) d\theta \quad (\frac{1}{h} := 0).
\]
Since
\[ \sum_{\lambda \in \Lambda_1^n} \tau_\lambda^2 |\lambda|^2 = \| \Lambda_1 \|^{2n}, \]
\[ \mathcal{D}_h 1 \leq 1, \text{ that is } \mathcal{D}_h \in \mathfrak{K} \text{ and the first inequality in (3.3) is proved.} \]

To prove the second one introduce \( \mathcal{D}_{h,k} \) as the operators for which the first inequality in (3.3) holds with \( k \) in place of \( n \), recall that \( \Lambda_1^0 = \Lambda_2^0 = \{0\} \) and \( \delta_0 \) is the identity operator, and observe that the left-hand side of the second inequality equals
\[
\sum_{k=0}^{n} C_n^k \sum_{\lambda \in \Lambda_1^k, \mu \in \Lambda_2^{n-k}} |\bar{\lambda}^\delta \bar{\mu}^\varphi|^2 \leq \sum_{k=0}^{n} C_n^k \| \Lambda_1 \|^{2k} \mathcal{D}_{h,k} \left( \sum_{\mu \in \Lambda_2^{n-k}} |\bar{\delta}^\mu D^k \varphi|^2 \right)
\]
\[ = \sum_{k=0}^{n} C_n^k \| \Lambda_1 \|^{2k} \tau_0^{2(n-k)} \mathcal{D}_{h,k} \left( |D^n \varphi|^2 \right) =: (\| \Lambda_1 \|^{2} + \tau_0^{2n}) \mathcal{E}_h \left( |D^n \varphi|^2 \right), \]
with \( \mathcal{E}_h \in \mathfrak{K} \). This proves the first assertion of the lemma.

To prove (3.4) notice that by Cauchy’s inequality and (3.3) for \( \lambda \in \Lambda^n \)
\[ |P_\lambda T_\lambda \varphi|^2 = | \sum_{\mu \in \Lambda_1} (\bar{\delta}^\lambda p_\mu) T_\lambda \delta_\mu \varphi|^2 \]
\[ \leq \sum_{\mu \in \Lambda_1} (\bar{\delta}^\lambda p_\mu)^2 T_\lambda \sum_{\mu \in \Lambda_1} (\delta_\mu \varphi)^2 \leq |\Lambda_1|^2 \sum_{\mu \in \Lambda_1} (\bar{\delta}^\lambda p_\mu)^2 T_\lambda \mathcal{D}_{h,1} (|D \varphi|^2). \]
Hence the left-hand side of (3.4) is less than
\[ |\Lambda_1|^2 \sum_{\mu \in \Lambda_1, \lambda \in \Lambda^n} (\bar{\delta}^\lambda p_\mu)^2 T_\lambda \mathcal{D}_{h,1} (|D \varphi|^2) \]
\[ =: |\Lambda_1|^2 A^{2n} (\sup_{H_T} \sum_{\mu \in \Lambda_1} |D^n p_\mu|^2) \mathcal{H}_h (|D \varphi|^2). \]
Here \( \mathcal{H}_h \in \mathfrak{K} \), since by (3.3)
\[ \sum_{\mu \in \Lambda_1, \lambda \in \Lambda^n} (\bar{\delta}^\lambda p_\mu)^2 \leq A^{2n} \mathcal{D}_{h,n} \left( \sum_{\mu \in \Lambda_1} |D^n p_\mu|^2 \right) \leq A^{2n} \sup_{H_T} \sum_{\mu \in \Lambda_1} |D^n p_\mu|^2. \]
This proves (3.4). To prove (3.5), notice that \( \sum_{\mu} \mu \delta_\lambda q_\mu = 0 \), which implies that
\[ Q_\lambda T_\lambda \varphi = h^{-1} \sum_{\mu \in \Lambda_1} (\bar{\delta}^\lambda q_\mu) T_\lambda (\delta_\mu \varphi - \mu_i D_i \varphi) = \sum_{\mu \in \Lambda_1} (\bar{\delta}^\lambda q_\mu) T_\lambda \psi_\mu, \]
where
\[ \psi_\mu = h^{-1}(\delta_\mu \varphi - \mu_i D_i \varphi). \]
Hence as above the left-hand side of (3.5) is less than
\[ \sum_{\lambda \in \Lambda^n} \sum_{\mu \in \Lambda_1} (\bar{\delta}^\lambda q_\mu)^2 T_\lambda \sum_{\mu \in \Lambda_1} |\psi_\mu|^2 = A^{2n} (\sup_{H_T} \sum_{\mu \in \Lambda_1} |D^n q_\mu|^2) \mathcal{F}_h (\sum_{\mu \in \Lambda_1} |\psi_\mu|^2). \]
where $\mathcal{F}_h \in \mathfrak{F}$. Furthermore, 
\[ \psi_{\mu}(x) = h^{-2} \int_0^h (h - \theta) \mu_i \mu_j D_{ij} \varphi(x + \mu \theta) \, d\theta \]
\[ \leq |\mu|^2 h^{-1} \int_0^h |D^2 \varphi(x + \mu \theta)| \, d\theta = |\mu|^2 \int_0^1 |D^2 \varphi(x + h \mu \theta)| \, d\theta, \]
and we obtain \((3.5)\) with the operator
\[ \mathcal{K} \psi := |\Lambda_1|^{-4} \mathcal{F}_h \left( \sum_{\mu \in \Lambda_1} |\mu|^4 \int_0^1 \psi(\cdot + h \mu \theta) \, d\theta \right), \]
which is in $\mathfrak{F}$ because
\[ \mathcal{K} 1 = |\Lambda_1|^{-4} \sum_{\mu \in \Lambda_1} |\mu|^4 \leq 1. \]
Since the last assertion of the lemma is obvious, the lemma is proved. \hfill \Box

The following lemma can be proved easily by induction on $n$. (Sums over empty sets of indices are defined to be 0 in the lemma, and everywhere in the article.)

**Lemma 3.3.** Let $n \geq 1$ be an integer, $\psi$ and $\varphi$ be $n$ times continuously differentiable functions on $\mathbb{R}^d$, and $\lambda \in \Lambda^n$. Then
\[ \tilde{\delta}_\lambda(\psi \varphi) = \psi \tilde{\delta}_\lambda \varphi + \sum_{i=1}^n (\tilde{\delta}_\lambda \psi) \tilde{\delta}_{\lambda(i)} T_{\lambda^i} \varphi \]
\[ + \sum_{1 \leq i < j \leq n} (\tilde{\delta}_\lambda(i,j) \psi) \tilde{\delta}_{\lambda(i,j)} T_{\lambda(i,j)} \varphi + \ldots \]
\[ + \sum_{1 \leq i_1 < \ldots < i_k \leq n} (\tilde{\delta}_\lambda(i_1,\ldots,i_k) \psi) \tilde{\delta}_{\lambda(i_1,\ldots,i_k)} T_{\lambda(i_1,\ldots,i_k)} \varphi \]
\[ + \ldots + (\tilde{\delta}_\lambda \psi) T_{\lambda} \varphi, \]
(3.6)
where $\lambda(i_1,\ldots,i_k) = (\lambda^{i_1},\ldots,\lambda^{i_k})$, $\tilde{\lambda}(i_1,\ldots,i_k)$ is the sequence of vectors $\lambda^1,\ldots,\lambda^n$ from which the vectors standing on the places with numbers $i_1,\ldots,i_k$ are removed, and $\tilde{\delta}_{\lambda(i)} := 1$ for $n = 1$.

**Proof of Theorem 2.1.** Recall that $\Lambda^0 = \{0\}$ and $\tilde{\delta}_0 = T_0$ is the unit operator. Fix $h \in (0, h_0]$, for $0 \leq k \leq m$ set
\[ u = u_h, \quad f = f_h, \quad V_0 = u^2, \quad V_k = \sum_{\lambda \in \Lambda^k} |\tilde{\delta}_\lambda u|^2, \quad V_k(t) = \sup_{\mathbb{R}^d} V_k(t, x), \]
and recall that $F_n$ is introduced in Theorem 2.1. Take an integer $n \in [1, m]$. Then we have
\[
L_h^0 V_n = 2 \sum_{\lambda \in \Lambda^n} (\delta_{\lambda} u) L_h^0 \delta_{\lambda} u + \sum_{\lambda \in \Lambda^n} Q(\delta_{\lambda} u). \tag{3.7}
\]
By Lemma 3.3
\[
2 \sum_{\lambda \in \Lambda^n} (\delta_{\lambda} u) L_h^0 \delta_{\lambda} u = 2 \sum_{\lambda \in \Lambda^n} (\delta_{\lambda} u) \delta_{\lambda} L_h^0 u - \sum_{n \geq k \geq 1} I_{n,k}, \tag{3.8}
\]
where
\[
I_{n,k} := C_n^k \sum_{\mu \in \Lambda^{n-k}} A_k(\delta_{\mu} u).
\]
By Assumption 2.4
\[
nA_1(\delta_{\mu} u) \leq (1 - \delta) \sum_{\lambda \in \Lambda} Q(\delta_{\lambda} \delta_{\mu} u) + K_1 Q(\delta_{\mu} u)
+ 2(1 - \delta) cK(\sum_{\lambda \in \Lambda} |\delta_{\lambda} \delta_{\mu} u|^2). \tag{3.9}
\]
Hence,
\[
I_{n,1} \leq (1 - \delta) \sum_{\lambda \in \Lambda^n} Q(\delta_{\lambda} u) + K_1 \sum_{\lambda \in \Lambda^{n-1}} Q(\delta_{\lambda} u) + 2(1 - \delta) cV_n.
\]
Next, if $n \geq 2$, then
\[
I_{n,1} + I_{n,2} = n \sum_{\mu \in \Lambda^{n-1}} A_1(\delta_{\mu} u) + \frac{1}{2} n(n - 1) \sum_{\mu \in \Lambda^{n-2}} A_2(\delta_{\mu} u)
= \sum_{\mu \in \Lambda^{n-2}} \left(n \sum_{\nu \in \Lambda} A_1(\delta_{\nu} (\delta_{\mu} u)) + \frac{1}{2} n(n - 1) A_2(\delta_{\mu} u)\right),
\]
so that by Assumption 2.5
\[
I_{n,1} + I_{n,2} \leq n(n - 1) \sum_{\mu \in \Lambda^{n-2}} \sum_{\lambda \in \Lambda^2} (\delta_{\lambda} \delta_{\mu} u) P_\lambda T_{\lambda} \delta_{\mu} u
+ (1 - \delta) \sum_{\lambda \in \Lambda^n} Q(\delta_{\lambda} u) + K_1 \sum_{\lambda \in \Lambda^{n-1}} Q(\delta_{\lambda} u) + 2(1 - \delta) cV_n + K_1 V_{n-1}.
\]
By Lemma 3.2
\[
n(n-1) \sum_{\mu \in \Lambda^{n-2}} \sum_{\lambda \in \Lambda^2} (\delta_{\lambda} \delta_{\mu} u) P_\lambda T_{\lambda} \delta_{\mu} u + \sum_{n \geq k \geq 3} I_{n,k} \leq \delta^2 V_n + N \sum_{k=1}^{n-1} \bar{V}_k,
\]
where and below by the sum over an empty set we mean zero. It follows that, for \( n \in [1, m] \),

\[
L_h^0 V_n \geq 2 \sum_{\lambda \in \Lambda^n} (\bar{\delta}_\lambda u) \bar{\delta}_\lambda L_h^0 u + \delta \sum_{\lambda \in \Lambda^n} Q(\bar{\delta}_\lambda u) - K_1 \sum_{\lambda \in \Lambda^{n-1}} Q(\bar{\delta}_\lambda u)
- (2c - 2\delta c + \delta^2) \bar{V}_n - N \sum_{k=1}^{n-1} \bar{V}_k.
\]

(3.10)

Next,

\[
2 \sum_{\lambda \in \Lambda^n} (\bar{\delta}_\lambda u) \bar{\delta}_\lambda L_h^0 u = D_t V_n + R_1 - R_2,
\]

(3.11)

where

\[
R_1 := 2 \sum_{\lambda \in \Lambda^n} (\bar{\delta}_\lambda u) \bar{\delta}_\lambda (cu), \quad R_2 := 2 \sum_{\lambda \in \Lambda^n} (\bar{\delta}_\lambda u) \bar{\delta}_\lambda f.
\]

Similarly to (3.8)

\[
R_1 = 2cV_n + 2 \sum_{k=1}^{n} C_n R_{1k},
\]

where

\[
R_{1k} := \sum_{\lambda \in \Lambda^{n-k}} \sum_{\mu \in \Lambda^k} (\bar{\delta}_\mu \bar{\delta}_\lambda (cu)) T_{\mu}(\bar{\delta}_\lambda u).
\]

By our assumptions, (3.3), and Cauchy’s inequality

\[
\sum_{\lambda \in \Lambda^{n-k}} |\bar{\delta}_\mu \bar{\delta}_\lambda u| |T_{\mu}(\bar{\delta}_\lambda u)| \leq (\sum_{\lambda \in \Lambda^{n-k}} (\bar{\delta}_\mu \bar{\delta}_\lambda u)^2)^{1/2} |T_{\mu}(\bar{\delta}_\lambda u)|^{1/2}
\leq \bar{V}_{n-k}^{1/2} (\sum_{\lambda \in \Lambda^{n-k}} (\bar{\delta}_\mu \bar{\delta}_\lambda u)^2)^{1/2},
\]

\[
|R_{1k}| \leq \bar{V}_{n-k}^{1/2} \bar{V}_n^{1/2} (\sum_{\mu \in \Lambda^k} |\bar{\delta}_\mu u|^2)^{1/2} \leq A_k (\sup_{H_T} |D^k c|) V_n^{1/2} \bar{V}_{n-k}^{1/2}.
\]

Cauchy’s inequality also allows us to estimate \( R_2 \) and conclude from (3.10) that, for \( n \in [1, m] \),

\[
L_h^0 V_n - 2cV_n - D_t V_n \geq \delta Q_n
- K_1 Q_{n-1} - (2c - 2\delta c + 2\delta^2) \bar{V}_n - N \sum_{k=0}^{n-1} \bar{V}_k - NF_n^2,
\]

(3.12)

where

\[
Q_k = \sum_{\lambda \in \Lambda^k} Q(\bar{\delta}_\lambda u).
\]

We now prove (2.9) by showing that for each \( n \in [1, m] \)

\[
V_k \leq N(F_k^2 + G_k^2), \quad k = 0, 1, ..., n.
\]

(3.13)
We prove this by induction on $n$. By Lemma 3.1 we have
\[ V_0 \leq N(F_0^2 + G_0^2). \]
Using this, from (3.12) we obtain
\[ V_1 \leq N(F_1^2 + G_1^2) \]
by Lemma 3.1 provided that \( 0 \leq 2c - 2\delta c + 2\delta^2 \leq 2c - \delta^2 \) which is true indeed if
\[ 3\delta \leq 2c_0. \] (3.14)
This may look like a nontrivial restriction on $\delta$. However, obviously, if our assumptions are satisfied with a $\delta \in (0, 1)$, they are also satisfied with any $\delta' \in (0, \delta]$. Therefore, without losing generality we suppose that (3.14) is valid. Thus we have obtained (3.13) for $n = 1$. Let $n \geq 2$ and assume that (3.13) holds with $n - 1$ in place of $n$. Then from (3.12) for $k = 1, \ldots, n$ we get
\[ L_h^0 V_k - 2cV_k - D_t V_k \geq \delta Q_k - K_1 Q_{k-1} - C_\delta I_{k=n} V_n - N(F_n^2 + G_n^2), \] (3.15)
with $C_\delta = 2(c - \delta c + \delta^2)$. Actually, (3.15) is true also for $k = 0$ if we set $Q_{-1} = 0$, since
\[ L_h^0 (u^2) - 2cu^2 - D_t (u^2) = 2u(L_h^0 u - cu - D_t u) + Q_0(u) \]
\[ = -2uf + Q_0(u) \geq -N(F_1^2 + G_1^2) + Q_0(u). \]
Next we set $\mu = K_1/\delta$, multiply (3.15) by $\mu^{n-k}$ and sum up the resulting inequalities with respect to $k = 0, \ldots, n$. Then, for
\[ W_n := \sum_{k=0}^n \mu^{n-k} V_k, \]
we obtain
\[ L_h^0 W_n - 2cW_n - D_t W_n \geq \delta Q_n - C_\delta W_n - N(F_n^2 + G_n^2) \]
\[ \geq -C_\delta W_n - N(F_n^2 + G_n^2). \]
Recalling (3.14) and using Lemma 3.1 shows that (3.13) holds. This justifies the induction and proves the theorem.

4. Discussion of Assumptions 2.4 and 2.5

In [14] there are many sufficient conditions for Assumption 2.4 to be satisfied. In this section we suppose that only Assumptions 2.1 and 2.3 are satisfied and $m \geq 2$. Assume also that for a number $\bar{\tau} > 0$ we have that, for any $\lambda \in \Lambda_1$,
\[ \tau_\lambda \geq \bar{\tau} \quad \text{or} \quad Dq_\lambda(t, x) = 0 \quad \text{for all} \quad (t, x). \] (4.1)
Recall that by $K$ we denote a generic operator from class $K$, which may depend on $h$ and $t$, and may change each time it is mentioned even in one line.

**Remark 4.1.** Assume that $m \geq 2$, $\Lambda_1 = -\Lambda_1$, $q_\lambda = q_{-\lambda}$ and $p_\lambda \geq 0$. Then, since $q_\lambda$ are twice continuously differentiable in $x$ and nonnegative by Assumption 2.3 we know that $r_\lambda := q_\lambda^{1/2}$ is Lipschitz continuous in $x$ with the Lipschitz constant independent of $t$.

Conditions (2.5) and (2.6) involve a mixture of finite differences and derivatives. Therefore, it is reasonable to try to find conditions in terms only of finite differences which would imply (2.5) and (2.6). We claim that (2.5) and (2.6) are satisfied with a $\tau_0 > 0$ and, perhaps, different $\delta, K, K_1$ if for all smooth $\varphi$ on $H_T$ and $n = 1, \ldots, m$ we have

$$2m \sum_{\lambda \in \Lambda_1} (\delta_\lambda \varphi)L_0 T_\lambda \varphi \leq (1 - \delta) \sum_{\lambda \in \Lambda_1} Q(\delta_\lambda \varphi)$$

$$+ K_1 Q(\varphi) + (1 - \delta) c K \left( \sum_{\lambda \in \Lambda_1} |\delta_\lambda \varphi|^2 \right), \quad (4.2)$$

$$2n \sum_{\lambda, \nu \in \Lambda_1} (\delta_\lambda \delta_\nu \varphi)L_0 T_\lambda \delta_\nu \varphi + n(n - 1) \sum_{\lambda \in \Lambda_1} (\delta_\lambda \varphi)Q_\lambda T_\lambda \varphi$$

$$\leq (1 - \delta) \sum_{\nu \in \Lambda_1^2} Q(\delta_\nu \varphi) + K_1 \sum_{\lambda \in \Lambda_1} Q(\delta_\nu \varphi)$$

$$+ (1 - \delta) c K \left( \sum_{\lambda \in \Lambda_1^2} |\delta_\lambda \varphi|^2 \right) + K_1 K \left( \sum_{\lambda \in \Lambda_1} |\delta_\lambda \varphi|^2 \right). \quad (4.3)$$

(Notice that the term $2(1 - \delta)$ in (2.5) and (2.6) is replaced now with $1 - \delta$.)

To prove this, first observe that as it follows from Remarks 5.1 and 5.2 of [14], owing to (4.2), the above mentioned properties of $r_\lambda$, and (4.1), there exist constants $\delta, \tau_0 \in (0, 1]$, and $K_1$, perhaps different from the above ones, such that

$$mA_1(\varphi) \leq (1 - \delta) \sum_{\lambda \in \Lambda} Q(\delta_\lambda \varphi) + K_1 Q(\varphi) + (1 - \delta) c K \left( \sum_{\lambda \in \Lambda} |\delta_\lambda \varphi|^2 \right) \quad (4.4)$$

on $H_T$ for all smooth functions $\varphi$ provided that $\tau_0 \in (0, \tau_0]$. Thus, a condition even somewhat stronger than (2.5) is satisfied. Next, observe that the left-hand side of (2.6) equals

$$B + A' + A'' + A'_p + B' + B'',$$

where $B$ is the left-hand side of (4.3),

$$A' = n \sum_{\nu \in \Lambda_2} A_1(\delta_\nu \varphi), \quad A'' = 2n \sum_{\lambda \in \Lambda_1, \nu \in \Lambda_2} (\delta_\nu \delta_\lambda \varphi)Q_\nu \delta_\lambda \varphi,$$
\[ A''_p = 2n \sum_{\lambda \in \Lambda_1, \nu \in \Lambda_2} (\bar{\delta}_\nu \bar{\delta}_\lambda \varphi) P_\nu \bar{\delta}_\lambda \varphi, \]
\[ B' = 2n(n - 1) \sum_{\lambda \in \Lambda_1 \times \Lambda_2} (\bar{\delta}_\lambda \varphi) Q_\lambda T_\lambda \varphi, \]
\[ B'' = n(n - 1) \sum_{\lambda \in \Lambda_2} (\bar{\delta}_\lambda \varphi) Q_\lambda \varphi. \]

Here by (4.4)
\[ A' \leq (1 - \delta) \sum_{\nu \in \Lambda_2, \lambda \in \Lambda} Q(\bar{\delta}_\lambda \bar{\delta}_\nu \varphi) + K_1 \sum_{\nu \in \Lambda_2} Q(\bar{\delta}_\nu \varphi) \]
\[ + (1 - \delta) cK \left( \sum_{\lambda \in \Lambda_2} |\bar{\delta}_\lambda \varphi|^2 \right). \]

Then,
\[ A'' = 2n \tau_0^2 \sum_{\lambda, \mu \in \Lambda_1} \sum_{j=1}^d (D_j \bar{\delta}_\lambda \varphi)(D_j \bar{\delta}_\mu \varphi)[r_\mu \Delta_\mu \bar{\delta}_\lambda \varphi] \]
\[ \leq (1/16) \delta c \tau_0^2 \sum_{\lambda, \mu \in \Lambda_1} \sum_{j=1}^d (D_j \bar{\delta}_\lambda \varphi)^2 + N \tau_0^2 \sum_{\mu \in \Lambda_1, \lambda \in \Lambda_2} q_\mu (\bar{\delta}_\mu \bar{\delta}_\lambda \varphi)^2 \]
\[ = (1/16) \delta c \sum_{\lambda \in \Lambda_1, \nu \in \Lambda_2} (\bar{\delta}_\nu \bar{\delta}_\lambda \varphi)^2 + N \tau_0^2 \sum_{\mu \in \Lambda_1, \lambda \in \Lambda_2} q_\mu (\bar{\delta}_\mu \bar{\delta}_\lambda \varphi)^2 \]
\[ \leq (1/16) \delta c \sum_{\lambda \in \Lambda_2} (\bar{\delta}_\lambda \varphi)^2 + N \tau_0^2 \sum_{\lambda \in \Lambda_2} Q(\bar{\delta}_\lambda \varphi), \]

where and below by \( N \) we denote various generic constants independent of \( \varphi, (t, x), \) and \( \tau_0 \). Next, quite similarly
\[ A''_q = 2n \tau_0^2 \sum_{\lambda, \mu \in \Lambda_1} \sum_{j=1}^d (D_j \bar{\delta}_\lambda \varphi)(D_j \bar{\delta}_\mu \varphi) \bar{\delta}_\mu \bar{\delta}_\lambda \varphi \]
\[ \leq (1/16) \delta c \tau_0^2 \sum_{\lambda \in \Lambda_1} \sum_{j=1}^d (D_j \bar{\delta}_\lambda \varphi)^2 + N \tau_0^2 \sum_{\lambda \in \Lambda_2} (\bar{\delta}_\lambda \varphi)^2 \]
\[ \leq (1/16) \delta c \sum_{\lambda \in \Lambda_2} (\bar{\delta}_\lambda \varphi)^2 + N \tau_0^2 \sum_{\lambda \in \Lambda_2} Q(\bar{\delta}_\lambda \varphi). \]

Now we estimate \( B' \) and \( B'' \). We have
\[ B' = n(n - 1) \tau_0^2 \sum_{\lambda, \mu \in \Lambda_1} \sum_{j=1}^d (D_j \bar{\delta}_\lambda \varphi)(D_j \bar{\delta}_\mu \varphi) \Delta_\mu T_\lambda \varphi. \]
Here
\[ \Delta \mu T_\lambda = \Delta \mu + (\delta \mu + \delta_{-\mu}) \delta_\lambda, \]
and it is seen that
\[ B' \leq \frac{1}{16} \delta c T_0^2 \sum_{\lambda \in \Lambda_1} \sum_{j=1}^{d} (D_j \tilde{\delta}_\lambda \varphi)^2 + N T_0^2 \sum_{\lambda \in \Lambda_2} (\delta_\lambda \varphi)^2 \]
\[ \leq \frac{1}{16} \delta c \sum_{\lambda \in \Lambda_2} (\tilde{\delta}_\lambda \varphi)^2 + N T_0^2 \sum_{\lambda \in \Lambda_2} (\delta_\lambda \varphi)^2. \]

Similarly,
\[ B'' = \frac{1}{2} n(n-1) \tau_0^4 \sum_{j,k=1}^{d} \sum_{\mu \in \Lambda_1} (D_{jk} \varphi)(D_{jk} q_\mu) \Delta \mu \varphi \]
\[ \leq \frac{1}{16} \delta c \sum_{\lambda \in \Lambda_2} (\tilde{\delta}_\lambda \varphi)^2 + N T_0^4 \sum_{\lambda \in \Lambda_2} (\delta_\lambda \varphi)^2. \]

By combining the above estimates we see that the left-hand side of (2.6) is majorated by
\[ (1 - \delta + N T_0^2) \sum_{\mu \in \Lambda_2} Q(\bar{\delta}_\mu \varphi) + K_1 \sum_{\nu \in \Lambda} Q(\bar{\delta}_\nu \varphi) + K_1 K(\sum_{\lambda \in \Lambda} |\bar{\delta}_\lambda \varphi|^2) \]
\[ + c \left[ 2(1 - \delta) K(\sum_{\lambda \in \Lambda_2} |\bar{\delta}_\lambda \varphi|^2) + ((1/4) \delta + N T_0^2) \sum_{\lambda \in \Lambda_2} |\bar{\delta}_\lambda \varphi|^2 \right]. \]

It follows easily that by choosing \( \tau_0 \) small enough we will satisfy (2.6) as well as (2.5) with \( \delta/2 \) in place of \( \delta \) and appropriate \( K_1 \).

Remark 4.2. In [14] we have seen that even Assumption 2.4 imposes certain nontrivial structural conditions on \( q_\lambda \) which cannot be guaranteed by the size of \( c_0 \) if \( q_\lambda \) is only once continuously differentiable. In contrast, given that Assumptions 2.1, 2.2, 2.4 are satisfied and \( m \geq 2 \), we claim that Assumption 2.5 is also satisfied if \( c_0 \) is large enough.

To prove our claim we notice that by (3.5)
\[ \sum_{\lambda \in \Lambda_2} |Q_\lambda T_\lambda \varphi|^2 \leq N K(\sum_{\mu \in \Lambda_2} |\bar{\delta}_\mu \varphi|^2), \]
so that
\[ n(n-1) \sum_{\lambda \in \Lambda_2} (\bar{\delta}_\lambda \varphi) Q_\lambda T_\lambda \varphi \]
\[ \leq m(m-1) \left[ \sum_{\lambda \in \Lambda_2} |\bar{\delta}_\lambda \varphi|^2 + N K(\sum_{\mu \in \Lambda_2} |\bar{\delta}_\mu \varphi|^2) \right] =: N' K(\sum_{\mu \in \Lambda_2} |\bar{\delta}_\mu \varphi|^2). \]

Now assume that \( c \) is so large that
\[ N' \leq \delta c. \]
Then it follows from (2.5) that the left-hand side of (2.6) is majorated by
\[
(1 - \delta) \sum_{\lambda \in \Lambda_1, \nu \in \Lambda_2} \chi_{\lambda} |\delta_{\lambda} \delta_{\nu} \varphi|^2 + K_1 \sum_{\lambda \in \Lambda_1, \nu \in \Lambda} \chi_{\lambda} |\delta_{\lambda} \bar{\delta}_{\nu} \varphi|^2 + I,
\]
where
\[
I = 2(1 - \delta)cK \left( \sum_{\lambda \in \Lambda_2} |\bar{\delta}_{\lambda} \varphi|^2 \right) + \delta cK \left( \sum_{\mu \in \Lambda_2} |\bar{\delta}_{\mu} \varphi|^2 \right)
\]
\[
=: 2(1 - \delta/2)cK \left( \sum_{\lambda \in \Lambda_2} |\delta_{\lambda} \varphi|^2 \right).
\]
We thus obtain (2.6) with \(\delta/2\) in place of \(\delta\).

Remark 4.3. It is interesting to have sufficiently simple conditions on the coefficients of differential operators \(L\) which guarantee that there exist finite-difference schemes for which our assumptions hold. Here we will only give a one dimensional example. This example is based on the results of Remark 4.4 below, which can also be used to analyze many multi-dimensional situations as well in the spirit of the comments in [14].

Take \(d = 1\) and
\[
L\varphi(x) = (1/2)a(x)\varphi''(x) + b(x)\varphi'(x) - c(x)\varphi(x).
\]
We assume that \(a \geq 0\) and \(r := \sqrt{a}, b, c\) are \(m\)-times continuously differentiable with bounded derivatives. We take \(\Lambda_1 = \{\pm 1\}\) and define
\[
q_\mu = a, \quad p_\mu = (1/2)\mu b + \theta,
\]
where \(\theta\) is a constant such that \(p_\mu \geq 1\). By using an argument in Remark 6.7 of [14] and using our Remark 4.4, one can easily derive that, for a sufficiently small \(\tau_0\) and \(\tau_\mu \equiv 1\), Assumptions 2.4 and 2.5 are satisfied for all sufficiently small \(h\) (with perhaps different \(\delta\) and \(K_1\)) if, for \(n \leq m\),
\[
75n^2(r')^2 + 2nb' \leq (1 - \delta)c + K_1 a.
\]
Again as in [14] we see that at points where \(a\) is close to zero either \(c\) should be large or \(b'\) be sufficiently negative.

Remark 4.4. Condition (4.2) and its implications are discussed in many details in [14] (with \(2c\) in place of \(c\)). Here we give sufficient conditions for (4.2) and (4.3) to be satisfied without involving test functions \(\varphi\). For simplicity, we only do it in case
\[
\tau_\lambda = 1 \quad \text{for all} \quad \lambda \in \Lambda_1.
\]
It is obvious that if we define \(\xi_{\lambda\mu} = \delta_{\lambda} \delta_{\mu} \varphi\), then condition (4.3) can be rewritten in terms of \(\xi_{\lambda\mu}\). What is nontrivial is that one can give
sufficient conditions for (4.3) to hold in terms of \( \xi_\lambda \) and not the two-parameter object \( \xi_{\lambda \mu} \). In addition, we will see that these sufficient conditions are obtained just by slightly strengthening the corresponding conditions from [14] guaranteeing the first-order derivatives estimates. As in [14] one could extract further implications and simplifications of the new conditions of the type that on the set where \( c \) is small we need \( \chi_\lambda \) to be uniformly bounded away from zero or \( p_\lambda \) be sufficiently strongly monotone (see [14] for more details).

As in Remark 6.1 we assume that \( \Lambda_1 = -\Lambda_1 \) and \( q_\lambda = q_{-\lambda} \geq 0 \), \( \rho_\lambda \geq 0 \), and, additionally, \( r_\lambda := \sqrt{q_\lambda} \) is twice continuously differentiable in \( x \) and is bounded on \( H_T \) along with first and second-order derivatives in \( x \). Also we fix a constant \( \delta \in (0, 1/4] \) and assume that on \( H_T \) there are functions \( r_{\lambda \mu} = r_{h \lambda \mu} \), \( p_{\lambda \mu} = p_{h \lambda \mu} \geq 0 \), \( \lambda, \mu \in \Lambda_1 \), such that

\[
m(m - 1)h^2(\delta r_{\mu})^2 \leq \delta(\chi_\lambda + \chi_\mu) + h^2 r_{\lambda \mu}^2, \quad \sum_{\mu \in \Lambda_1} \sup_{\lambda \in \Lambda_1} r_{\lambda \mu}^2 \leq \delta c, \quad (4.5)
\]

\[
h^2|\delta_\lambda p_\mu| \leq \delta^2(\chi_\lambda + \chi_\mu) + \delta h^2 p_{\lambda \mu}, \quad \sum_{\mu \in \Lambda_1} \sup_{\lambda \in \Lambda_1} p_{\lambda \mu} \leq \delta c. \quad (4.6)
\]

By virtue of Remark 6.1 of [14] one can always find approximations \( L'_h \) of the zero operator such that \( L_h + L'_h \) will still be approximating \( \mathcal{L} \) and for the coefficients \( p'_\lambda \) of \( L_h + L'_h \) we will have \( p'_\lambda \geq 1 \). Obviously, for \( L_h + L'_h \) conditions (4.5) and (4.6) are satisfied with \( r_{\lambda \mu} = p_{\lambda \mu} = 0 \) for sufficiently small \( h \).

For a function \( \xi_\lambda \) given on \( \Lambda_1 \) let us write

\[
|\xi|^2 = \sum_{\lambda \in \Lambda_1} |\xi_\lambda|^2
\]

and let us drop the summation sign over repeated indices in \( \Lambda_1 \). Then we claim that conditions (4.2) and (4.3) are satisfied with appropriate \( K_1, K, \) and \( \delta \) if on \( H_T \) for all functions \( \xi_\lambda \) and \( n = 1, \ldots, m \) we have

\[
28n^2(1 - 4\delta)^{-1}J_1 + (9/2)n^2(1 - 4\delta)^{-1}J_2 + (1/2)n^2J_3
\]

\[
+ 2\delta n^2 \sum_{\lambda, \mu \in \Lambda_1} \xi_\lambda^2|\delta_\lambda p_\mu| + 2n\xi_\lambda \xi_\mu(\delta_\lambda p_\mu + (\delta_\lambda r_\mu)^2)
\]

\[
\leq (1 - 4\delta)c|\xi|^2 + K_1\xi_\lambda^2\chi_\lambda + \delta h^{-2}\chi_\lambda|\xi_\lambda + \xi_{-\lambda}|^2, \quad (4.7)
\]

where

\[
J_1 = \sum_{\mu, \lambda \in \Lambda_1} \xi_\lambda^2(\delta_\lambda r_\mu)^2, \quad J_2 = \sum_{\mu \in \Lambda_1} \left( \sum_{\lambda \in \Lambda_1} \xi_\lambda \delta_\lambda r_\mu \right)^2, \quad J_3 = \sum_{\lambda, \mu \in \Lambda_1} (\delta_\lambda r_\mu)^2\xi_\mu^2.
\]
To prove this claim, introduce
\[ J_1(\varphi) = \sum_{\mu, \lambda \in \Lambda_1} (\delta_\lambda \varphi)^2 (\delta_\lambda r_\mu)^2, \]
\[ J_2(\varphi) = \sum_{\mu \in \Lambda_1} \left( \sum_{\lambda \in \Lambda_1} (\delta_\lambda \varphi)(\delta_\lambda r_\mu) \right)^2, \]
\[ J_3(\varphi) = \sum_{\lambda, \mu \in \Lambda_1} (\delta_\mu \varphi)^2 (\delta_\lambda r_\mu)^2 \]
and first recall that by Remarks 6.2 and 6.3 of [14] after replacing there \(c\) with \(c/2\) we obtain
\[ 2n \sum_{\lambda \in \Lambda_1} (\delta_\lambda \varphi)L^0_\lambda T_\lambda \varphi + 18n^2 J_1(\varphi) + (5/2)n^2 J_2(\varphi) + (1/2)n^2 J_3(\varphi) \leq (1 - \delta) \sum_{\lambda \in \Lambda_1} Q(\delta_\lambda \varphi) + K_1 Q(\varphi) + (1 - \delta) c K \left( \sum_{\lambda \in \Lambda_1} |\delta_\lambda \varphi|^2 \right). \]
In particular condition (4.2) is satisfied. Furthermore, by substituting \(\delta_\nu \varphi\) in place of \(\varphi\) and summing up over \(\nu \in \Lambda_1\), we get
\[ 2n \sum_{\lambda, \nu \in \Lambda_1} (\delta_\nu \delta_\lambda \varphi)L^0_\lambda T_\lambda \delta_\nu \varphi + 18n^2 \sum_{\nu \in \Lambda_1} J_1(\delta_\nu \varphi) \]
\[ + (5/2)n^2 \sum_{\nu \in \Lambda_1} J_2(\delta_\nu \varphi) + (1/2)n^2 \sum_{\nu \in \Lambda_1} J_3(\delta_\nu \varphi) \leq (1 - \delta) \sum_{\lambda \in \Lambda_1^2} Q(\delta_\lambda \varphi) + K_1 \sum_{\nu \in \Lambda_1} Q(\delta_\nu \varphi) + (1 - \delta) c K \left( \sum_{\lambda \in \Lambda_1^2} |\delta_\lambda \varphi|^2 \right). \]
It follows that to prove our claim, it suffices to prove that
\[ n(n - 1) \sum_{\lambda \in \Lambda_1^2} (\delta_\lambda \varphi)Q_{\lambda T_\lambda} \varphi \leq 18n^2 \sum_{\nu \in \Lambda_1} J_1(\delta_\nu \varphi) + (5/2)n^2 \sum_{\nu \in \Lambda_1} J_2(\delta_\nu \varphi) \]
\[ + (1/2)n^2 \sum_{\nu \in \Lambda_1} J_3(\delta_\nu \varphi) + (2/3)\delta \sum_{\nu \in \Lambda_1^2} Q(\delta_\nu \varphi) \]
\[ + (1/3)c K \left( \sum_{\nu \in \Lambda_1^2} |\delta_\nu \varphi|^2 \right) + N \sum_{\nu \in \Lambda_1} Q(\delta_\nu \varphi) + NK \left( \sum_{\nu \in \Lambda_1} |\delta_\nu \varphi|^2 \right), \] (4.8)
where and below by \(N\) we denote generic constants independent of \(\varphi\) and \((t, x)\) (and various \(\varepsilon\)'s once they appear). Observe that for \(\lambda = (\lambda^1, \lambda^2) \in \Lambda_1^2\) and \(\mu \in \Lambda_1\),
\[ T_\lambda = 1 + h^2 \delta_{\lambda^1} \delta_{\lambda^2} + h(\delta_{\lambda^1} + \delta_{\lambda^2}), \quad \Delta_\mu = h^{-1}(\delta_\mu + \delta_{-\mu}) \]
and hence
\[ \Delta_\mu T_\lambda = \Delta_\mu + h \delta_{\lambda^1} \delta_{\lambda^2}(\delta_\mu + \delta_{-\mu}) + (\delta_{\lambda^1} + \delta_{\lambda^2})(\delta_\mu + \delta_{-\mu}), \]
implying that
\[\sum_{\lambda \in \Lambda_2^1} (\delta_\lambda \varphi) Q_\lambda T_\lambda \varphi = S_1 + S_2,\]
where
\[S_1 = \frac{1}{2} \sum_{\lambda \in \Lambda_2^1, \mu \in \Lambda_1} (\delta_\lambda \varphi)(\delta_\lambda q_\mu)(4\delta_\lambda - \delta_{-\mu}) \delta_\mu \varphi,\]
\[S_2 = h \sum_{\lambda \in \Lambda_2^1, \mu \in \Lambda_1} (\delta_\lambda \varphi)(\delta_\lambda q_\mu) \delta_\lambda \delta_\mu \varphi.\]

Next, as it is easy to see for \(\lambda \in \Lambda_2^1\)
\[\delta_\lambda q_\mu = 2(\delta_\lambda r_\mu) \delta_\lambda r_\mu + 2r_\mu \delta_\lambda r_\mu + 2h(\delta_\lambda r_\mu + \delta_\lambda^r r_\mu) \delta_\lambda r_\mu + h^2(\delta_\lambda r_\mu)^2.\]

Estimating \(S_2\). First we estimate the term \(S_2\), which contains the third-order differences of \(\varphi\). For the main term in \(S_2\) we have
\[B_1 := 2h \sum_{\lambda \in \Lambda_2^1, \mu \in \Lambda_1} (\delta_\lambda \varphi)(\delta_\lambda r_\mu)(\delta_\lambda^r r_\mu) \delta_\lambda \delta_\mu \varphi\]
\[\leq 16 \sum_{\lambda, \mu, \nu \in \Lambda_1} (\delta_\lambda \varphi)^2(\delta_\lambda r_\mu)^2 + (1/16)h^2 \sum_{\lambda, \mu \in \Lambda_1} (\delta_\lambda r_\mu)^2(\delta_\lambda^r \delta_\mu^r \varphi)^2\]
\[=: 16 \sum_{\nu \in \Lambda_1} J_1(\varphi) + (1/16)E,\]
where by assumption \((4.5)\) and Lemma 6.1 of \([14]\)
\[n(n-1)E \leq 2\delta \sum_{\nu \in \Lambda_1^2} Q(\varphi) + 4\delta cK(\sum_{\lambda \in \Lambda_2^1} (\delta_\lambda \varphi)^2).\]

Hence,
\[n(n-1)B_1 \leq 16n^2 \sum_{\nu \in \Lambda_1} J_1(\varphi)\]
\[+ (1/8)\delta \sum_{\nu \in \Lambda_1^2} Q(\varphi) + (1/4)\delta cK(\sum_{\lambda \in \Lambda_2^1} (\delta_\lambda \varphi)^2). \quad (4.9)\]

Next, obviously, for any \(\varepsilon > 0\), (here we use that \(p_\lambda \geq 0\))
\[B_2 := 2h \sum_{\lambda \in \Lambda_2^1, \mu \in \Lambda_1} (\delta_\lambda \varphi)(\delta_\lambda r_\mu) \delta_\lambda \delta_\mu \varphi\]
\[\leq \varepsilon^{-1}h^2 \sum_{\lambda \in \Lambda_2^1, \mu \in \Lambda_1} (\delta_\lambda \varphi)^2(\delta_\lambda r_\mu)^2 + \varepsilon \sum_{\lambda \in \Lambda_2^1, \mu \in \Lambda_1} q_\mu(\delta_\lambda^r \delta_\mu^r \varphi)^2\]
\[\leq N\varepsilon^{-1}K(\sum_{\lambda \in \Lambda_1} (\delta_\lambda \varphi)^2) + \varepsilon \sum_{\nu \in \Lambda_1^2} Q(\varphi).\]
It follows that (with \( \varepsilon > 0 \) different from the one from above but still arbitrary)

\[
n(n - 1)B_2 \leq N\varepsilon^{-1}\mathcal{K}\left( \sum_{\lambda \in \Lambda_1} (\delta_{\lambda}\varphi)^2 \right) + \varepsilon \sum_{\nu \in \Lambda^2_1} Q(\delta_{\nu}\varphi). \tag{4.10}
\]

Also

\[
n(n - 1)h^2 \sum_{\lambda \in \Lambda^2_1, \mu \in \Lambda_1} |(\delta_{\lambda}\varphi)\delta_{\lambda}\delta_{\mu}\varphi| \leq \varepsilon\delta c \sum_{\lambda \in \Lambda^2_1} (\delta_{\lambda}\varphi)^2 + N\varepsilon^{-1}\mathcal{K}\left( \sum_{\lambda \in \Lambda_1} (\delta_{\lambda}\varphi)^2 \right).
\]

Upon combining this with (4.9) and (4.10) we obtain

\[
n(n - 1)S_2 \leq (\varepsilon + \delta/8) \sum_{\nu \in \Lambda^2_1} Q(\delta_{\nu}\varphi) + 16n^2 \sum_{\nu \in \Lambda_1} J_1(\delta_{\nu}\varphi) + (\varepsilon + 1/4)\delta c\mathcal{K}\left( \sum_{\lambda \in \Lambda^2_1} (\delta_{\lambda}\varphi)^2 \right) + N\varepsilon^{-1}\mathcal{K}\left( \sum_{\lambda \in \Lambda_1} (\delta_{\lambda}\varphi)^2 \right). \tag{4.11}
\]

**Estimating \( S_1 \).** We again start with the main term in \( S_1 \), which we split into two parts writing

\[
(4\delta_{\lambda_1} - \delta_{-\mu})\delta_{\mu}\varphi = 4\delta_{\lambda_1}\delta_{\mu}\varphi + \Delta_{\mu}\varphi.
\]

We have

\[
4 \sum_{\lambda \in \Lambda^2_1, \mu \in \Lambda_1} (\delta_{\lambda}\varphi)(\delta_{\lambda_2}\mu)(\delta_{\lambda_1}\mu)\delta_{\lambda}\delta_{\mu}\varphi = 4 \sum_{\nu, \mu \in \Lambda_1} \left[ \sum_{\lambda \in \Lambda_1} (\delta_{\lambda}\varphi)(\delta_{\lambda}r_{\mu})(\delta_{\nu}r_{\mu})\delta_{\nu}\delta_{\mu}\varphi \right] \\
\leq 2 \sum_{\nu, \mu \in \Lambda_1} \left[ \sum_{\lambda \in \Lambda_1} (\delta_{\lambda}\varphi)(\delta_{\lambda}r_{\mu}) \right]^2 + 2 \sum_{\nu, \mu \in \Lambda_1} (\delta_{\nu}r_{\mu})^2(\delta_{\nu}\delta_{\mu}\varphi)^2 \\
\leq 2 \sum_{\nu \in \Lambda_1} J_2(\delta_{\nu}\varphi) + 2 \sum_{\nu, \mu \in \Lambda_1} (\delta_{\nu}r_{\mu})^2(\delta_{\nu}\delta_{\lambda}\varphi)^2 \\
= 2 \sum_{\nu \in \Lambda_1} J_2(\delta_{\nu}\varphi) + 2 \sum_{\lambda \in \Lambda_1} J_1(\delta_{\lambda}\varphi).
\]

Furthermore,

\[
\sum_{\lambda \in \Lambda^2_1, \mu \in \Lambda_1} (\delta_{\lambda}\varphi)(\delta_{\lambda_2}\mu)(\delta_{\lambda_1}\mu)\Delta_{\mu}\varphi = \sum_{\nu, \mu \in \Lambda_1} \left[ \sum_{\lambda \in \Lambda_1} (\delta_{\lambda}\varphi)(\delta_{\lambda}r_{\mu})(\delta_{\nu}r_{\mu}) \right] (\delta_{\nu}r_{\mu})\Delta_{\mu}\varphi \\
\leq (1/2) \sum_{\nu, \mu \in \Lambda_1} \left[ \sum_{\lambda \in \Lambda_1} (\delta_{\lambda}\varphi)(\delta_{\lambda_1}\mu)^2 \right] + (1/2) \sum_{\nu, \mu \in \Lambda_1} (\delta_{\nu}r_{\mu})^2(\Delta_{\mu}\varphi)^2
\]
\[ \leq \left( \frac{1}{2} \right) \sum_{\nu \in \Lambda_1} J_2(\delta_\nu \varphi) + \left( \frac{1}{2} \right) \sum_{\nu \in \Lambda_1} J_3(\delta_\nu \varphi). \]

Next, obviously
\begin{align*}
4 \sum_{\lambda \in \Lambda_1^2, \mu \in \Lambda_1} \left[ (\delta_\lambda \varphi)(\delta_\mu \varphi) \right] r_{\lambda \mu} \delta_\lambda \delta_\mu & \leq \varepsilon c \delta \sum_{\lambda \in \Lambda_1^2} (\delta_\lambda \varphi)^2 + \varepsilon^{-1} N \sum_{\lambda \in \Lambda_1} Q(\delta_\lambda \varphi), \\
\sum_{\lambda \in \Lambda_1^2} \left[ (\delta_\lambda \varphi)(\delta_\mu \varphi) \right] r_{\lambda \mu} \Delta_\mu \varphi & \leq \varepsilon c \delta \sum_{\lambda \in \Lambda_1^2} (\delta_\lambda \varphi)^2 + \varepsilon^{-1} N \sum_{\lambda \in \Lambda_1} Q(\delta_\lambda \varphi).
\end{align*}

Finally,
\[ h \sum_{\lambda \in \Lambda_1^2, \mu \in \Lambda_1} |(\delta_\lambda \varphi)(\delta_\mu \varphi)| \leq \varepsilon c \delta \sum_{\lambda \in \Lambda_1^2} (\delta_\lambda \varphi)^2 + \varepsilon^{-1} N K \left( \sum_{\lambda \in \Lambda_1} (\delta_\lambda \varphi)^2 \right). \]

Upon combining the above estimates we obtain
\begin{align*}
n(n - 1) S_1 & \leq n^2 \sum_{\nu \in \Lambda_1} \left[ 2 J_1(\delta_\nu \varphi) + \left( \frac{5}{2} \right) J_2(\delta_\nu \varphi) + \left( \frac{1}{2} \right) J_3(\delta_\nu \varphi) \right] \\
& + \varepsilon c \delta \sum_{\lambda \in \Lambda_1^2} (\delta_\lambda \varphi)^2 + \varepsilon^{-1} N \left( \sum_{\lambda \in \Lambda_1} Q(\delta_\lambda \varphi) + K \left( \sum_{\lambda \in \Lambda_1} (\delta_\lambda \varphi)^2 \right) \right).
\end{align*}

This along with (4.11) leads to (4.8) after appropriately choosing \( \varepsilon \) and proves our claim.

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