Generalized stochastic flow associated to the Itô SDE with partially Sobolev coefficients and applications

BY DEJUN LUO*

Institute of Applied Mathematics, Chinese Academy of Sciences

Abstract

We consider the Itô SDEs with partially Sobolev coefficients. Under some suitable conditions, we show the existence, uniqueness and stability of generalized stochastic flows associated to such equations. As an application, we prove the weak differentiability in the sense of measure of the stochastic flow generated by the Itô SDE with Sobolev coefficients.

1 Introduction

We consider the following stochastic differential equation

\[ dX_t = \sigma(X_t) \, dB_t + b(X_t) \, dt, \quad X_0 = x \in \mathbb{R}^n, \quad (1.1) \]

in which \( \sigma = (\sigma^{ik})_{1 \leq i \leq n, 1 \leq k \leq m} \) is a matrix-valued function, \( b = (b^1, \ldots, b^n) \) is a vector field, and \( B_t \) is an \( m \)-dimensional standard Brownian motion. It is well known that if \( \sigma \) and \( b \) are globally Lipschitz continuous, then equation (1.1) generates a unique stochastic flow of homeomorphisms on \( \mathbb{R}^n \). When the coefficients are less regular, for instance, they only have log-Lipschitz continuity, it is still possible to prove the existence of a homeomorphic flow, see \[23, 12\].

On the other hand, recently there are intensive studies on ODEs

\[ \frac{dX_t}{dt} = b(X_t), \quad X_0 = x \in \mathbb{R}^n, \quad (1.2) \]

with weakly differentiable coefficients, see for instance \[8, 1, 7\]. Here by weakly differentiable coefficients, we mean that they have Sobolev or even BV regularity. The methods adopted in \[8, 1\] are quite indirect, in the sense that the authors first established the well-posedness of the corresponding first order PDEs (transport equation or continuity equation), from which they deduced the existence and uniqueness of generalized flow of measurable maps associated to (1.2) (see also \[6\] where the standard Gaussian measure \( \gamma_n \) is taken as the reference measure). This strategy can be seen as an extension of the classical characteristics method, and is now widely called the DiPerna–Lions theory. In \[17, 18\], Le Bris and Lions made use of these ideas to study the Fokker–Planck type equations with Sobolev coefficients; based on Ambrosio’s commutator estimate for BV vector fields, we slightly extend their results to the case where the drift coefficient has only BV regularity, see \[21\]. The generalization of this theory to the infinite dimensional Wiener space has been done in \[3, 13\], see also \[20\] in which we studied the Fokker–Planck type

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equations on the Wiener space. In [9], the authors gave a rather sketchy argument of how to extend the DiPerna–Lions theory to compact Riemannian manifolds; by proving a commutator estimate involving the heat semi-group and Sobolev vector fields on manifolds, this theory was recently generalized in [11] to complete Riemannian manifolds under suitable conditions on the lower bound of the Ricci curvature. Using the pointwise characterization of Sobolev functions, Crippa and de Lellis gave in [7] direct proofs to many of the results in the DiPerna–Lions theory.

It seems that DiPerna and Lions’s original method does not work for studying SDE (1.1), as pointed out in the introduction of [25]. X. Zhang successfully implemented in [24] the direct method of Crippa and de Lellis to the Itô SDE and proved the existence and uniqueness of stochastic flow of maps generated by (1.1). A drawback of the main result in [24, Theorem 2.6] is the requirement that \(|\nabla \sigma|\) is bounded, a condition which is weakened in [26]. In [14] the authors took the standard Gaussian measure \(\gamma_n\) as the reference measure, and obtained similar results under the exponential integrability of \(|\nabla \sigma|^2\), \(|\text{div}_{\gamma_n}(\sigma)|^2\) and \(|\text{div}_{\gamma_n}(b)|\). Here \(\text{div}_{\gamma_n}\) denotes the divergence with respect to the Gaussian measure \(\gamma_n\). Note that the exponential integrability of \(|\nabla \sigma|^2\) is quite weak, but that of \(|\text{div}_{\gamma_n}(\sigma)|^2\) prevents us from covering the classical case of globally Lipschitz coefficients, see [14, Theorem 1.2]. This is one of the reasons that we do not take \(\gamma_n\) as the reference measure in this paper. Another reason is that the results in Lemma 6.4 do not hold for the Gaussian measure \(\gamma_n\). Here we also mention that we choose a finite measure on \(\mathbb{R}^n\) as the reference measure and assume the divergences of the coefficients \(\sigma\) and \(b\) are exponentially integrable, hence they can be unbounded (both locally and globally, see Theorem 2.3 and [14, 26]), while the papers [8, 1, 7] are set in the framework of the Lebesgue measure, hence the authors naturally assume that the divergence \(\text{div}(b)\) (or its negative part \(\text{div}(b)^-\)) is bounded.

The present work is motivated by [17, 4, 7], in which the authors studied the weak differentiability of the generalized flow associated to the ODE (1.2) with Sobolev vector field \(b\). Again the results in [17] are derived from the related transport equation, while the ones in [4, 7] follow from the pointwise inequality of Sobolev functions. Since the generalized stochastic flow of measurable maps has already been established in [24, 14, 26], we intend to study in this work the differentiability of the stochastic flow. However, we are unable to transfer the methods in [4, 7] to the case of SDE for proving the approximate differentiability of the stochastic flow. The main problem is that the level set \(G_R\) (see Lemma 2.4) of the stochastic flow depends on the random element \(\omega\), hence one has to take expectation twice in order to estimate an quantity of the form (2.5) in [7]. We do not know how to handle this problem.

Therefore, we follow the idea of [17] to study the differentiability in the sense of measure of the stochastic flow. To this end, we first consider a special form of SDE (1.1) whose coefficients \(\sigma\) and \(b\) have the structure below: there is \(n_1 \in \{1, \ldots, n-1\}\), such that

\[
\sigma_1 := (\sigma^{ij})_{1 \leq i \leq n_1, 1 \leq j \leq m} \quad \text{and} \quad b_1 := (b^1, \ldots, b^{n_1})
\]

only depend on the first \(n_1\)-variables \((x^1, \ldots, x^{n_1})\). In the following we also denote by \(\sigma_2\) (resp. \(b_2\)) the last \((n-n_1)\)-rows (resp. components) of the diffusion matrix \(\sigma\) (resp. the drift \(b\)), and \(x_1 = (x^1, \ldots, x^{n_1})\), \(x_2 = (x^{n_1+1}, \ldots, x^n)\) (thus \(x \in \mathbb{R}^n\) can be written as \((x_1, x_2)\)). Our basic assumptions, among other conditions that will be specified later, are

\[
\sigma_1 \in W^{1,2q}_{x_1, loc}; \quad b_1 \in W^{1,q}_{x_1, loc}; \quad (1.3)
\]

and

\[
\sigma_2 \in L^{2q}_{x_2, loc}(W^{1,2q}_{x_2, loc}); \quad b_2 \in L^{q}_{x_2, loc}(W^{1,q}_{x_2, loc}). \quad (1.4)
\]

Here \(q > 1\) is a fixed number. Note that we don’t require \(\sigma_2\) and \(b_2\) have Sobolev regularity with respect to \(x_1\).
The paper is organized as follows. In Section 2 we first recall the definition of generalized stochastic flow associated to Itô’s SDE (1.1). After that, we extend the known results on the existence and uniqueness of stochastic flows generated by Itô’s SDE to allow the coefficients to be locally unbounded. Recall that the main results in [24, 14, 26] require the coefficients $\sigma$ and $b$ have linear growth. This extension is necessary for proving the differentiability of the stochastic flow, since the linear growth condition for the second equation in (5.2) will basically result in the boundedness of the gradients of $\sigma$ and $b$, which is too restrictive.

Then we state and prove an intermediate result in Section 3, where the coefficients $\sigma_2 \in W^{1,2}_{q,loc}(x_1,x_2,loc)$ and $b_2 \in W^{1,q}_{x_1,x_2,loc}$. One reason for establishing such a result is to avoid the regularization of the coefficients $\sigma_1$ and $b_1$ in the proof of the existence of stochastic flows generated by Itô’s SDE with partially Sobolev coefficients (see Theorem 4.3); otherwise, we cannot apply the a-priori estimate in Lemma 4.1, since the coefficients $\sigma_2$ and $b_2$ have no Sobolev regularity on the variable $x_1 = (x^1,\ldots,x^{n_1})$. We also find a uniform estimate of the Radon–Nikodym density of the form Lemma 3.4, which does not involve the exponential integrability of $|\nabla_2 \sigma_2|^2$.

The main result of this paper is presented in Section 4, in which the key step is to prove an a-priori estimate which follows the idea of Crippa and de Lellis [7, Theorem 3.8] and has appeared in [24, 14, 26] in similar forms. The main difference between this estimate and the previous ones is that we only assume partial Sobolev regularity on the coefficients. As some of the arguments in Sections 3 and 4 are analogous to those of Section 2, we only give relatively detailed proofs in Section 2 and omit them in the subsequent sections to save space.

In Section 5 we apply the results obtained in the previous section to show the weak differentiability in the sense of measure of the generalized stochastic flow of measurable maps, following the ideas in [17, Section 4]. The main part consists in checking that the systems of Itô equations fulfill the assumptions in Section 4.

Finally, we present in the appendix some preliminary results that are frequently used in the paper. Especially, we give a careful analysis of the expression of the Radon–Nikodym density which makes it possible for us to study the SDE with the above-mentioned special structure. We also prove an inequality for the integral of local maximal functions on the whole $\mathbb{R}^n$ with respect to some general finite measure which seems to have independent interest.

## 2 The Itô SDE with locally unbounded coefficients

First of all we give the precise meaning of the generalized stochastic flow (cf. [14, Definition 5.1] and [26, Definition 2.1]). This notion is related to some reference measure on $\mathbb{R}^n$. In this paper, we mainly consider the following type of measures: for some $\alpha > n/2$, set

$$
\lambda(x) = -\alpha \log(1 + |x|^2) \ (x \in \mathbb{R}^n) \quad \text{and} \quad d\mu = e^{\lambda(x)} \, dx.
$$

The exact value of $\alpha$ has no importance. It is clear that $\mu(\mathbb{R}^n) < +\infty$. Denote by $\theta_s B$ the time-shift of the Brownian motion, that is, $(\theta_s B)_t = B_{t+s} - B_s$ for all $t \geq 0$. For a measurable map $\varphi : \mathbb{R}^n \to \mathbb{R}^n$, we write $\varphi \circ \mu = \mu \circ \varphi^{-1}$ for the push-forward of $\mu$ by $\varphi$ (also called the distribution of $\mu$ under $\varphi$).

**Definition 2.1.** We say that a measurable map $X : \Omega \times \mathbb{R}^d \to C([0,T],\mathbb{R}^n)$ is a generalized stochastic flow associated to the Itô SDE (1.1) if

(i) for each $t \in [0,T]$ and almost all $x \in \mathbb{R}^n$, $\omega \mapsto X_t(\omega,x)$ is measurable with respect to $\mathcal{F}_t$, i.e., the natural filtration generated by the Brownian motion $\{B_s : s \leq t\}$;

(ii) for each $t \in [0,T]$, there exists $K_t \in L^1(\mathbb{P} \times \mu)$ such that $(X_t(\omega,\cdot))_{#} \mu$ admits $K_t$ as the density with respect to $\mu$.
(iii) for \((\mathbb{P} \times \mu)\)-a.e. \((\omega, x)\),
\[
\int_0^T |\sigma(X_s(\omega, x))|^2 \, ds + \int_0^T |b(X_s(\omega, x))| \, ds < +\infty;
\]
(iv) for \(\mu\)-a.e. \(x \in \mathbb{R}^n\), the integral equation below holds almost surely:
\[
X_t(\omega, x) = x + \int_0^t \sigma(X_s(\omega, x)) \, dB_s + \int_0^t b(X_s(\omega, x)) \, ds, \quad \text{for all } t \in [0, T];
\]
(v) the flow property holds
\[
X_{t+s}(\omega, x) = X_t(\theta_s B, X_s(\omega, x)).
\]

In this section we slightly extend the main results of \([24, 14, 26]\) to allow the coefficients \(\sigma\) and \(b\) to be locally unbounded, while the aforementioned papers required that the coefficients have linear growth. To this end, we introduce some notations. Fix some 

We have the following observations.

Remark 2.2. We have the following observations.

(i) It is clear that when \(\sigma\) and \(b\) are globally Lipschitz continuous, they satisfy the conditions (C1) and (C2).

(ii) The condition (C2) implies \(\tilde{\sigma}, \tilde{b} \in L^p(\mu)\) for any \(p > 1\). By the choice of \(\alpha\), there is \(p\) sufficiently big such that \(2\alpha - n > 2q/p(p-1)\), hence \(\int_{\mathbb{R}^n} (1 + |x|)^{2q/(p-1)} \, d\mu < +\infty\). By Hölder’s inequality,
\[
\int_{\mathbb{R}^n} |\sigma|^q \, d\mu \leq \left( \int_{\mathbb{R}^n} |\tilde{\sigma}|^{2q} \, d\mu \right)^{1/p} \left( \int_{\mathbb{R}^n} (1 + |x|)^{2q/(p-1)} \, d\mu \right)^{(p-1)/p} < +\infty.
\]
Thus \(\sigma \in L^{2q}(\mu)\). In the same way we have \(b \in L^{2q}(\mu)\).

(iii) Suppose that \(\text{supp}(b) \subset B(1)\) and there is \(\beta \in (0, n/p_0)\) such that \(|\tilde{b}(x)| \leq \log \frac{1}{|x|^\beta}\) for all \(|x| \leq 1\), then \(\int_{\mathbb{R}^n} e^{p_0|\tilde{b}|} \, d\mu < +\infty\). Hence the coefficient \(b\) (and also \(\sigma\)) of the Itô SDE can be locally unbounded.

We shall prove

Theorem 2.3. Under the conditions (C1) and (C2), there exists a unique generalized stochastic flow associated to the Itô SDE (1.1). Moreover, the Radon–Nikodym density \(\rho_t\) of the flow with respect to the reference measure \(\mu\) satisfies \(\rho_t \in L^1 \log L^1\).

Here by \(\rho_t \in L^1 \log L^1\) we mean that \(\mathbb{E} \int_{\mathbb{R}^n} \rho_t |\log \rho_t| \, d\mu < +\infty\). We remark that when \(t\) is small enough, the flow \(X_t\) is integrable on \(\mathbb{R}^n\) with respect to \(\mu\), which is an easy consequence of Lemma 2.4 and Proposition 2.9. The integrability of \(X_t\) for general \(t > 0\) can be proved if we strengthen the condition (C2) by requiring that it holds for any \(p_0 > 0\); however, this condition is too restrictive.

We shall divide the proof of this theorem into several steps, which are presented in the following lemmas and propositions. First we prove an a-priori estimate on the level set of the
solution flow $X_t$. We denote by $\| \cdot \|_{\infty,T}$ the supremum norm in $C([0,T],\mathbb{R}^n)$, the space of continuous curves in $\mathbb{R}^n$. For $R > 0$, define the level set

$$G_R = \{ (\omega, x) \in \Omega \times \mathbb{R}^n : \|X(\omega, x)\|_{\infty,T} \leq R \}.$$  

**Lemma 2.4 (Estimate of level sets).** Let $X_t$ be a generalized stochastic flow associated to Itô SDE (1.1), and $\rho_t$ the Radon–Nikodym density with respect to $\mu$. Suppose that

$$\Lambda_{p,T} := \sup_{0 \leq t \leq T} \|\rho_t\|_{L^p(\mathbb{P} \times \mu)} < +\infty,$$

where $p$ is the conjugate number of $q$. Then under the condition (C2), we have

$$(\mathbb{P} \times \mu)(G_R^c) \leq \frac{C}{R},$$

where $C$ depends on $T, \Lambda_{p,T}$, $\|\sigma\|_{L^{2q}(\mu)}$ and $\|b\|_{L^q(\mu)}$.

**Proof.** First we deduce from (C2) and Remark 2.2(ii) that $\|\sigma\|_{L^{2q}(\mu)}$ and $\|b\|_{L^q(\mu)}$ are finite. For a.e. $(\omega, x) \in \Omega \times \mathbb{R}^n$, we have

$$X_t(x) = x + \int_0^t \sigma(X_s(x)) \, dB_s + \int_0^t b(X_s(x)) \, ds.$$  

Therefore

$$\|X(\omega, x)\|_{\infty,T} \leq |x| + \sup_{0 \leq t \leq T} \left| \int_0^t \sigma(X_s(x)) \, dB_s \right| + \sup_{0 \leq t \leq T} \left| \int_0^t b(X_s(x)) \, ds \right|. \quad (2.2)$$

By Burkholder’s inequality,

$$\mathbb{E} \sup_{0 \leq t \leq T} \left| \int_0^t \sigma(X_s(x)) \, dB_s \right| \leq 2 \left[ \mathbb{E} \int_0^T |\sigma(X_s(x))|^2 \, ds \right]^\frac{1}{2}.$$  

Now Cauchy’s inequality leads to

$$\int_{\mathbb{R}^n} \mathbb{E} \sup_{0 \leq t \leq T} \left| \int_0^t \sigma(X_s(x)) \, dB_s \right| \, d\mu \leq 2\mu(\mathbb{R}^n)^\frac{1}{2} \left[ \int_0^T \mathbb{E} \int_{\mathbb{R}^n} |\sigma(X_s(x))|^2 \, d\mu(x) \, ds \right]^\frac{1}{2} \leq 2\mu(\mathbb{R}^n)^\frac{1}{2} \left[ \int_0^T \mathbb{E} \int_{\mathbb{R}^n} |\sigma(y)|^2 \rho_s(y) \, d\mu(y) \, ds \right]^\frac{1}{2}.$$  

We have by Hölder’s inequality that

$$\mathbb{E} \int_{\mathbb{R}^n} |\sigma(y)|^2 \rho_s(y) \, d\mu(y) \leq \|\sigma\|_{L^{2q}(\mu)}^2 \|\rho_s\|_{L^p(\mathbb{P} \times \mu)} \leq \Lambda_{p,T} \|\sigma\|_{L^{2q}(\mu)}^2.$$  

Therefore

$$\int_{\mathbb{R}^n} \mathbb{E} \sup_{0 \leq t \leq T} \left| \int_0^t \sigma(X_s(x)) \, dB_s \right| \, d\mu \leq 2(\mu(\mathbb{R}^n) T \Lambda_{p,T})^\frac{1}{2} \|\sigma\|_{L^{2q}(\mu)}. \quad (2.3)$$

Next

$$\mathbb{E} \int_{\mathbb{R}^n} \sup_{0 \leq t \leq T} \left| \int_0^t b(X_s(x)) \, ds \right| \, d\mu \leq \int_0^T \mathbb{E} \int_{\mathbb{R}^n} |b(X_s(x))| \, d\mu(x) \, ds$$

$$= \int_0^T \mathbb{E} \int_{\mathbb{R}^n} |b(y)| \rho_s(y) \, d\mu(y) \, ds.$$
Again by Hölder’s inequality,
\[
\mathbb{E} \int_{\mathbb{R}^n} \sup_{0 \leq t \leq T} \left| \int_0^t b(X_s(x)) \, ds \right| \, d\mu \leq \int_0^T \|b\|_{L^2(\mu)} \|\rho_s\|_{L^p(\mathbb{P} \times \mu)} \, ds \leq T \Lambda_{p,T} \|b\|_{L^p(\mu)}.
\]
(2.4)

Now integrating both sides of (2.2) on $\Omega \times \mathbb{R}^n$ and by (2.3), (2.4), we get
\[
\mathbb{E} \int_{\mathbb{R}^n} \|X(x)\|_{\infty,T} \, d\mu \leq C_1 + 2(\mu(\mathbb{R}^n) \Lambda_{p,T})^{\frac{1}{p}} \|\sigma\|_{L^{2\gamma}(\mu)} + T \Lambda_{p,T} \|b\|_{L^\gamma(\mu)},
\]
(2.5)

where $C_1 := \int_{\mathbb{R}^n} |x| \, d\mu(x) < +\infty$. Finally by Chebyshev’s inequality,
\[
(\mathbb{P} \times \mu)(G_R^c) \leq \frac{1}{R} \int_{\Omega \times \mathbb{R}^n} \|X(x)\|_{\infty,T} \, d(\mathbb{P} \times \mu) \leq \frac{C}{R},
\]
where $C$ is given by the right hand side of (2.5).

Similar to [24, Lemma 6.1], [14, Theorem 5.2] and [26, Lemma 4.1], we have the following

**Lemma 2.5 (Stability estimate).** Suppose that $\sigma, \dot{\sigma} \in W^{1,2q}_{loc}$ and $b, \dot{b} \in W^{1,q}_{loc}$. Let $X_t$ (resp. $\dot{X}_t$) be the stochastic flow associated to the Itô SDE (1.1) with coefficients $\sigma$ and $b$ (resp. $\dot{\sigma}$ and $\dot{b}$). Denote by $\rho_t$ (resp. $\dot{\rho}_t$) the Radon–Nikodym density of $X_t$ (resp. $\dot{X}_t$) with respect to $\mu$. Assume that
\[
\Lambda_{p,T} := \sup_{0 \leq t \leq T} (\|\rho_t\|_{L^p(\mathbb{P} \times \mu)} \vee \|\dot{\rho}_t\|_{L^p(\mathbb{P} \times \mu)}) < +\infty.
\]

where $p$ is the conjugate number of $q$. Then for any $\delta > 0$,
\[
\mathbb{E} \int_{G_{\delta R}^c \cap \dot{G}_R} \log \left( \frac{\|X - \dot{X}\|_{\infty,T}^2}{\delta^2} + 1 \right) \, d\mu \leq C_T \Lambda_{p,T} \left\{ C_{n,q} \left[ \|\nabla b\|_{L^2(L^q(B(3R)))} + \|\nabla \sigma\|_{L^{2\gamma}(B(3R))} + \|\nabla \sigma\|_{\infty,L^{2\gamma}(B(3R))} \right] + \frac{1}{\delta^2} \|\sigma - \dot{\sigma}\|_{L^{2\gamma}(B(3R))} + \frac{1}{\delta} \|\sigma\|_{\infty,L^{2\gamma}(B(3R))} + \|b - \dot{b}\|_{L^q(B(3R))} \right\},
\]

where $G_R := \{(\omega, x) \in \Omega \times \mathbb{R}^n : \|\dot{X}_t(\omega, x)\|_{\infty,T} \leq R\}$ is the level set of the flow $\dot{X}_t$.

Here the space $L^q(B(R))$ is defined with respect to the Lebesgue measure. The proof of Lemma 2.5 is similar to the above cited references, hence we omit it.

Now we start to prove the existence part of Theorem 2.3. We have to regularize the coefficients $\sigma$ and $b$. Let $\chi \in C^\infty_0(\mathbb{R}^n, \mathbb{R}_+)$ be such that $\int_{\mathbb{R}^n} \chi \, dx = 1$ and its support $\text{supp}(\chi) \subset B(1)$. For $k \geq 1$, define $\chi_k(x) = k^n \chi(kx)$ for all $x \in \mathbb{R}^n$. Next choose $\psi \in C^\infty_c(\mathbb{R}^n, [0, 1])$ which satisfies $\psi|_{B(1)} \equiv 1$ and $\text{supp}(\psi) \subset B(2)$. Set $\psi_k(x) = \psi(x/k)$ for all $x \in \mathbb{R}^n$ and $k \geq 1$. Now we define
\[
\sigma_k = (\sigma * \chi_k) \psi_k \quad \text{and} \quad b_k = (b * \chi_k) \psi_k.
\]

Then for every $k \geq 1$, the functions $\sigma_k$ and $b_k$ are smooth with compact supports. Consider the following Itô’s SDE:
\[
dX_t^k = \sigma_k(X_t^k) \, dB_t + b_k(X_t^k) \, dt, \quad X_0^k = x.
\]
(2.6)

This equation has a unique strong solution which gives rise to a stochastic flow of diffeomorphisms on $\mathbb{R}^n$. Denote by $\rho_t^k$ the Radon–Nikodym density of $(X_t^k)_{\#} \mu$ with respect to $\mu$. Applying Lemma 6.1 for $p > 1$, we have
\[
\|\rho_t^k\|_{L^p(\mathbb{P} \times \mu)} \leq \mu(\mathbb{R}^n)^{\frac{1}{p-1}} \left( \sup_{t \in [0,T]} \int_{\mathbb{R}^n} \exp \left( p^2 t |\Lambda_1^{\sigma_k}|^2 - p^2 t \Lambda_2^{\sigma_k,b_k} \right) \, d\mu \right)^{\frac{1}{p(p+1)}}.
\]
(2.7)

We shall give a uniform estimate to the density functions. For this purpose we need
Lemma 2.6. There is a constant \( C_0 > 0 \), independent of \( k \geq 1 \), such that

1. \(|\Lambda_1^{\sigma_k}|^2 \leq C_0 (|\text{div}(\sigma)|^2 + |\tilde{\sigma}|^2) \chi_k; \)

2. \(-\Lambda_2^{\sigma_k,b_k} \leq C_0 (|\text{div}(b)|^- + |\tilde{b}| + |\nabla \sigma|^2 + |\tilde{\sigma}|^2) \chi_k. \)

**Proof.** (1) By the definition of \( \Lambda_1^{\sigma_k} \), we have

\[
\Lambda_1^{\sigma_k} = \text{div}(\sigma_k) + \sigma_k^* \nabla \lambda,
\]

where \( \sigma_k^* \) is the transpose of \( \sigma_k \). For every \( l \in \{1, \ldots, m\} \), we have

\[
\text{div}(\sigma_k^{\cdot l}) = [\text{div}(\sigma^{\cdot l}) * \chi_k] \psi_k + \langle \sigma^{\cdot l} * \chi_k, \nabla \psi_k \rangle.
\]

It is clear that \(|[\text{div}(\sigma^{\cdot l}) * \chi_k] \psi_k| \leq |\text{div}(\sigma^{\cdot l})| * \chi_k|\). Since

\[
|\nabla \psi_k(x)| \leq \frac{|| \nabla \psi ||_{\infty}}{k} 1_{\{k \leq |x| \leq 2k\}} \leq \frac{C}{1 + |x|},
\]

we have by (6.6),

\[
|\langle \sigma^{\cdot l} * \chi_k, \nabla \psi_k \rangle| \leq C \frac{|\sigma^{\cdot l} * \chi_k|}{1 + |x|} \leq 2C |\tilde{\sigma}^{\cdot l}| * \chi_k.
\]

Summarizing these discussions, we obtain

\[
|\text{div}(\sigma_k^{\cdot l})| \leq |\text{div}(\sigma_k)| * \chi_k + 2C |\tilde{\sigma}^{\cdot l}| * \chi_k.
\]

Hence by Jensen’s inequality,

\[
|\text{div}(\sigma_k)|^2 = \sum_{l=1}^{m} |\text{div}(\sigma_k^{\cdot l})|^2 \leq 2 |\text{div}(\sigma)|^2 * \chi_k + 8C^2 |\tilde{\sigma}|^2 * \chi_k.
\]

Now by the definition of \( \lambda \), one has \( \nabla \lambda(x) = -2\alpha x/(1 + |x|^2) \). Therefore

\[
|\sigma_k^* \nabla \lambda| \leq 4\alpha \frac{|\sigma_k| * \chi_k}{1 + |x|} \leq 8\alpha |\tilde{\sigma}| * \chi_k,
\]

where the last inequality follows from (6.6). As a result,

\[
|\sigma_k^* \nabla \lambda|^2 \leq 64\alpha^2 |\tilde{\sigma}|^2 * \chi_k.
\]

Combining (2.8) with (2.10) and (2.11), we get the estimate.

(2) Now we estimate

\[
\Lambda_2^{\sigma_k,b_k} = \text{div}(b_k) + \mathcal{L}_k \lambda - \frac{1}{2} \langle \nabla \sigma_k, (\nabla \sigma_k)^* \rangle,
\]

where \( \mathcal{L}_k \lambda = \frac{1}{2} \langle \sigma_k \sigma_k^*, \text{Hess}(\lambda) \rangle + \langle b_k, \nabla \lambda \rangle \). First we have

\[
\text{div}(b_k) = (\text{div}(b) * \chi_k) \psi_k + \langle b * \chi_k, \nabla \psi_k \rangle,
\]

and similar to the treatment of \( \sigma_k^{\cdot l} \),

\[
|\langle b * \chi_k, \nabla \psi_k \rangle| \leq 2C |\tilde{b}| * \chi_k.
\]
Hence
\[
[\text{div}(b_k)]^- \leq [\text{div}(b) \ast \chi_k]^+ + 2C|\bar{b}| \ast \chi_k \leq [\text{div}(b)]^- \ast \chi_k + 2C|\bar{b}| \ast \chi_k.
\]  
(2.12)

Now notice that
\[
\partial_i \partial_j \lambda(x) = -\frac{2\alpha \delta_{ij}}{1 + |x|^2} + \frac{4\alpha x_i x_j}{(1 + |x|^2)^2},
\]
thus \(|\partial_i \partial_j \lambda(x)| \leq C/(1 + |x|^2)^2\) for all \(x \in \mathbb{R}^n\). This together with (6.6) leads to
\[
|L_k \lambda| \leq C(|\bar{\sigma}|^2 \ast \chi_k + |\bar{\lambda}| \ast \chi_k).
\]  
(2.13)

Finally, similar arguments work for estimating \(\nabla \sigma_k\) and we have
\[
|\langle \nabla \sigma_k, (\nabla \sigma_k)^\ast \rangle| \leq |\nabla \sigma_k|^2 \leq C(|\nabla \sigma|^2 \ast \chi_k + |\bar{\sigma}|^2 \ast \chi_k).
\]  
(2.14)

Now we complete the proof by substituting the estimates (2.12)–(2.14) into the expression of \(\Lambda_{\sigma_k}^{2,b_k}\).

**Lemma 2.7 (Uniform density estimate).** For fixed \(p > 1\), there are two positive constants \(C_{1,p}, C_{2,p} > 0\) and sufficiently small \(T_0 > 0\), such that for all \(k \geq 1\),
\[
\sup_{0 \leq t \leq T_0} \|\rho_t^k\|_{L^p(\mathbb{R}^n \mu)} \leq C_{1,p} \left( \int_{\mathbb{R}^n} \exp \left[ C_{2,p} T_0 \left( [\text{div}(b)]^- + |\bar{b}| + |\nabla \sigma|^2 + |\bar{\sigma}|^2 \right) \right] d\mu \right)^{\frac{1}{p(p+1)}} < +\infty.
\]  
(2.15)

**Proof.** By Lemma 2.6 and noticing that \(|\text{div}(\sigma)| \leq |\nabla \sigma|\), we have for any \(t > 0\),
\[
p^3 t |\Lambda_{\sigma_k}^1|^2 - p^2 t \Lambda_{\sigma_k}^{2,b_k} \leq C p^3 t \left( [\text{div}(b)]^- + |\bar{b}| + |\nabla \sigma|^2 + |\bar{\sigma}|^2 \right) \ast \chi_k.
\]
Substituting this estimate into (2.7), we see that there are two constants \(C_{1,p}, C_{2,p} > 0\) such that for any \(T > 0\) and all \(k \geq 1\),
\[
\sup_{0 \leq t \leq T} \|\rho_t^k\|_{L^p(\mathbb{R}^n \mu)} \leq C_{1,p} \left( \int_{\mathbb{R}^n} \exp \left[ C_{2,p} T \left( [\text{div}(b)]^- + |\bar{b}| + |\nabla \sigma|^2 + |\bar{\sigma}|^2 \right) \ast \chi_k \right] d\mu \right)^{\frac{1}{p(p+1)}}.
\]
To simplify the notations, we denote by \(\Phi = C_{2,p} T \left( [\text{div}(b)]^- + |\bar{b}| + |\nabla \sigma|^2 + |\bar{\sigma}|^2 \right)\); then
\[
\sup_{k \geq 1} \sup_{0 \leq t \leq T} \|\rho_t^k\|_{L^p(\mathbb{R}^n \mu)} \leq C_{1,p} \left( \int_{\mathbb{R}^n} \exp \left[ \langle \Phi \ast \chi_k \rangle(x) + \lambda(x) \right] dx \right)^{\frac{1}{p(p+1)}}.
\]  
(2.16)

We want to show that there is a constant \(C > 0\) such that for any \(k \geq 1\),
\[
\lambda(x) \leq (\lambda \ast \chi_k)(x) + C \quad \text{for all } x \in \mathbb{R}^n.
\]  
(2.17)

Indeed, for any \(u \in B(1)\), one has
\[
1 + |x - u|^2 \leq 1 + 2|x|^2 + 2|u|^2 \leq 3(1 + |x|^2),
\]
hence
\[
\lambda(x - u) = -\alpha \log(1 + |x - u|^2) \geq -\alpha \log 3 + \lambda(x).
\]
As a result, for all \(k \geq 1\),
\[
(\lambda \ast \chi_k)(x) = \int_{\mathbb{R}^n} \lambda(x - u) \chi_k(u) du \geq -\alpha \log 3 + \lambda(x).
\]
since $\chi_k \geq 0$ and $\int_{\mathbb{R}^n} \chi_k(u) \, du = 1$. Hence (2.17) holds with $C = \alpha \log 3$. Now by (2.17) and Jensen’s inequality,

$$\int_{\mathbb{R}^n} \exp \left[ (\Phi \ast \chi_k)(x) + \lambda(x) \right] \, dx \leq 3^\alpha \int_{\mathbb{R}^n} \exp \left[ (\Phi + \lambda) \ast \chi_k(x) \right] \, dx$$

$$\leq 3^\alpha \int_{\mathbb{R}^n} (e^{\Phi + \lambda} \ast \chi_k)(x) \, dx$$

$$= 3^\alpha \int_{\mathbb{R}^n} e^{\Phi + \lambda} \, dx = 3^\alpha \int_{\mathbb{R}^n} e^\Phi \, \mu.$$ 

Substituting this estimate into (2.16) and by the definition of $\Phi$, we see that if we take $T_0 \leq p_0/C_{2,p}$, then the right hand side of (2.15) is finite. \hfill $\square$

In the following we fix $p$ as the conjugate number of $q$ and denote by $\Lambda_{p,T_0}$ the quantity on the right hand side of (2.15). Then we have

$$\sup_{k \geq 1} \sup_{0 \leq t \leq T_0} \| \rho_t^k \|_{L^p(\mathbb{P} \times \mu)} \leq \Lambda_{p,T_0}. \quad (2.18)$$

Using Lemma 2.5 and the density estimate (2.18), we can now show that there exists a random field $X : \Omega \times \mathbb{R}^n \to C([0,T_0], \mathbb{R}^n)$, which is the limit of the sequence of stochastic flows generated by (2.6).

**Proposition 2.8.** Under the conditions (C1) and (C2), there exists a random field $X : \Omega \times \mathbb{R}^n \to C([0,T_0], \mathbb{R}^n)$ such that

$$\lim_{k \to \infty} \mathbb{E} \int_{\mathbb{R}^n} 1 \land \| X^k - X \|_{\infty,T_0} \, d\mu = 0.$$

**Proof.** The proof is similar to that of [14, Theorem 5.3]. For any $k \geq 1$, we denote by $G^k_R$ the level set of the flow $X_t^k$ on the interval $[0,T_0]$:

$$G^k_R = \{ (\omega, x) \in \Omega \times \mathbb{R}^n : \| X^k(\omega, x) \|_{\infty,T_0} \leq R \}.$$ 

By Lemma 2.4,

$$(\mathbb{P} \times \mu) \left[ (G^k_R \cap G^l_R)^c \right] \leq (\mathbb{P} \times \mu) \left[ (G^k_R)^c \right] + (\mathbb{P} \times \mu) \left[ (G^l_R)^c \right] \leq \frac{C_k + C_l}{R}, \quad (2.19)$$

in which $C_k$ depends on $T_0, \Lambda_{p,T_0}, \| \sigma_k \|_{L^{2q}(\mu)}, \| b_k \|_{L^q(\mu)}$. We have $|\sigma_k| \leq |\sigma| \ast \chi_k$. Jensen’s inequality leads to

$$\| \sigma_k \|_{L^{2q}(\mu)}^{2q} \leq \int_{\mathbb{R}^n} (|\sigma|^{2q} \ast \chi_k)(x) \, d\mu(x) = \int_{\mathbb{R}^n} |\sigma(y)|^{2q} \, dy \int_{\mathbb{R}^n} \frac{\chi_k(x-y)}{(1 + |x|^2)^\alpha} \, dx.$$ 

Notice that for $|x - y| \leq 1/k$, one has $|y| \leq |x| + 1/k$, hence

$$1 + |y|^2 \leq 1 + 2|x|^2 + 2/k^2 \leq 3(1 + |x|^2) \quad \text{for all } k \geq 1.$$ 

Consequently,

$$\int_{\mathbb{R}^n} \frac{\chi_k(x-y)}{(1 + |x|^2)^\alpha} \, dx \leq 3^\alpha \int_{\mathbb{R}^n} \frac{\chi_k(x-y)}{(1 + |y|^2)^\alpha} \, dx = \frac{3^\alpha}{(1 + |y|^2)^\alpha} \quad (2.20)$$

since $\int_{\mathbb{R}^n} \chi_k \, dx = 1$. As a result,

$$\| \sigma_k \|_{L^{2q}(\mu)} \leq 3^{\alpha/2q} \left( \int_{\mathbb{R}^n} \left| \sigma(y) \right|^{2q} \, d\mu(y) \right)^{1/2q} = 3^{\alpha/2q} \| \sigma \|_{L^{2q}(\mu)}. \quad (2.21)$$
In the same way, we have \( \|b_k\|_{L^q(\mu)} \leq 3^{\alpha/q}\|b\|_{L^q(\mu)} \). Therefore the positive constants \((C_k)_{k \geq 1}\) are uniformly bounded from above by some \( \hat{C} > 0 \). Combining this observation with (2.19), we obtain

$$
\sup_{k,l \geq 1} (\mathbb{P} \times \mu) [(G^k_R \cap G^l_R)^c] \leq \frac{2\hat{C}}{R}.
$$

(2.22)

Now an application of Lemma 2.5 to the flows \( X^k_t \) and \( X^l_t \) gives us

$$
\mathbb{E} \int_{G^k_R \cap G^l_R} \log \left( \frac{\|X^k - X^l\|^2_{\infty,T_0}}{\delta^2} + 1 \right) d\mu 
$$

$$
\leq C_{T_0,A_p,T_0} \left\{ C_{n,q} \left[ \|\nabla b_k\|_{L^q(B(3R))} + \|\nabla \sigma_k\|_{L^{2q}(B(3R))} + \|\nabla \sigma_k\|^2_{L^{2q}(B(3R))} \right]
$$

$$
+ \frac{1}{\delta^2} \left[ \|\sigma_k - \sigma_l\|_{L^{2q}(B(R))} + \frac{1}{\delta} \left[ \|\sigma_k - \sigma_l\|_{L^{2q}(B(R))} + \|b_k - b_l\|_{L^q(B(R))} \right] \right} \right\}. \tag{2.23}
$$

By the definition of \( b_k \) and (6.6), we have

$$
|\nabla b_k| \leq |\nabla b| * \chi_k + C \frac{|b|\chi_k}{1 + |x|} \leq |\nabla b| * \chi_k + 2C|\tilde{b}| * \chi_k.
$$

From this we can show that

$$
\|\nabla b_k\|_{L^q(B(3R))} \leq C_q \left( \|\nabla b\|_{L^q(B(3R+1))} + \|\tilde{b}\|_{L^q(B(3R+1))} \right).
$$

In the same way, \( \|\nabla \sigma_k\|_{L^{2q}(B(3R))} \leq C_q \left( \|\nabla \sigma\|_{L^{2q}(B(3R+1))} + \|\tilde{\sigma}\|_{L^q(B(3R+1))} \right) \). Notice that under the conditions (C1) and (C2), \( \nabla b \) and \( \tilde{b} \) (resp. \( \nabla \sigma \) and \( \tilde{\sigma} \)) are locally integrable. Hence for any \( k \geq 1 \),

$$
C_{n,q} \left[ \|\nabla b_k\|_{L^q(B(3R))} + \|\nabla \sigma_k\|_{L^{2q}(B(3R))} + \|\nabla \sigma_k\|^2_{L^{2q}(B(3R))} \right] \leq C'_{n,q,R}.
$$

Now we define

$$
\delta_{k,l} = \|\sigma_k - \sigma_l\|_{L^{2q}(B(R))} + \|b_k - b_l\|_{L^q(B(R))}
$$

which tends to 0 as \( k,l \to +\infty \). Taking \( \delta = \delta_{k,l} \) in (2.23), we obtain that for any \( k,l \geq 1 \),

$$
\mathbb{E} \int_{G^k_R \cap G^l_R} \log \left( \frac{\|X^k - X^l\|^2_{\infty,T_0}}{\delta_{k,l}^2} + 1 \right) d\mu \leq C_{T_0,A_p,T_0} < +\infty. \tag{2.24}
$$

We have by (2.22)

$$
\mathbb{E} \int_{\mathbb{R}^n} (1 \wedge \|X^k - X^l\|_{\infty,T_0}) d\mu
$$

$$
\leq (\mathbb{P} \times \mu) \left[ (G^k_R \cap G^l_R)^c \right] + \int_{G^k_R \cap G^l_R} (1 \wedge \|X^k - X^l\|_{\infty,T_0}) d(\mathbb{P} \times \mu)
$$

$$
\leq \frac{2\hat{C}}{R} + \int_{G^k_R \cap G^l_R} (1 \wedge \|X^k - X^l\|_{\infty,T_0}) d(\mathbb{P} \times \mu). \tag{2.25}
$$

Next for \( \eta \in (0,1) \), set

$$
\Sigma_{\eta}^{k,l} = \{ (\omega, x) \in \Omega \times \mathbb{R}^n : \|X^k - X^l\|_{\infty,T_0} \leq \eta \}.
$$
Then
\[
\int_{G_R^k \cap G_R^l} (1 \wedge \| X^k - X^l \|_{\infty, T_0}) \, d(\mathbb{P} \times \mu) \\
= \left( \int_{(G_R^k \cap G_R^l) \cap \Sigma_{k,l}^t} + \int_{(G_R^k \cap G_R^l) \setminus \Sigma_{k,l}^t} \right) (1 \wedge \| X^k - X^l \|_{\infty, T_0}) \, d(\mathbb{P} \times \mu) \\
\leq \eta \mu(\mathbb{R}^n) + \frac{1}{\log \left( 1 + \frac{\eta^2}{\delta_{k,l}^2} \right)} \int_{G_R^k \cap G_R^l} \log \left( 1 + \frac{\| X^k - X^l \|^2_{\infty, T_0}}{\delta_{k,l}^2} \right) \, d(\mathbb{P} \times \mu) \\
\leq \eta \mu(\mathbb{R}^n) + \frac{C_{T_0, n, q, R}}{\log \left( 1 + \frac{\eta^2}{\delta_{k,l}^2} \right)},
\]
where the last inequality follows from (2.24). Substituting this estimate into (2.25), we get
\[
\mathbb{E} \int_{\mathbb{R}^n} (1 \wedge \| X^k - X^l \|_{\infty, T_0}) \, d\mu \leq \frac{2\hat{C}}{R} + \eta \mu(\mathbb{R}^n) + \frac{C_{T_0, n, q, R}}{\log \left( 1 + \frac{\eta^2}{\delta_{k,l}^2} \right)}.
\]
First letting \( k, l \to +\infty \), and then \( R \to +\infty \), \( \eta \to 0 \), we obtain
\[
\lim_{k, l \to +\infty} \mathbb{E} \int_{\mathbb{R}^n} (1 \wedge \| X^k - X^l \|_{\infty, T_0}) \, d\mu = 0.
\]
Hence there exists a random field \( X : \Omega \times \mathbb{R}^n \to C([0, T_0], \mathbb{R}^n) \) such that
\[
\lim_{k \to +\infty} \mathbb{E} \int_{\mathbb{R}^n} (1 \wedge \| X^k - X \|_{\infty, T_0}) \, d\mu = 0.
\]

**Proposition 2.9.** For all \( t \in [0, T_0] \), there exists \( \rho_t : \Omega \times \mathbb{R}^n \to \mathbb{R}_+ \) such that \( (X_t)^\# \mu = \rho_t \mu \). Moreover, \( \sup_{0 \leq t \leq T_0} \| \rho_t \|_{L^p(\mathbb{P} \times \mu)} \leq \Lambda_{p, T_0} \).

**Proof.** We follow the arguments of [14, Theorem 3.4]. By Proposition 2.8, it is easy to show that for any \( \psi \in C_c^\infty(\mathbb{R}^n) \)
\[
\lim_{k \to +\infty} \mathbb{E} \int_{\mathbb{R}^n} | \psi(X^k_t(x)) - \psi(X_t(x)) | \, d\mu = 0.
\]

Now we fix any \( \xi \in L^\infty(\Omega) \) and \( \psi \in C_c^\infty(\mathbb{R}^n) \); then
\[
\mathbb{E} \int_{\mathbb{R}^n} | \xi(\omega) | \cdot | \psi(X^k_t(x)) - \psi(X_t(x)) | \, d\mu \leq \| \xi \|_{\infty} \mathbb{E} \int_{\mathbb{R}^n} | \psi(X^k_t(x)) - \psi(X_t(x)) | \, d\mu \to 0
\]
as \( k \) goes to \( \infty \). Thus we have
\[
\lim_{k \to +\infty} \mathbb{E} \int_{\mathbb{R}^n} \xi(\omega) \psi(X^k_t(x)) \, d\mu = \mathbb{E} \int_{\mathbb{R}^n} \xi(\omega) \psi(X_t(x)) \, d\mu.
\]
On the other hand, since \( (X^k_t)^\# \mu = \rho^k_t \mu \) and the family \( \{ \rho^k_t : k \geq 1 \} \) is bounded in \( L^p(\Omega \times \mathbb{R}^n) \) for all \( t \leq T_0 \), thus up to a subsequence, \( \rho^k_t \) converges weakly to some \( \rho_t \in L^p(\Omega \times \mathbb{R}^n) \). By the property of weak convergence, we have
\[
\| \rho_t \|_{L^p(\mathbb{P} \times \mu)} \leq \Lambda_{p, T_0}, \quad \text{for all } t \leq T_0.
\]
Therefore
\[
\lim_{k \to +\infty} \mathbb{E} \int_{\mathbb{R}^n} \xi(\omega) \psi(X^k_t(x)) \, d\mu = \lim_{k \to +\infty} \mathbb{E} \int_{\mathbb{R}^n} \xi(\omega) \psi(y) \rho^k_t(y) \, d\mu = \mathbb{E} \int_{\mathbb{R}^n} \xi(\omega) \psi(y) \rho_t(y) \, d\mu.
\]
We deduce from Jensen’s inequality that
\[ \mathbb{E} \int_{\mathbb{R}^n} \xi(\omega) \psi(X_t(x)) \, d\mu = \mathbb{E} \int_{\mathbb{R}^n} \xi(\omega) \psi(y) \rho_t(y) \, d\mu. \]
By the arbitrariness of \( \xi \in L^\infty(\Omega) \), there is a full subset \( \Omega_\psi \) such that for all \( \omega \in \Omega_\psi \), it holds
\[ \int_{\mathbb{R}^n} \psi(X_t(x)) \, d\mu = \int_{\mathbb{R}^n} \psi(y) \rho_t(y) \, d\mu, \quad \text{for all } \psi \in C_c^\infty(\mathbb{R}^n). \]
Now by the separability of \( C_c^\infty(\mathbb{R}^n) \), we can find another full subset \( \Omega_t \), such that for every \( \omega \in \Omega_t \), the above equality holds for all \( \psi \in C_c^\infty(\mathbb{R}^n) \). From this we conclude that \( (X_t)_\# \mu = \rho_t \mu \). \( \square \)

To show that \( (X_t)_{0 \leq t \leq T_0} \) solves the Itô SDE (1.1), we need the following preparations.

**Lemma 2.10.** We have
\[ \lim_{k \to \infty} \| \sigma_k - \sigma \|_{L^{2q}(\mu)} = 0 \quad \text{and} \quad \lim_{k \to \infty} \| b_k - b \|_{L^{2q}(\mu)} = 0. \]

**Proof.** By the triangular inequality,
\[ \| \sigma_k - \sigma \|_{L^{2q}(\mu)} \leq \| (\sigma * \chi_k)(\psi_k - 1) \|_{L^{2q}(\mu)} + \| \sigma * \chi_k - \sigma \|_{L^{2q}(\mu)}. \] (2.26)
We deduce from Jensen’s inequality that
\[ \int_{\mathbb{R}^n} (\sigma * \chi_k)(\psi_k - 1)^{2q} \, d\mu \leq \int_{\mathbb{R}^n} (1 - \psi_k) |\sigma * \chi_k|^{2q} \, d\mu \leq \int_{\mathbb{R}^n} 1_{\{|x| \geq k\}} |\sigma|^{2q} \chi_k \, d\mu. \]
Fubini’s theorem leads to
\[ \int_{\mathbb{R}^n} 1_{\{|x| \geq k\}} |\sigma|^{2q} \chi_k \, d\mu = \int_{\mathbb{R}^n} \int_{\mathbb{R}^n} |\sigma(y)|^{2q}\chi_k(x - y) 1_{\{|y| \geq k\}} \frac{1_{\{|x| \geq k\}}}{(1 + |x|^2)^\alpha} \, dy \, dx \]
\[ \leq \int_{\mathbb{R}^n} |\sigma(y)|^{2q} 1_{\{|y| \geq k - 1\}} \, dy \int_{\mathbb{R}^n} \chi_k(x - y) \frac{1_{\{|x| \geq k\}}}{(1 + |x|^2)^\alpha} \, dx. \]
Thus by (2.20), we obtain
\[ \int_{\mathbb{R}^n} (\sigma * \chi_k)(\psi_k - 1)^{2q} \, d\mu \leq 3^\alpha \int_{\mathbb{R}^n} |\sigma(y)|^{2q} 1_{\{|y| \geq k - 1\}} \, d\mu(y). \]
Notice that \( \sigma \in L^{2q}(\mu) \) (see Remark 2.2), we deduce that
\[ \lim_{k \to \infty} \| (\sigma * \chi_k)(\psi_k - 1) \|_{L^{2q}(\mu)} = 0. \] (2.27)
Next for any \( R > 0 \), we have
\[ \int_{\mathbb{R}^n} |\sigma * \chi_k - \sigma|^{2q} \, d\mu = \left( \int_{\{|x| \leq R\}} + \int_{\{|x| > R\}} \right) |\sigma * \chi_k - \sigma|^{2q} \, d\mu. \]
By the above discussions, it is clear that
\[ \int_{\{|x| > R\}} |\sigma * \chi_k - \sigma|^{2q} \, d\mu \leq C_q \int_{\{|x| > R\}} |\sigma * \chi_k|^{2q} \, d\mu + C_q \int_{\{|x| > R\}} |\sigma|^{2q} \, d\mu \]
\[ \leq 3^\alpha C_q \int_{\{|x| > R - 1\}} |\sigma|^{2q} \, d\mu + C_q \int_{\{|x| > R\}} |\sigma|^{2q} \, d\mu. \]
Thus for any $k \geq 1$,
\[
\int_{\mathbb{R}^n} |\sigma \ast \chi_k - \sigma|^2 \, d\mu \leq \int_{\{|x| \leq R\}} |\sigma \ast \chi_k - \sigma|^2 \, d\mu + (3^\alpha + 1)C_q \int_{\{|x| > R-1\}} |\sigma|^2 \, d\mu. \tag{2.28}
\]
It is obvious that
\[
\lim_{k \to \infty} \int_{\{|x| \leq R\}} |\sigma \ast \chi_k - \sigma|^2 \, d\mu \leq \lim_{k \to \infty} \int_{\{|x| \leq R\}} |\sigma \ast \chi_k - \sigma|^2 \, dx = 0
\]
for any fixed $R > 0$. Hence first letting $k \to \infty$ and then $R \to \infty$ in (2.28), we obtain
\[
\lim_{k \to \infty} \int_{\mathbb{R}^n} |\sigma \ast \chi_k - \sigma|^2 \, d\mu = 0.
\]
Combining this with (2.26) (2.27), we obtain the first result. The second one can be proved in the same way, hence we omit it.

**Corollary 2.11.** We have
\[
\lim_{k \to \infty} \mathbb{E} \int_{\mathbb{R}^n} \left( \sup_{0 \leq t \leq T_0} \left| \int_0^t [\sigma_k(X_s^k) - \sigma(X_s)] \, dB_s \right| \right) \, d\mu = 0
\]
and
\[
\lim_{k \to \infty} \mathbb{E} \int_{\mathbb{R}^n} \left( \sup_{0 \leq t \leq T_0} \left| \int_0^t [b_k(X_s^k) - b(X_s)] \, ds \right| \right) \, d\mu = 0.
\]

**Proof.** Having Propositions 2.8, 2.9 and Lemma 2.10 in mind, the proof is similar to that of [14, Proposition 4.1]. We omit it here. □

For any $k \geq 1$, we rewrite the equation (2.6) in the integral form:
\[
X_t^k(x) = x + \int_0^t \sigma_k(X_s^k) \, dB_s + \int_0^t b_k(X_s^k) \, ds. \tag{2.29}
\]
When $k \to +\infty$, by Proposition 2.8 and Corollary 2.11, the two sides of (2.29) converge respectively to $X$ and
\[
x + \int_0^t \sigma(X_s) \, dB_s + \int_0^t b(X_s) \, ds.
\]
Therefore, for almost all $x \in \mathbb{R}^d$, the following equality holds $\mathbb{P}$-almost surely:
\[
X_t(x) = x + \int_0^t \sigma(X_s) \, dB_s + \int_0^t b(X_s) \, ds, \quad \text{for all } t \in [0, T_0].
\]
That is to say, $X_t$ solves SDE (1.1) over the time interval $[0, T_0]$. Similar to [14, Proposition 5.6], we can prove the uniqueness of the solution flow on $[0, T_0]$.

Now we extend the solution to any time interval $[0, T]$. Let $\theta_{T_0}B$ be the time-shift of the Brownian motion $B$ by $T_0$ and denote by $X_t^{T_0}$ the corresponding solution to the SDE (1.1) driven by $\theta_{T_0}B$. By the above discussions, \{X^{T_0}_t(\theta_{T_0}B, x): 0 \leq t \leq T_0\} is the unique solution to the following SDE over $[0, T_0]$:
\[
X_t^{T_0}(x) = x + \int_0^t \sigma(X_s^{T_0}(x)) \, d(\theta_{T_0}B)_s + \int_0^t b(X_s^{T_0}(x)) \, ds.
\]
For \( t \in [0, T_0] \), define \( X_{t+T_0}(\omega, x) = X^{T_0}_{t}(\theta_{T_0}B, X_{T_0}(\omega, x)) \). Note that \( X_t \) is well defined on the interval \([0, 2T_0]\) up to a \((\mathbb{P} \times \mu)\)-negligible subset of \( \Omega \times \mathbb{R}^n \). Replacing \( x \) by \( X_{T_0}(x) \) in the above equation, we obtain

\[
X_{t+T_0}(x) = x + \int_0^{t+T_0} \sigma(X_s(x)) \, dB_s + \int_0^{t+T_0} b(X_s(x)) \, ds.
\]

Therefore \( X_t \) defined as above is a solution to SDE (1.1) on the interval \([0, 2T_0]\). Continuing in this way, we obtain the solution of SDE (1.1) on the interval \([0, T]\).

**Proposition 2.12.** The family \( \{X_t: t \in [0, T]\} \) constructed as above is the unique solution to SDE (1.1).

**Proof.** Let \( Y_t, t \in [0, T] \) be another solution. First by the above discussions, we have \((\mathbb{P} \times \mu)\)-almost surely, \( Y_t = X_t \) for all \( t \in [0, T_0] \). In particular, \( Y_{T_0} = X_{T_0} \). Next by the flow property, \( Y_{t+T_0} \) satisfies the following equation:

\[
Y_{t+T_0}(x) = Y_{T_0}(x) + \int_0^t \sigma(Y_{s+T_0}(x)) \, d(\theta_{T_0}B)_s + \int_0^t b(Y_{s+T_0}(x)) \, ds,
\]

that is, \( Y_{t+T_0} \) is a solution with initial value \( Y_{T_0} \). But by the above discussion, \( X_{t+T_0} \) is also a solution with the same initial value \( X_{T_0} = Y_{T_0} \). Therefore, we have \((\mathbb{P} \times \mu)\)-almost surely, \( X_{t+T_0} = Y_{t+T_0} \) for all \( t \leq T_0 \). Hence we have proved that \( X|_{[0,2T_0]} = Y|_{[0,2T_0]} \). Repeating this procedure, we obtain the uniqueness over \([0, T]\). \( \square \)

Now we want to show that the reference measure \( \mu \) is absolutely continuous under the stochastic flow \( \{X_t: t \leq T\} \) constructed above. To this end we have to prove an \( L^1 \log L^1 \)-type estimate for the density functions \( \rho_t^k \), and extend the convergence result in Proposition 2.8 to general time interval \([0, T]\).

**Proposition 2.13.** For each \( t \in [0, T] \), there exists \( \rho_t: \Omega \times \mathbb{R}^n \to \mathbb{R}_+ \) such that \( \rho_t \in L^1 \log L^1 \).

**Proof.** Let \( T > 0 \) be given. Similar to [14, Theorem 3.3], we can prove

\[
\sup_{k \geq 1} \sup_{0 \leq t \leq T} \mathbb{E} \int_{\mathbb{R}^n} \rho_t^k | \log \rho_t^k | \, d\mu < +\infty. \tag{2.30}
\]

Here we give a sketch of the proof. We have

\[
\int_{\mathbb{R}^n} \rho_t^k | \log \rho_t^k | \, d\mu = \int_{\mathbb{R}^n} | \log \rho_t^k |(X_t^k) | \, d\mu.
\]

By (6.2), \( \rho_t^k(X_t^k) = 1/\tilde{p}_t^k \), where \( \tilde{p}_t^k \) is the density of \( ((X_t^k)^{-1})_#\mu \) with respect to \( \mu \) which admits the expression (6.3). Using the flow property and (2.18), the Itô calculus leads to (2.30). Using the estimate (2.30), for each \( t \in [0, T] \), there is a subsequence \( k_i \) such that \( \rho_t^{k_i} \) converge weakly in \( L^1(\Omega \times \mathbb{R}^n) \) to \( \rho_t \). Following the argument on the page 1144 of [14], we conclude that \( \rho_t \in L^1 \log L^1 \). \( \square \)

**Proposition 2.14.** For any \( t \in [0, T] \), \( \rho_t \) is the density of \( (X_t)_#\mu \) with respect to \( \mu \); moreover we have

\[
\lim_{k \to \infty} \mathbb{E} \int_{\mathbb{R}^n} 1 \wedge \|X^k - X\|_{\infty,T} \, d\mu = 0.
\]

**Proof.** We shall prove this result by induction. By Propositions 2.8 and 2.9, we see that the assertions are true on the interval \([0, T_0] \). Now suppose we have proved the assertions on the time interval \([0, lT_0] \) where \( l \geq 1 \).
For $t \leq T_0$, using the flow property of $X^k_t$ and $X_t$, we have

$$
|X^k_{t+T_0} - X_{t+T_0}| = |X^k_{t} - X^k_{T_0} (X^k_{T_0}) - X^k_{T_0} (X^k_{T_0})| \\
\leq |X^k_{t} - X^k_{T_0} (X^k_{T_0}) - X^k_{T_0} (X^k_{T_0})| + |X^k_{T_0} (X^k_{T_0}) - X^k_{T_0} (X^k_{T_0})|
$$

where $X^k_{T_0}$ (resp. $X^k_{T_0}$) is the solution of (2.6) (resp. (1.1)) driven by the shifted Brownian motion $\theta_{T_0} B$. Therefore

$$
\mathbb{E} \int_{\mathbb{R}^n} 1 \wedge \|X^k_{t+T_0} - X_{t+T_0}\|_{\infty, T_0} d\mu \leq \mathbb{E} \int_{\mathbb{R}^n} 1 \wedge \|X^k_{t} - X^k_{T_0} (X^k_{T_0}) - X^k_{T_0} (X^k_{T_0})\|_{\infty, T_0} d\mu \\
\quad + \mathbb{E} \int_{\mathbb{R}^n} 1 \wedge \|X^k_{T_0} (X^k_{T_0}) - X^k_{T_0} (X^k_{T_0})\|_{\infty, T_0} d\mu \\
\quad =: I^k_1 + I^k_2.
$$

(2.31)

By the induction hypothesis, for any $R > 1$, we have

$$
I^k_1 = \mathbb{E} \int_{\mathbb{R}^n} \left(1 \wedge \|X^k_{t} - X^k_{T_0} (y) - X^k_{T_0} (y)\|_{\infty, T_0}\right) \rho^k_{T_0} (y) d\mu (y) \\
\quad = \left(\int_{\{\rho^k_{T_0} \leq R\}} + \int_{\{\rho^k_{T_0} > R\}}\right) \left(1 \wedge \|X^k_{t} - X^k_{T_0} (y)\|_{\infty, T_0}\right) \rho^k_{T_0} d(P \times \mu) \\
\quad \leq R \int_{\Omega \times \mathbb{R}^n} 1 \wedge \|X^k_{t} - X^k_{T_0}\|_{\infty, T_0} d(P \times \mu) + \int_{\rho^k_{T_0} > R} \rho^k_{T_0} d(P \times \mu). 
$$

(2.32)

(2.30) tells us that

$$
\int_{\rho^k_{T_0} > R} \rho^k_{T_0} d(P \times \mu) \leq \frac{1}{\log R} \int_{\Omega \times \mathbb{R}^n} \rho^k_{T_0} |d\mu (x) | \leq \frac{C}{\log R},
$$

where $C > 0$ is independent of $k \geq 1$. Therefore by (2.32) and Proposition 2.8, \(\limsup_{k \to \infty} I^k_1 \leq \frac{C}{\log R}\). Letting $R \to +\infty$, we get

$$
\lim_{k \to \infty} I^k_1 = 0.
$$

(2.33)

Now we deal with the term $I^k_2$. Fix an arbitrary $\eta > 0$. It is easy to see that the results in Proposition 2.9 still hold for $\{X^k_{T_0} : 0 \leq t \leq T_0\}$. Therefore we can apply (2.5) to get

$$
\mathbb{E} \int_{\mathbb{R}^n} \|X^k_{T_0} (x)\|_{\infty, T_0} d\mu (x) < \infty;
$$

that is, $X^k_{T_0} \in L^1 (\Omega \times \mathbb{R}^n, C([0, T_0], \mathbb{R}^n))$. Hence for any $\epsilon > 0$, there exists $\Phi = \sum_{j=1}^h \xi_j \varphi_j$ with $\xi_j \in L^\infty (\Omega)$ and $\varphi_j \in C_c (\mathbb{R}^n, C([0, T_0], \mathbb{R}^n))$ such that

$$
\mathbb{E} \int_{\mathbb{R}^n} \|X^k_{T_0} (x) - \Phi (\cdot, x)\|_{\infty, T_0} d\mu (x) < \epsilon.
$$

(2.34)

By the triangular inequality,

$$
I^k_2 \leq \mathbb{E} \int_{\mathbb{R}^n} 1 \wedge \|X^k_{T_0} (X^k_{T_0}) - \Phi (\cdot, X^k_{T_0})\|_{\infty, T_0} d\mu + \mathbb{E} \int_{\mathbb{R}^n} 1 \wedge \|\Phi (\cdot, X^k_{T_0}) - X^k_{T_0} (x)\|_{\infty, T_0} d\mu \\
\quad + \mathbb{E} \int_{\mathbb{R}^n} 1 \wedge \|\Phi (\cdot, X^k_{T_0}) - X^k_{T_0} (X^k_{T_0})\|_{\infty, T_0} d\mu \\
\quad =: I^k_{2,1} + I^k_{2,2} + I^k_{2,3}.
$$

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Analogous treatment of $I^k_1$ leads to
\[
I^k_{2,1} = \mathbb{E} \int_{\mathbb{R}^n} (1 \land \|X^{IT_0}(y) - \Phi(\cdot, y)\|_{\infty,T_0}) \rho^k_{IT_0}(y) \ d\mu(y)
\]
\[
= \left( \int_{\rho^k_{IT_0} \leq R} + \int_{\rho^k_{IT_0} > R} \right) (1 \land \|X^{IT_0}(y) - \Phi(\cdot, y)\|_{\infty,T_0}) \rho^k_{IT_0}(y) \ d(\mathbb{P} \times \mu)
\]
\[
\leq R \int_{\Omega \times \mathbb{R}^n} (1 \land \|X^{IT_0}(y) - \Phi(\cdot, y)\|_{\infty,T_0}) \ d(\mathbb{P} \times \mu) + \frac{1}{\log R} \int_{\Omega \times \mathbb{R}^n} \rho^k_{IT_0} \log \rho^k_{IT_0} \ d(\mathbb{P} \times \mu).
\]

By (2.34) and (2.30), we have
\[
I^k_{2,1} \leq R \varepsilon + \frac{C}{\log R}.
\]

Taking $R = e^{2C/\eta}$ and $\varepsilon \leq \eta/2R$, we see that $I^k_{2,1} \leq \eta$ for all $k \geq 1$. By the induction hypotheses, we have $(X^{IT_0})_{\#} \rho = \rho_{IT_0} \mu$ and $X^k_{IT_0}$ converge to $X_{IT_0}$ in the measure $\mathbb{P} \times \mu$. Noticing that $\rho_{IT_0} \in L^1 \log L^1$, we can estimate the term $I^k_{2,3}$ in the same way as $I^k_{2,1}$ and obtain $I^k_{2,3} \leq \eta$.

Moreover, by the dominated convergence theorem, $I^k_{2,2} \to 0$ as $k \to \infty$. To sum up,
\[
\limsup_{k \to \infty} I^k_2 \leq 2\eta.
\]

Since $\eta > 0$ is arbitrary, this together with (2.31) and (2.33) leads to
\[
\lim_{k \to \infty} \mathbb{E} \int_{\mathbb{R}^n} (1 \land \|X^k_{+IT_0} - X_{+IT_0}\|_{\infty,T_0}) \ d\mu = 0.
\]

Noticing that
\[
1 \land \|X^k - X\|_{\infty,(l+1)T_0} \leq 1 \land \|X^k - X\|_{\infty,lT_0} + 1 \land \|X^k_{+lT_0} - X_{+lT_0}\|_{\infty,T_0},
\]
we conclude
\[
\lim_{k \to \infty} \mathbb{E} \int_{\mathbb{R}^n} (1 \land \|X^k - X\|_{\infty,(l+1)T_0}) \ d\mu = 0.
\]

Now for any $t \in [T_0, (l+1)T_0]$, since $\rho_t$ is the weak limit in $L^1(\Omega \times \mathbb{R}^n)$ of some subsequence of $\rho^k_{IT_0}$, we can repeat the proof of Proposition 2.9 to show that $\rho_t$ is the density of $(X_t)_{\#} \mu$ with respect to $\mu$. Therefore we have proved the assertions on the time interval $[0, (l+1)T_0]$. By the induction method, we finally get the desired result.

\[\square\]

### 3 An intermediate result

In this section we prove a technical result which serves as a bridge between Theorem 2.3 and the main result in Section 4. First we introduce some notations. The functions $\sigma_i$ and $b_i$ ($i = 1, 2$) are the same as in the introduction. Again we fix some $q > 1$ and choose $\alpha_1 > q + n/2$, $\alpha > \alpha_1 + n/2$. Let
\[
d\mu(x) = (1 + |x|^2)^{-\alpha} \ d x \quad \text{and} \quad d\mu_1(x_1) = (1 + |x_1|^2)^{-\alpha_1} \ d x_1.
\]
Then $\mu$ (resp. $\mu_1$) is a finite measure on $\mathbb{R}^n$ (resp. $\mathbb{R}^{n_1}$). To simplify the notations we write $\tilde{\sigma}_1 = \frac{\sigma_1}{1 + |x_1|^2}$ and $\tilde{\sigma}_2 = \frac{\sigma_2}{1 + |x|^2}$. $b_i$ is defined similarly to $\tilde{\sigma}_i$ ($i = 1, 2$). Our assumptions in this section are:

(H1) $\sigma_1 \in W^{1,2q}_{x_1, loc}$, $b_1 \in W^{1,q}_{x_1, loc}$;
(H2) \( \int_{\mathbb{R}^n} \exp \left[p_0 \left( |\text{div}_x(b_1)| + |\bar{b}_1| + |\bar{\sigma}_1|^2 + |\nabla_x \sigma_1|^2 \right) \right] \mu_1 < +\infty \) for some \( p_0 > 0 \);

(H3) \( \sigma_2 \in W^{1,2q}_{x_1,x_2,loc} \), \( b_2 \in W^{1,q}_{x_1,x_2,loc} \);

(H4) \( \int_{\mathbb{R}^n} \exp \left[p_0 \left( |\text{div}_x(b_2)| + |\bar{b}_2| + |\bar{\sigma}_2|^2 + |\nabla_x \sigma_2|^2 \right) \right] \mu < +\infty \) for some \( p_0 > 0 \).

Under the conditions (H1) and (H2), we conclude from Theorem 2.3 that there exists a unique stochastic flow \( X_{1,t} \) on \( \mathbb{R}^{n_1} \) associated to the Itô SDE \( (1.1) \) with coefficients \( \sigma_1 \) and \( b_1 \), such that the reference measure \( \mu_1 \) is absolutely continuous under the action of the flow \( X_{1,t} \). In the next result we show that under the additional assumptions (H3)–(H4), the following SDE

\[
\begin{aligned}
\text{d}X_{1,t} &= \sigma_1(X_{1,t}) \text{d}B_1 + b_1(X_{1,t}) \text{d}t, \\
\text{d}X_{2,t} &= \sigma_2(X_{1,t},X_{2,t}) \text{d}B_2 + b_2(X_{1,t},X_{2,t}) \text{d}t,
\end{aligned}
\tag{3.1}
\]

generates a unique flow \( X_t = (X_{1,t},X_{2,t}) \) on the whole space \( \mathbb{R}^n \), which leaves the measure \( \mu \) absolutely continuous. Notice that the hypotheses (H1) and (H3) imply \( \sigma = (\sigma_1,\sigma_2) \in W^{1,2q}_{x_1,x_2,loc} \) and \( b = (b_1,b_2) \in W^{1,q}_{x_1,x_2,loc} \); therefore the following theorem can essentially be seen as a special case of Theorem 2.3 (see also [26, Theorem 2.4] and [14, Theorem 1.3]). The main difference between the two results is that we no longer require the exponential integrability of all the partial derivatives of \( \sigma_2 \); the reason for this will become clear in view of (6.4).

**Theorem 3.1.** Under the assumptions (H1)–(H4), the Itô SDE (3.1) generates a unique stochastic flow \( X_t \) of measurable maps on \( \mathbb{R}^n \). Moreover, the Radon–Nikodym density \( \rho_t \) of the flow with respect to the measure \( \mu \) satisfies \( \rho_t \in L^1 \log L^1 \).

We shall not give a complete proof to the above result, but only mention some arguments that are different from those in Section 2. To prove Theorem 3.1, we need the estimates of the level sets \( G_{i,R} = \{ (\omega,x) : ||X_i||_{\infty,T} \leq R \} \) for the process \( X_{i,t} \) \((i = 1,2)\) which are similar to Lemma 2.4. Notice that we do not distinguish the norms of \( C([0,T],\mathbb{R}^n) \) and \( C([0,T],\mathbb{R}^{n_1}) \) \((i = 1,2)\).

**Lemma 3.2.** Let \( X_t = (X_{1,t},X_{2,t}) \) be a generalized stochastic flow associated to Itô SDE (3.1). Denote by \( \rho_t \) (resp. \( \rho_{1,t} \)) the Radon–Nikodym density of \( X_t \) (resp. \( X_{1,t} \)) with respect to \( \mu \) (resp. \( \mu_1 \)). Suppose that

\[
\Lambda_{p,T} := \sup_{0 \leq t \leq T} \| \rho_t \|_{L^p(\mathbb{P} \times \mu)} \vee \| \rho_{1,t} \|_{L^p(\mathbb{P} \times \mu_1)} < +\infty.
\]

Then under the conditions (H2) and (H4), we have

\[
(\mathbb{P} \times \mu)(G^c_{1,R}) \leq \frac{C_1}{R} \quad \text{and} \quad (\mathbb{P} \times \mu)(G^c_{2,R}) \leq \frac{C_2}{R},
\]

where \( C_1 \) (resp. \( C_2 \)) depends on \( T, \Lambda_{p,T}, \| \sigma_1 \|_{L^{2q}(\mu_1)} \) and \( \| b_1 \|_{L^p(\mu)} \) (resp. \( \| \sigma_2 \|_{L^{2q}(\mu)} \) and \( \| b_2 \|_{L^p(\mu)} \)).

Consequently, \( (\mathbb{P} \times \mu)(G^c_{R}) \leq \hat{C}/R \), where \( G_R \) is the level set of \( X_t = (X_{1,t},X_{2,t}) \).

**Proof.** First we remark that under the condition (H2) (resp. (H4)), the coefficients \( \sigma_1 \) and \( b_1 \) (resp. \( \sigma_2 \) and \( b_2 \)) belong to the space \( L^{2q}(\mu_1) \) (resp. \( L^{2q}(\mu) \)), see Remark 2.2(ii) for the proof. The first estimate has been proved in Lemma 2.4. Here we give a proof of the second one. We have

\[
\|X_2,\|_{\infty,T} \leq |x_2| + \sup_{0 \leq t \leq T} \left| \int_0^t \sigma_2(X_s) \text{d}B_s \right| + \sup_{0 \leq t \leq T} \left| \int_0^t b_2(X_s) \text{d}s \right| \leq \sup_{0 \leq t \leq T} \left| \int_0^t \sigma_2(X_s) \text{d}B_s \right| + \sup_{0 \leq t \leq T} \left| \int_0^t b_2(X_s) \text{d}s \right|.
\tag{3.2}
\]

By Burkholder’s inequality,

\[
\mathbb{E} \sup_{0 \leq t \leq T} \left| \int_0^t \sigma_2(X_s) \text{d}B_s \right| \leq 2 \left[ \mathbb{E} \int_0^T |\sigma_2(X_s)|^2 \text{d}s \right]^{\frac{1}{2}}.
\]
Cauchy’s inequality leads to
\[
\int_{\mathbb{R}^n} \mathbb{E} \sup_{0 \leq t \leq T} \left| \int_0^t \sigma_2(X_s) \, dB_s \right| \, d\mu \leq 2\mu(\mathbb{R}^n)^{\frac{3}{2}} \left[ \int_0^T \mathbb{E} \int_{\mathbb{R}^n} |\sigma_2(X_s)|^2 \, d\mu \, ds \right]^{\frac{3}{2}}.
\]
We have by Hölder’s inequality that
\[
\mathbb{E} \int_{\mathbb{R}^n} |\sigma_2(X_s)|^2 \, d\mu = \mathbb{E} \int_{\mathbb{R}^n} |\sigma_2|^2 \rho_s \, d\mu \leq \|\sigma_2\|_{L^2(\mu)}^2 \|\rho_s\|_{L^p(\mathbb{P} \times \mu)} \leq \Lambda_{p,T} \|\sigma_2\|_{L^2(\mu)}^2.
\]
Therefore
\[
\int_{\mathbb{R}^n} \mathbb{E} \sup_{0 \leq t \leq T} \left| \int_0^t \sigma_2(X_s) \, dB_s \right| \, d\mu \leq 2(\mu(\mathbb{R}^n) \, T \Lambda_{p,T})^{\frac{3}{2}} \|\sigma_2\|_{L^2(\mu)}^2.
\] (3.3)
In the same way, we have
\[
\mathbb{E} \int_{\mathbb{R}^n} \sup_{0 \leq t \leq T} \left| \int_0^t b_2(X_s) \, ds \right| \, d\mu \leq T \Lambda_{p,T} \|b_2\|_{L^2(\mu)}.
\]
Combining this with (3.3) and integrating both sides of (3.2), we get
\[
\mathbb{E} \int_{\mathbb{R}^n} \|X_2\|_{\infty,T} \, d\mu \leq \tilde{C} + 2(\mu(\mathbb{R}^n) \, T \Lambda_{p,T})^{\frac{3}{2}} \|\sigma_2\|_{L^2(\mu)} + T \Lambda_{p,T} \|b_2\|_{L^2(\mu)},
\]
where \(\tilde{C} = \int_{\mathbb{R}^n} |x_2| \, d\mu(x) < +\infty\). Now the second estimate of level sets follows from Chebyshev’s inequality.

The last assertion is obvious from the observation below:
\[
(\mathbb{P} \times \mu)(G_{R}^*) \leq (\mathbb{P} \times \mu)(G_{1,R/2}^*) + (\mathbb{P} \times \mu)(G_{2,R/2}^*) \leq \mu(\mathbb{R}^{n_2})(\mathbb{P} \times \mu)(G_{1,R/2}^*) + (\mathbb{P} \times \mu)(G_{2,R/2}^*),
\]
where \(d\mu_2(x_2) = (1 + |x_2|^2)^{\alpha_1-\alpha} \, dx_2\) is a finite measure on \(\mathbb{R}^{n_2}\). □

Next we shall present a stability estimate of the form Lemma 2.5. Suppose we are given a matrix-valued function \(\tilde{\sigma} : \mathbb{R}^n \to \mathbb{R}^m \otimes \mathbb{R}^n\) which has the same structure with \(\sigma\), that is \(\tilde{\sigma} = (\tilde{\sigma}_1, \tilde{\sigma}_2)\) where \(\tilde{\sigma}_1 : \mathbb{R}^{n_1} \to \mathbb{R}^m \otimes \mathbb{R}^{n_1}\) and \(\tilde{\sigma}_2 : \mathbb{R}^n \to \mathbb{R}^m \otimes \mathbb{R}^{n_2}\). And we also have a vector field \(\tilde{b} = (\tilde{b}_1, \tilde{b}_2)\) with the same structure of \(b\) given above.

**Lemma 3.3.** Suppose that \(\sigma_1, \tilde{\sigma}_1 \in W^{1,q}_{x_1,loc}\) and \(b_1, \tilde{b}_1 \in W^{1,q}_{x_1,loc}\). Moreover, \(\sigma_2, \tilde{\sigma}_2 \in W^{1,q}_{x_2,loc}\) and \(b_2, \tilde{b}_2 \in W^{1,q}_{x_2,loc}\). Let \(X_t\) (resp. \(\tilde{X}_t\)) be the stochastic flow associated to the Itô SDE (3.1) with coefficients \(\sigma\) and \(b\) (resp. \(\tilde{\sigma}\) and \(\tilde{b}\)). Denote by \(\rho_t\) (resp. \(\tilde{\rho}_t\)) the Radon–Nikodym density of \(X_t\) (resp. \(\tilde{X}_t\)) with respect to \(\mu\). Assume that
\[
\Lambda_{p,T} := \sup_{0 \leq t \leq T} \left( \|\rho_t\|_{L^p(\mathbb{P} \times \mu)} \vee \|	ilde{\rho}_t\|_{L^p(\mathbb{P} \times \mu)} \right) < +\infty,
\]
where \(p\) is the conjugate number of \(q\). Then for any \(\delta > 0\),
\[
\mathbb{E} \int_{\mathbb{R}^{n} \cap \tilde{G}_R} \log \left( \frac{\|X_2 - \tilde{X}_2\|_{\infty,T}^2}{\delta^2} + 1 \right) \, d\mu \leq \mathbb{E} \int_{\mathbb{R}^{n} \cap \tilde{G}_R} \log \left( \frac{\|X - \tilde{X}\|_{\infty,T}^2}{\delta^2} + 1 \right) \, d\mu \leq C_T \Lambda_{p,T} \left\{ C_{n,q} \left( \|\nabla b\|_{L^q(B(3R))} + \|\nabla \sigma\|_{L^2(B(3R))} + \|\nabla \sigma\|_{L^2(\mathbb{R}^n)} \right) \right.
\]
\[
+ \frac{1}{\delta^2} \|\sigma - \tilde{\sigma}\|_{L^2(B(3R))} + \frac{1}{\delta} \left[ \|\sigma - \tilde{\sigma}\|_{L^2(B(3R))} + \|b - \tilde{b}\|_{L^q(B(3R))} \right] \},
\]
where \(\tilde{G}_R := \{ (\omega, x) \in \Omega \times \mathbb{R}^n : \|\tilde{X}_t(\omega, x)\|_{\infty,T} \leq R \} \) is the level set of the flow \(\tilde{X}_t\).
We omit the proof here. The reader can consult [14, Theorem 5.2] for details. We mention that by Lemma 2.5, similar result for the term \(\|X_1 - \tilde{X}_1\|_{\infty,T}\) holds. Next we focus on the existence part of Theorem 3.1 which needs to regularize the coefficients \(\sigma_1, b_1\) and \(\sigma_2, b_2\) separately.

Let \(\chi_1 \in C_c^\infty(\mathbb{R}^{n_1}, \mathbb{R}_+^+)\) be such that \(\int_{\mathbb{R}^{n_1}} \chi_1(x_1) \, dx_1 = 1\) and its support \(\text{supp}(\chi_1) \subset B_1(1)\), where \(B_1(r)\) is a ball in \(\mathbb{R}^{n_1}\) centered at the origin with radius \(r > 0\). For \(k \geq 1\), define \(\chi_{1,k}(x_1) = k^{n_1} \chi_1(kx_1)\). Next choose \(\psi_1 \in C_c^\infty(\mathbb{R}^{n_1}, [0,1])\) so that \(\psi_1|_{B_1(1)} = 1\) and \(\psi_1\) vanishes outside \(B_1(2)\). Denote by \(\psi_{1,k}(x_1) = \psi_1(x_1/k)\) for \(k \geq 1\). Now we set
\[
\sigma_{1,k} = (\sigma_1 \ast \chi_{1,k}) \psi_{1,k}, \quad b_{1,k} = (b_1 \ast \chi_{1,k}) \psi_{1,k};
\]
and
\[
\sigma_{2,k} = (\sigma_2 \ast \chi_k) \psi_k, \quad b_{2,k} = (b_2 \ast \chi_k) \psi_k.
\]
Here \(\chi_k\) and \(\psi_k\) are the same as in Section 2. Then the coefficients \(\sigma_{i,k}, b_{i,k} \in C_b^\infty(\mathbb{R}^{n}) (i = 1, 2)\). Furthermore, by Lemma 6.2, it holds
\[
\frac{|\sigma_{1,k}|}{1 + |x|} \leq 2|\sigma_1| \ast \chi_{1,k}, \quad \frac{|b_{1,k}|}{1 + |x|} \leq 2|b_1| \ast \chi_{1,k}
\]
and
\[
\frac{|\sigma_{2,k}|}{1 + |x|} \leq 2|\sigma_2| \ast \chi_k, \quad \frac{|b_{2,k}|}{1 + |x|} \leq 2|b_2| \ast \chi_k.
\]

We now consider the Itô SDEs
\[
\begin{align*}
\alpha X_{1,t}^k &= \sigma_{1,k}(X_{1,t}^k) \, dB_t + b_{1,k}(X_{1,t}^k) \, dt, & X_{1,0}^k &= x_1, \\
\alpha X_{2,t}^k &= \sigma_{2,k}(X_{1,t}^k, X_{2,t}^k) \, dB_t + b_{2,k}(X_{1,t}^k, X_{2,t}^k) \, dt, & X_{2,0}^k &= x_2.
\end{align*}
\]
For any \(k \geq 1\), the above equation determines a unique stochastic flow \(X_i^k = (X_{1,i}^k, X_{2,i}^k)\) of diffeomorphisms on \(\mathbb{R}^n\). Moreover, denoting by \(\rho_t^k = \frac{d[X_t^k]|_{\mu}}{d\mu}\), then by Lemma 6.1, we have for any \(p > 1\) and \(t \in [0, T]\),
\[
\|\rho_t^k\|_{L^p(\mathbb{F} \times \mu)} \leq \mu(\mathbb{R}^n)^{-\frac{1}{p}(\frac{1}{p}+1)} \left( \sup_{0 \leq s \leq T} \int_{\mathbb{R}^n} \exp \left( tp^3 | A_1^{\sigma_k} |^2 - tp^2 A_2^{\sigma_k, b_k} \right) d\mu \right)^{\frac{1}{p(p+1)}},
\]
where \(\sigma_k = (\sigma_{1,k}, \sigma_{2,k})\) and \(b_k = (b_{1,k}, b_{2,k})\). We shall find a uniform estimate for the densities \(\rho_t^k\), hence we need the following lemma which is an analogue of Lemma 2.6.

**Lemma 3.4.** There is a positive constant \(C_0 > 0\) independent on \(k \geq 1\), such that
\[
|A_1^{\sigma_k}|^2 \leq C_0 (|\text{div}_{x_1}(\sigma_1)|^2 + |\sigma_1|^2) \ast \chi_{1,k} + C_0 (|\text{div}_{x_2}(\sigma_2)|^2 + |\sigma_2|^2) \ast \chi_k,
\]
and
\[
-A_2^{\sigma_k, b_k} \leq C_0 (|\text{div}_{x_1}(b_1)|^2 + |b_1| + |\sigma_1|^2 + |\nabla_{x_1} \sigma_1|^2) \ast \chi_{1,k} + C_0 (|\text{div}_{x_2}(b_2)|^2 + |b_2| + |\sigma_2|^2 + |\nabla_{x_2} \sigma_2|^2) \ast \chi_k.
\]

**Proof.** The proof is similar to Lemma 2.6. Indeed, note that \(\text{div}(b_2) = \text{div}_{x_1}(b_{1,k}) + \text{div}_{x_2}(b_{2,k})\) and we deal with the two terms separately as in the proof of Lemma 2.6. The other estimates can be established in the same way. Thanks to (6.4), the partial derivatives \(\nabla_{x_1} \sigma_2\) do not show up here. 
\[\square\]
Lemma 3.5 (Uniform density estimate). For fixed $p > 1$, there are two positive constants $C_{1,p}, C_{2,p} > 0$ and $T_0 > 0$ small enough such that

$$
\sup_{0 \leq t \leq T_0} \|\hat{\rho}_t^k\|_{L^p(\mathbb{R} \times \mu)} \leq C_{1,p} \left( \int_{\mathbb{R}^n} \exp \left[ C_{2,p} T_0 \left( |\text{div} x_1 (b_1)|^- + |\vec{b}_1| + |\nabla x_1 \sigma_1|^2 + |\vec{\sigma}_1|^2 \right) \right] d\mu_t \right)^{1 \over p(p+1)}
\times \left( \int_{\mathbb{R}^n} \exp \left[ C_{2,p} T_0 \left( |\text{div} x_2 (b_2)|^- + |\vec{b}_2| + |\nabla x_2 \sigma_2|^2 + |\vec{\sigma}_2|^2 \right) \right] d\mu_t \right)^{1 \over p(p+1)}.
$$

Proof. Note that $|\text{div} x_i (\sigma_i)| \leq |\nabla x_i \sigma_i|$ $(i = 1, 2)$, thus the first estimate in Lemma 3.4 becomes

$$|\Lambda_1^{\sigma_1}|^2 \leq C_0 \left( |\nabla x_1 \sigma_1|^2 + |\vec{\sigma}_1|^2 \right) \ast \chi_{1,k} + C_0 \left( |\nabla x_2 \sigma_2|^2 + |\vec{\sigma}_2|^2 \right) \ast \chi_k.$$ 

For any $t \in [0, T]$, the above inequality plus the second one in Lemma 3.3 gives us

$$tp^3 |\Lambda_1^{\sigma_1}|^2 - tp^2 \Lambda_2^{\sigma_2, b_k} \leq 2T \exp \left( |\text{div} x_1 (b_1)|^- + |\vec{b}_1| + |\nabla x_1 \sigma_1|^2 \right) \ast \chi_{1,k} + 2T \exp \left( |\text{div} x_2 (b_2)|^- + |\vec{b}_2| + |\nabla x_2 \sigma_2|^2 \right) \ast \chi_k.$$

Denote by

$$\Phi_1 = 2T \exp \left( |\text{div} x_1 (b_1)|^- + |\vec{b}_1| + |\nabla x_1 \sigma_1|^2 \right), \quad \Phi_2 = 2T \exp \left( |\text{div} x_2 (b_2)|^- + |\vec{b}_2| + |\nabla x_2 \sigma_2|^2 \right), \quad i = 1, 2.$$

Then $\Phi_1$ is a function defined on $\mathbb{R}^n_{1}$, while $\Phi_2$ is a function on the whole $\mathbb{R}^n$. Now we have by Cauchy’s inequality,

$$\int_{\mathbb{R}^n} \exp \left( tp^3 |\Lambda_1^{\sigma_1}|^2 - tp^2 \Lambda_2^{\sigma_2, b_k} \right) d\mu \leq \int_{\mathbb{R}^n} e^{\Phi_1 \ast \chi_{1,k}} e^{\Phi_2 \ast \chi_k} d\mu \leq \left[ \int_{\mathbb{R}^n} e^{2\Phi_1 \ast \chi_{1,k}} d\mu \right]^{1 \over 2} \left[ \int_{\mathbb{R}^n} e^{2\Phi_2 \ast \chi_k} d\mu \right]^{1 \over 2}. \quad (3.8)$$

In the following we estimate the two integrals given in (3.8). First we have

$$\int_{\mathbb{R}^n} e^{2\Phi_1 \ast \chi_{1,k}} d\mu \leq \int_{\mathbb{R}^n} e^{2(\Phi_1 \ast \chi_{1,k})(x_1)} dx_1 \leq \mu_2(\mathbb{R}^n_{2}) \int_{\mathbb{R}^n_{1}} e^{2(\Phi_1 \ast \chi_{1,k})(x_1) + \lambda_1(x_1)} dx_1, \quad (3.9)$$

where $d\mu_2(x_2) = \frac{dx_2}{(1 + |x_2|^2)^{\alpha - \alpha_1}}$ is a finite measure on $\mathbb{R}^n_2$ and $\lambda_1(x_1) = -\alpha_1 \log(1 + |x_1|^2)$. Similar to (2.17), we can show that there is a constant $C > 0$ such that for any $k \geq 1$,

$$\lambda_1(x_1) \leq (\lambda_1 \ast \chi_{1,k})(x_1) + C \quad \text{for all } x_1 \in \mathbb{R}^n._{1}. \quad (3.10)$$

Substituting (3.10) into the inequality (3.9) and by Jensen’s inequality, we obtain

$$\int_{\mathbb{R}^n} e^{2\Phi_1 \ast \chi_{1,k}} d\mu \leq \mu_2(\mathbb{R}^n_{2}) e^C \int_{\mathbb{R}^n_{1}} e^{[(2\Phi_1 + \lambda_1) \ast \chi_{1,k}](x_1)} dx_1 \leq \mu_2(\mathbb{R}^n_{2}) e^C \int_{\mathbb{R}^n_{1}} e^{(2\Phi_1 + \lambda_1) \ast \chi_{1,k}}(x_1) dx_1$$

$$= \mu_2(\mathbb{R}^n_{2}) e^C \int_{\mathbb{R}^n_{1}} e^{2\Phi_1} d\mu_1. \quad (3.11)$$
The second integral on the right hand side of (3.8) can be treated in a similar way, thanks to (2.17). Hence
\[ \int_{\mathbb{R}^n} e^{2\Phi_2(x)} \, d\mu \leq e^{C} \int_{\mathbb{R}^n} e^{2\Phi_2} \, d\mu. \] (3.12)

Now combining the inequalities (3.8), (3.11) and (3.12), we finally obtain from the definition of \( \Phi_1 \) and \( \Phi_2 \) that
\[
\int_{\mathbb{R}^n} \exp \left( t p^3 \left| \Lambda_1^{\sigma_1(b_1)} \right|^2 - t p^2 \sigma_2 \left| \Lambda_2^{\sigma_1(b_1)} \right|^2 \right) \, d\mu \\
\leq (\mu_2(\mathbb{R}^{n_2})) e^{C+C} \frac{1}{2} \left[ \int_{\mathbb{R}^n} \exp \left\{ 4 T p^3 C_0 \left( [\text{div} x_1(b_1)]^- + |\bar{b}_1| + |\bar{\sigma}_1|^2 + |\nabla x_1 \sigma_1|^2 \right) \right\} \, d\mu_1 \\
\times \left[ \int_{\mathbb{R}^n} \exp \left\{ 4 T p^3 C_0 \left( [\text{div} x_2(b_2)]^- + |\bar{b}_2| + |\bar{\sigma}_2|^2 + |\nabla x_2 \sigma_2|^2 \right) \right\} \, d\mu \right]^{\frac{1}{2}}.
\]
Substituting this inequality into (3.7), we see that for any \( k \geq 1 \),
\[
\sup_{t \leq T} \| \rho_k \|_{L^p(\mathbb{P} \times \mu)} \leq C_{1,p} \left[ \int_{\mathbb{R}^n} \exp \left\{ C_{2,p} T \left( [\text{div} x_1(b_1)]^- + |\bar{b}_1| + |\bar{\sigma}_1|^2 + |\nabla x_1 \sigma_1|^2 \right) \right\} \, d\mu_1 \right]^{\frac{1}{2p(p+1)}} \\
\times \left[ \int_{\mathbb{R}^n} \exp \left\{ C_{2,p} T \left( [\text{div} x_2(b_2)]^- + |\bar{b}_2| + |\bar{\sigma}_2|^2 + |\nabla x_2 \sigma_2|^2 \right) \right\} \, d\mu \right]^{\frac{1}{2p(p+1)}},
\]
where \( C_{1,p}, C_{2,p} \) are two positive constants independent on \( k \) and \( T \). Under the conditions (H2) and (H4), there exists \( T_0 > 0 \) small enough such that the quantity on the right hand side is finite. \( \square \)

Having Lemma 3.5 in hand, we can follow the line of arguments in Section 2 to prove Theorem 3.1. We omit the details.

4 SDE with partially Sobolev coefficients

In this section we aim at generalizing Theorem 3.1 to the case where the coefficients \( \sigma_2 \) and \( b_2 \) only have partial Sobolev regularity. More precisely, we replace the condition (H3) by

(H3' \( \sigma_2 \in L^{2q}_{x_1,\text{loc}}(W^{1,2q}_{x_2,\text{loc}}), b_2 \in L^{q}_{x_1,\text{loc}}(W^{1,q}_{x_2,\text{loc}}), \)

and we shall show that the results of Theorem 3.1 still hold.

To achieve such an extension, we need an a-priori estimate which is analogous to Lemma 3.3, but only involving partial derivatives of \( \sigma_2 \) and \( b_2 \). First we introduce some notations. Throughout this section we fix a pair of functions
\[
\sigma_1 : \mathbb{R}^{n_1} \rightarrow \mathbb{R}^m \otimes \mathbb{R}^{n_1} \quad \text{and} \quad b_1 : \mathbb{R}^{n_1} \rightarrow \mathbb{R}^{n_1}
\]
which satisfy the assumptions (H1) and (H2) in Section 3. Under these conditions, it is known that the following Itô SDE
\[
\text{d}X_{1,t} = \sigma_1(X_{1,t}) \, dB_t + b_1(X_{1,t}) \, dt, \quad X_{1,0} = x_1
\]
generates a unique stochastic flow of measurable maps on \( \mathbb{R}^{n_1} \), which leaves the reference measure \( \mu_1 \) absolutely continuous, as shown in Theorem 2.3.

Let
\[
\sigma_2, \bar{\sigma}_2 : \mathbb{R}^n \rightarrow \mathbb{R}^m \otimes \mathbb{R}^{n_2} \quad \text{and} \quad b_2, \bar{b}_2 : \mathbb{R}^n \rightarrow \mathbb{R}^{n_2}
\]
be measurable functions, all verifying the conditions (H3'). Denote by
\[ \sigma = (\sigma_1, \sigma_2), \quad b = (b_1, b_2) \quad \text{and} \quad \tilde{\sigma} = (\sigma_1, \sigma_2), \quad \tilde{b} = (b_1, \tilde{b}_2). \]

Let \( X_t = (X_{1,t}, X_{2,t}) \) (resp. \( \tilde{X}_t = (X_{1,t}, \tilde{X}_{2,t}) \)) be the stochastic flow generated by the Itô SDE (1.1) with coefficients \( \sigma \) and \( b \) (resp. \( \tilde{\sigma} \) and \( \tilde{b} \)).

**Lemma 4.1 (A-priori estimate).** Suppose that for any \( t \in [0, T] \), the push-forwards \( X_t \# \mu \) and \( \tilde{X}_t \# \mu \) are absolutely continuous with respect to itself, with density functions \( \rho_t \) and \( \tilde{\rho}_t \) respectively. Moreover,
\[
\Lambda_{p,T} := \sup_{0 \leq t \leq T} \|\rho_t\|_{L^p(\mathcal{F} \otimes \mu)} \vee \|\tilde{\rho}_t\|_{L^p(\mathcal{F} \otimes \mu)} < +\infty,
\]
where \( p \) is the conjugate number of \( q \). Then for any \( \delta > 0 \),
\[
\mathbb{E} \int_{G_R \cap \tilde{G}_R} \log \left( \frac{\|X_2 - \tilde{X}_2\|_{L^\infty(T)}^2}{\delta^2} + 1 \right) d\mu \\
\leq C_T \Lambda_{p,T} \{ C_{n,\delta} \left( \left\| \nabla x_2 b_2 \right\|_{L^p(B(4R))} + \left\| \nabla x_2 \sigma_2 \right\|_{L^{2q}(B(4R))} + \left\| \nabla x_2 \tilde{\sigma}_2 \right\|_{L^{2q}(B(4R))} \right) \\
+ \frac{1}{\delta^2} \left\| \sigma_2 - \tilde{\sigma}_2 \right\|_{L^{2q}(B(4R))}^2 + \frac{1}{\delta} \left[ \left\| \sigma_2 - \tilde{\sigma}_2 \right\|_{L^{2q}(B(4R))} + \left\| b_2 - \tilde{b}_2 \right\|_{L^q(B(4R))} \right] \},
\]
where \( G_R \) and \( \tilde{G}_R \) are the level sets of \( X_t \) and \( \tilde{X}_t \) respectively.

**Proof.** We follow the idea of the proof of [14, Theorem 5.2] (see also [26, Lemma 4.1]). Denote by \( \xi_t = X_{2,t} - \tilde{X}_{2,t} \). Then \( \xi_0 = 0 \). By the Itô formula,
\[
d \log (|\xi_t|^2 + \delta^2) = \frac{2 \langle \xi_t, \sigma_2(X_t) - \tilde{\sigma}_2(\tilde{X}_t) \rangle dB_t}{|\xi_t|^2 + \delta^2} + \frac{2 \langle \xi_t, b_2(X_t) - \tilde{b}_2(\tilde{X}_t) \rangle}{|\xi_t|^2 + \delta^2} dt \\
+ \frac{|\sigma_2(X_t) - \tilde{\sigma}_2(\tilde{X}_t)|^2}{|\xi_t|^2 + \delta^2} dt - \frac{2 |(\sigma_2(X_t) - \tilde{\sigma}_2(\tilde{X}_t))^* \xi_t|^2}{(|\xi_t|^2 + \delta^2)^2} dt \\
=: \sum_{i=1}^4 dI_i(t). \tag{4.2}
\]
Note that the last term is negative, hence we omit it. We shall estimate the other terms in the sequel.

Let \( \tau_R(x) = \inf \left\{ t \geq 0 : |X_t(x)| \vee |\tilde{X}_t(x)| > R \right\} \) for \( x \in \mathbb{R}^n \). Remark that almost surely, \( G_R, \tilde{G}_R \subseteq \{ x : \tau_R(x) > T \} \) and for any \( t \geq 0 \), \( \{ \tau_R > t \} \subseteq B(R) \). Thus by Cauchy's inequality,
\[
\mathbb{E} \left[ \int_{G_R \cap \tilde{G}_R} \sup_{0 \leq t \leq T} \left| I_1(t) \right| \, d\mu \right] \leq \mathbb{E} \left[ \int_{B(R)} \sup_{0 \leq t \leq T \wedge \tau_R} \left| I_1(t) \right| \, d\mu \right] \\
\leq \mu(\mathbb{R}^n)^{\frac{1}{2}} \left[ \int_{B(R)} \mathbb{E} \left( \sup_{0 \leq t \leq T \wedge \tau_R} \left| I_1(t) \right|^2 \right) \, d\mu \right]^{\frac{1}{2}}.
\]
Burkholder's inequality gives us
\[
\mathbb{E} \left( \sup_{0 \leq t \leq T \wedge \tau_R} \left| I_1(t) \right|^2 \right) \leq 16 \mathbb{E} \left( \int_0^{T \wedge \tau_R} \frac{|\sigma_2(X_t) - \tilde{\sigma}_2(\tilde{X}_t)|^2}{(|\xi_t|^2 + \delta^2)^2} \, dt \right) \\
\leq 16 \mathbb{E} \left( \int_0^{T \wedge \tau_R} \frac{|\sigma_2(X_t) - \tilde{\sigma}_2(\tilde{X}_t)|^2}{|\xi_t|^2 + \delta^2} \, dt \right).
\]
As a result, by changing the order of integration, we obtain

\[
\mathbb{E} \left[ \sup_{0 \leq t \leq T} |I_1(t)| \right] \leq 4C_{\alpha,n} \left[ \mathbb{E} \left( \int_0^{T \wedge \tau_R} \frac{\sigma_2(X_t) - \tilde{\sigma}_2(\tilde{X}_t)^2}{|\xi_t|^2 + \delta^2} \, dt \right) \right]^{\frac{1}{2}} \\
= 4C_{\alpha,n} \left[ \mathbb{E} \left( \int_{\{\tau_R \leq t\}} \frac{\sigma_2(X_t) - \tilde{\sigma}_2(\tilde{X}_t)^2}{|\xi_t|^2 + \delta^2} \, dt \right) \right]^{\frac{1}{2}}.
\]  

(4.3)

Note that

\[
\sigma_2(X_t) - \tilde{\sigma}_2(\tilde{X}_t) = \sigma_2(X_t) - \tilde{\sigma}_2(\tilde{X}_t) + \sigma_2(\tilde{X}_t) - \tilde{\sigma}_2(\tilde{X}_t).
\]

We have by (4.1) and Hölder’s inequality that

\[
\mathbb{E} \int_{\{\tau_R > t\}} \frac{|\sigma_2(\tilde{X}_t) - \tilde{\sigma}_2(\tilde{X}_t)|^2}{|\xi_t|^2 + \delta^2} \, d\mu \leq \frac{1}{\delta^2} \mathbb{E} \int_{\{\tau_R > t\}} \left| (\sigma_2 - \tilde{\sigma}_2) 1_{B(R)} \right|^2 (\tilde{X}_t) \, d\mu \\
\leq \frac{1}{\delta^2} \mathbb{E} \int_{B(R)} \left| \sigma_2 - \tilde{\sigma}_2 \right|^2 \rho_t \, d\mu \\
\leq \frac{\Lambda_{p,T}}{\delta^2} \left\| \sigma_2 - \tilde{\sigma}_2 \right\|_{L^{2\mu}(B(R),\mu)}^2.
\]

(4.4)

Since \(\mu|_{B(R)} \leq \mathcal{L}_n|_{B(R)}\) for any \(R > 0\), we obtain

\[
\mathbb{E} \int_{\{\tau_R > t\}} \frac{|\sigma_2(X_t) - \tilde{\sigma}_2(\tilde{X}_t)|^2}{|\xi_t|^2 + \delta^2} \, d\mu \leq \frac{\Lambda_{p,T}}{\delta^2} \left\| \sigma_2 - \tilde{\sigma}_2 \right\|_{L^{2\mu}(B(R))}^2.
\]

Next on the set \(\{\tau_R > t\}\), we have \(X_t, \tilde{X}_t \in B(R)\), hence \(|X_t - \tilde{X}_t|_{\mathbb{R}^n} = |X_{2,t} - \tilde{X}_{2,t}|_{\mathbb{R}^2} \leq 2R\). As \((X_t)_\#\mu \ll \mu\) and \((\tilde{X}_t)_\#\mu \ll \mu\), we can apply Lemma 6.3(i) to get

\[
|\sigma_2(X_t) - \tilde{\sigma}_2(\tilde{X}_t)| \leq C_{n_2}|X_{2,t} - \tilde{X}_{2,t}| (M_{2,2R} |\nabla_x \sigma_2|(X_t) + M_{2,2R} |\nabla_x \sigma_2|(\tilde{X}_t)).
\]

Thus

\[
\mathbb{E} \int_{\{\tau_R > t\}} \frac{|\sigma_2(X_t) - \tilde{\sigma}_2(\tilde{X}_t)|^2}{|\xi_t|^2 + \delta^2} \, d\mu \leq C_{n_2}^2 \mathbb{E} \int_{\{\tau_R > t\}} (M_{2,2R} |\nabla_x \sigma_2|(X_t) + M_{2,2R} |\nabla_x \sigma_2|(\tilde{X}_t))^2 \, d\mu \\
\leq 2C_{n_2}^2 \int_{B(R)} (M_{2,2R} |\nabla_x \sigma_2|)^2 (\rho_t + \tilde{\rho}_t) \, d\mu.
\]

Hölder’s inequality gives us

\[
\mathbb{E} \int_{\{\tau_R > t\}} \frac{|\sigma_2(X_t) - \tilde{\sigma}_2(\tilde{X}_t)|^2}{|\xi_t|^2 + \delta^2} \, d\mu \leq 4C_{n_2}^2 \Lambda_{p,T} \left( \int_{B(R)} (M_{2,2R} |\nabla_x \sigma_2|)^{2q} \, d\mu \right)^{\frac{1}{q}}.
\]

(4.5)

We have

\[
\int_{B(R)} (M_{2,2R} |\nabla_x \sigma_2|)^{2q} \, d\mu \leq \int_{B(R)} (M_{2,2R} |\nabla_x \sigma_2|)^{2q} \, dx \\
\leq \int_{B_1(R)} dx_1 \int_{B_2(R)} (M_{2,2R} |\nabla_x \sigma_2|)^{2q} \, dx_2.
\]

Recall that \(B_i(R)\) is a ball in \(\mathbb{R}^{n_i}\) centered at the origin with radius \(R\), \(i = 1, 2\). Lemma 6.3(ii) gives us

\[
\int_{B_2(R)} (M_{2,2R} |\nabla_x \sigma_2|)^{2q} \, dx_2 \leq C_{q,n_2} \int_{B_2(3R)} |\nabla_x \sigma_2|^{2q} \, dx_2.
\]
Therefore
\[ \int_{B(R)} (M_{2,2R} |\nabla x_2 \sigma_2|^2) \frac{2q}{d} \, d\mu \leq C_{q,n_2} \int_{B(4R)} |\nabla x_2 \sigma_2|^2 \, dx. \]

Substituting this estimate into (4.5), we obtain
\[ E \int_{\{T > 1\}} \frac{|\sigma_2(X_t) - \sigma_2(\tilde{X}_t)|^2}{|\xi|^2 + \delta^2} \, d\mu \leq C_{q,n_2} \lambda_{p,T} \left( \int_{B(4R)} |\nabla x_2 \sigma_2|^2 \, dx \right)^{\frac{1}{2}} = C_{q,n_2} \lambda_{p,T} \|\nabla x_2 \sigma_2\|^2_{L^{2q}(B(4R))}. \]

Combining this inequality with (4.3) and (4.4), we arrive at
\[ E \left[ \int_{G_R \cap \tilde{G}_R} \sup_{0 \leq t \leq T} |I_1(t)| \, d\mu \right] \leq C_T \lambda_{p,T} \left[ \frac{1}{\delta^2} \|\sigma_2 - \tilde{\sigma}_2\|^2_{L^{2q}(B(R))} + C_{q,n_2} \|\nabla x_2 \sigma_2\|^2_{L^{2q}(B(4R))} \right]^{\frac{1}{2}}. \]  \hspace{1cm} (4.6)

Now we begin estimating the term $I_2(t)$. We have
\[ E \left[ \int_{G_R \cap \tilde{G}_R} \sup_{0 \leq t \leq T} |I_2(t)| \, d\mu \right] \leq 2 \int_0^T \left[ E \int_{G_R \cap \tilde{G}_R} \frac{|b(\tilde{X}_t) - \tilde{b}(\tilde{X}_t)|}{(|\xi|^2 + \delta^2)^{\frac{1}{2}}} \, d\mu \right] \, dt. \]

For $x \in G_R \cap \tilde{G}_R$, one has $\tilde{X}_t(x) \in B(R)$ for all $t \in [0, T]$, then
\[ E \int_{G_R \cap \tilde{G}_R} \frac{|b(\tilde{X}_t) - \tilde{b}(\tilde{X}_t)|}{(|\xi|^2 + \delta^2)^{\frac{1}{2}}} \, d\mu \leq \frac{1}{\delta} E \int_{B(R)} |b - \tilde{b}| \, d\mu \leq \frac{\Lambda_{p,T}}{\delta} \|b - \tilde{b}\|_{L^\delta(B(R))}. \]  \hspace{1cm} (4.7)

By Lemma 6.3(i) and Hölder’s inequality, analogous arguments as for estimating (4.5) leads to
\[ E \int_{G_R \cap \tilde{G}_R} \frac{|b(\tilde{X}_t) - \tilde{b}(\tilde{X}_t)|}{(|\xi|^2 + \delta^2)^{\frac{1}{2}}} \, d\mu \leq C_{n_2} E \int_{G_R \cap \tilde{G}_R} (M_{2,2R} |\nabla x_2 b_2|)^2 (X_t) \, d\mu \\
\leq C_{n_2} E \int_{B(R)} (M_{2,2R} |\nabla x_2 b_2|)^2 (\rho_t + \tilde{\rho}_t) \, d\mu \\
\leq 2C_{q,n_2} \lambda_{p,T} \|\nabla x_2 b_2\|_{L^\delta(B(4R))}. \]

This together with (4.7) gives us
\[ E \left[ \int_{G_R \cap \tilde{G}_R} \sup_{0 \leq t \leq T} |I_2(t)| \, d\mu \right] \leq 2TA_{p,T} \left( \frac{1}{\delta} \|b - \tilde{b}\|_{L^\delta(B(R))} + C_{q,n_2} \|\nabla x_2 b_2\|_{L^\delta(B(4R))} \right). \]  \hspace{1cm} (4.8)

Similarly we can show that
\[ E \left[ \int_{G_R \cap \tilde{G}_R} \sup_{0 \leq t \leq T} |I_3(t)| \, d\mu \right] \leq CT \Lambda_{p,T} \left( \frac{1}{\delta^2} \|\sigma_2 - \tilde{\sigma}_2\|^2_{L^{2q}(B(R))} + C_{q,n_2} \|\nabla x_2 \sigma_2\|^2_{L^{2q}(B(4R))} \right). \]  \hspace{1cm} (4.9)

Combining the estimates (4.6), (4.8) and (4.9), we obtain the result. \hfill \Box

The a-priori estimate in Lemma 4.1 has some direct consequences. The first one is the stability of generalized stochastic flow, which is the content of the following theorem.
Theorem 4.2 (Stability). Suppose there is a sequence of coefficients $\sigma_{2,k} : \mathbb{R}^n \to \mathbb{R}^m \otimes \mathbb{R}^{n_2}$ and $b_{2,k} : \mathbb{R}^n \to \mathbb{R}^{n_2}$, verifying the conditions (H3) and (H4). Assume that $\sigma_{2,k}$ (resp. $b_{2,k}$) converge to $\sigma_2$ (resp. $b_2$) in $L^{2q}_{loc}(\mathbb{R}^n)$ (resp. $L^{q}_{loc}(\mathbb{R}^n)$) as $k \to \infty$. We also assume that

$$C_1 := \sup_{k \geq 1} [||\sigma_{2,k}||_{L^{2q}(\mu)} + ||b_{2,k}||_{L^{q}(\mu)}] < +\infty,$$

and for any $R > 0$,

$$C_{2,R} := \sup_{k \geq 1} [||\nabla x_2 b_{2,k}||_{L^{2 q}(B(R))} + ||\nabla x_2 \sigma_{2,k}||_{L^{2 q}(B(R))}] < +\infty. \quad \text{(4.11)}$$

Let $X_{k}^t = (X_{1,t}^k, X_{2,t}^k)$ be the stochastic flow generated by the Itō SDE (1.1) with the coefficients $\sigma_k = (\sigma_1, \sigma_2,k)$ and $b_k = (b_1, b_{2,k})$. Suppose that for all $k \geq 1$, the density function $\rho_k^t := \frac{d(X_k^t)^{\#}\mu}{d\mu}$ exists and

$$\Lambda_{p,T} := \sup_{k \geq 1} \sup_{0 \leq t \leq T} \|\rho_k^t\|_{L^p(\mathbb{P} \times \mu)} < +\infty. \quad \text{(4.12)}$$

Then there exists a random field $X_2 : \Omega \times \mathbb{R}^n \to C([0,T], \mathbb{R}^{n_2})$ such that

$$\lim_{k \to \infty} \mathbb{E} \int_{\mathbb{R}^n} 1 \wedge \|X_{2}^k - X_2\|_{\infty,T} d\mu = 0.$$

**Proof.** The proof is similar to that of Proposition 2.8. For any $k \geq 1$, let $G_{k}^R$ be the level set of the flow $X_{t}^k$:

$$G_{k}^R = \{ (\omega, x) \in \Omega \times \mathbb{R}^n : \|X_{2,t}^k(\omega, x)\|_{\infty,T} \leq R \}.$$

Under the conditions (4.10) and (4.12), we can apply Lemma 3.2 to get that

$$\mathbb{P} \times \mu \left[ (G_{k}^R)^c \right] \leq \frac{C'_1}{R},$$

where $C'_1$ depends only on $C_1$ and $\Lambda_{p,T}$. As a result, for any $k, l \geq 1$ and $R > 0$,

$$\mathbb{P} \times \mu \left[ (G_{k}^R \cap G_{l}^R)^c \right] \leq (\mathbb{P} \times \mu) \left[ (G_{k}^R)^c \right] + (\mathbb{P} \times \mu) \left[ (G_{l}^R)^c \right] \leq \frac{2C'_1}{R}. \quad \text{(4.13)}$$

Now applying Lemma 4.1 to the flows $X_{t}^k$ and $X_{t}^l$, we get

$$\mathbb{E} \int_{G_{k}^R \cap G_{l}^R} \log \left( \frac{\|X_{2}^k - X_{2}^l\|_{\infty,T}^2}{\delta^2} + 1 \right) d\mu 
\leq C_{T} \Lambda_{p,T} \left[ C_{1, \mathbb{R}^2} \left[ ||\nabla x_2 b_{2,k}||_{L^{q}(B(4R))} + ||\nabla x_2 \sigma_{2,k}||_{L^{2 q}(B(4R))} + ||\nabla x_2 \sigma_{2,k}||_{L^{2 q}(B(4R))} \right] 
+ \frac{1}{\delta^2} ||\sigma_{2,k} - \sigma_{2,l}||_{L^{q}(B(4R))} + \frac{1}{\delta} \left[ ||\sigma_{2,k} - \sigma_{2,l}||_{L^{q}(B(4R))} + ||b_{2,k} - b_{2,l}||_{L^{q}(B(4R))} \right] \right]. \quad \text{(4.14)}$$

Since $\sigma_{2,k} \to \sigma_2$ in $L^{2q}_{loc}(\mathbb{R}^n)$ and $b_{2,k} \to b_2$ in $L^q_{loc}(\mathbb{R}^n)$ as $k \to \infty$, we see that

$$\delta_{k,l} := ||\sigma_{2,k} - \sigma_{2,l}||_{L^{q}(B(4R))} + ||b_{2,k} - b_{2,l}||_{L^{q}(B(4R))} \to 0$$

as $k, l$ goes to $\infty$. Next by (4.11), there is a constant $C'_R > 0$ such that for all $k \geq 1$,

$$||\nabla x_2 b_{2,k}||_{L^{q}(B(4R))} + ||\nabla x_2 \sigma_{2,k}||_{L^{2 q}(B(4R))} + ||\nabla x_2 \sigma_{2,k}||_{L^{2 q}(B(4R))} \leq C'_R.$$
Consequently, by taking \( \delta = \delta_{k,l} \) in (4.13), we can find a positive constant \( \hat{C}_0 > 0 \) such that

\[
\mathbb{E} \int_{G^k_R \cap G^l_R} \log \left( \frac{\|X^k_2 - X^l_2\|_{\infty, T}}{\delta_{k,l}^2} + 1 \right) d\mu \leq \hat{C}_0 \quad \text{for all } k, l \geq 1.
\]

(4.15)

Let \( \eta \in (0, 1) \) and define

\[
\Sigma_{\eta}^{k,l} = \{ (\omega, x) \in \Omega \times \mathbb{R}^n : \|X^k_2 - X^l_2\|_{\infty, T} \leq \eta \}.
\]

Then

\[
\int_{G^k_R \cap G^l_R} 1 \wedge \|X^k_2 - X^l_2\|_{\infty, T} d(\mathbb{P} \times \mu) = \int_{(G^k_R \cap G^l_R)^c \cap \Sigma_{\eta}^{k,l}} 1 \wedge \|X^k_2 - X^l_2\|_{\infty, T} d(\mathbb{P} \times \mu) + \int_{(G^k_R \cap G^l_R) \cap \Sigma_{\eta}^{k,l}} 1 \wedge \|X^k_2 - X^l_2\|_{\infty, T} d(\mathbb{P} \times \mu) =: J_1 + J_2.
\]

By Chebyshev’s inequality and (4.15), we have

\[
J_2 \leq \frac{1}{\log \left( \frac{\eta^2}{\delta_{k,l}^2} + 1 \right)} \int_{G^k_R \cap G^l_R} \log \left( \frac{\|X^k_2 - X^l_2\|_{\infty, T}}{\delta_{k,l}^2} + 1 \right) d\mu \leq \frac{\hat{C}_0}{\log \left( \frac{\eta^2}{\delta_{k,l}^2} + 1 \right)}.
\]

Therefore

\[
\limsup_{k, l \to \infty} J_2 = 0.
\]

(4.17)

On the other hand, \( J_1 \leq \eta \mu(\mathbb{R}^n) \). Combining this with (4.16) and (4.17), we obtain, by first letting \( k, l \to \infty \) and then \( \eta \downarrow 0 \), that

\[
\lim_{k, l \to \infty} \int_{G^k_R \cap G^l_R} 1 \wedge \|X^k_2 - X^l_2\|_{\infty, T} d(\mathbb{P} \times \mu) = 0
\]

for any \( R > 0 \). This together with (4.13) leads to the desired result. \( \square \)

Now we are ready to show the existence of generalized stochastic flows to the Itô SDE (1.1).

**Theorem 4.3 (Existence).** Under the assumptions (H1), (H2), (H3) and (H4), the Itô SDE (1.1) generates a stochastic flow \( X_t = (X^n_{1,t}, X^n_{2,t}) \), which is well defined on some small interval \([0, T_1]\). Moreover, the Radon–Nikodym density \( \rho_t := \frac{d(X_t) \# \mu}{d\mu} \) exists and satisfies

\[
\sup_{0 \leq t \leq T_1} \|\rho_t\|_{L^p(\mathbb{P} \times \mu)} < +\infty.
\]

**Proof.** We split the proof into three steps.

**Step 1.** In this step we shall regularize the coefficients \( \sigma_2, b_2 \), and then apply Theorem 3.1 to get a sequence of stochastic flows.

To this end, we define \( \sigma_{2,k} \) and \( b_{2,k} \) as in (3.4). We remark that there is no need to regularize the coefficients \( \sigma_1 \) and \( b_1 \). Consider the family of Itô’s SDE:

\[
\begin{align*}
\frac{dX^k_{1,t}}{dt} &= \sigma_1(X^k_{1,t}) dB_t + b_1(X^k_{1,t}) dt, \quad X^k_{1,0} = x_1, \\
\frac{dX^k_{2,t}}{dt} &= \sigma_{2,k}(X^k_{1,t}, X^k_{2,t}) dB_t + b_{2,k}(X^k_{1,t}, X^k_{2,t}) dt, \quad X^k_{2,0} = x_2.
\end{align*}
\]

(4.18)

Now we check that the regularized coefficients \( \sigma_{2,k} \) and \( b_{2,k} \) satisfy the conditions (H3) and (H4) stated at the beginning of Section 3. Under the assumption (H3'), it is clear that
\( \sigma_{2,k} \in W_{x_{1,2}, loc}^{1,2q}; b_{2,k} \in W_{x_{1,2}, loc}^{1,q} \); hence (H3) is verified. Now we show that there is \( p_{1} > 0 \) small enough such that
\[
\int_{\mathbb{R}^{n}} \exp \left\{ p_{1} \left( | \text{div}_{x_{2}}(b_{2,k}) | + | \bar{b}_{2,k} | + | \sigma_{2,k} |^{2} + | \nabla_{x_{2}} \sigma_{2,k} |^{2} \right) \right\} \, d\mu < +\infty,
\]
where \( \bar{b}_{2,k} = \frac{b_{2,k}}{1 + |x|} \) and \( \sigma_{2,k} = \frac{\sigma_{2,k}}{1 + |x|} \). In fact, similar to (2.12) and (2.14), we have
\[
| \text{div}_{x_{2}}(b_{2,k}) | - ( | \text{div}_{x_{2}}(b_{2}) | + 2C| \bar{b}_{2} |) \chi_{k}
\]
and
\[
| \nabla_{x_{2}} \sigma_{2,k} |^{2} \leq C ( | \nabla_{x_{2}} \sigma_{2} |^{2} + | \sigma_{2} |^{2} ) \chi_{k}.
\]
These estimates together with the inequalities (3.6) give us
\[
| \text{div}_{x_{2}}(b_{2,k}) | - ( | \text{div}_{x_{2}}(b_{2}) | + | \bar{b}_{2} | + | \sigma_{2} |^{2} + | \nabla_{x_{2}} \sigma_{2} |^{2} ) \chi_{k}.
\]
Now similar to the proof of Lemma 2.7, we can show that
\[
\int_{\mathbb{R}^{n}} \exp \left\{ p \left( | \text{div}_{x_{2}}(b_{2,k}) | + | \bar{b}_{2,k} | + | \sigma_{2,k} |^{2} + | \nabla_{x_{2}} \sigma_{2,k} |^{2} \right) \right\} \, d\mu \\
\leq \int_{\mathbb{R}^{n}} \exp \left\{ 2pC \left( | \text{div}_{x_{2}}(b_{2}) | + | \bar{b}_{2} | + | \sigma_{2} |^{2} + | \nabla_{x_{2}} \sigma_{2} |^{2} \right) \chi_{k} \right\} \, d\mu \\
\leq 3^{p} \int_{\mathbb{R}^{n}} \exp \left\{ 2pC \left( | \text{div}_{x_{2}}(b_{2}) | + | \bar{b}_{2} | + | \sigma_{2} |^{2} + | \nabla_{x_{2}} \sigma_{2} |^{2} \right) \right\} \, d\mu,
\]
where \( C > 0 \) is independent on \( k \geq 1 \). Hence when \( p \leq p_{1} := p_{0}/2C \), the right hand side is finite; in other words, the condition (H4) is also satisfied.

Next, since \( \sigma_{1} \) and \( b_{1} \) satisfy (H1) and (H2), we can apply Theorem 3.1 to conclude that for every \( k \geq 1 \), the Itô SDE (4.18) generates a unique stochastic flow \( X_{t}^{k} = (X_{1,t}^{k}, X_{2,t}^{k}) \) which leaves the reference measure \( \mu \) absolutely continuous, and by Lemma 3.4, there is \( T_{0} \) small enough such that the Radon–Nikodym density \( \rho_{t}^{k} := \frac{d\mu_{X_{t}^{k}}}{d\mu} \) has the following estimate: for all \( t \leq T_{0} \),
\[
\| \rho_{t}^{k} \|_{L_{p}(\mathbb{P} \times \mu)} \leq C_{1,p} \left[ \int_{\mathbb{R}^{n_{1}}} \exp \left\{ C_{2,p}T_{0} \left( | \text{div}_{x_{1}}(b_{1}) | + | \bar{b}_{1} | + | \sigma_{1} |^{2} + | \nabla_{x_{1}} \sigma_{1} |^{2} \right) \right\} d\mu_{1} \right]^{\frac{1}{2p(p+1)}} \\
\times \left[ \int_{\mathbb{R}^{n}} \exp \left\{ C_{2,p}T_{0} \left( | \text{div}_{x_{2}}(b_{2,k}) | + | \bar{b}_{2,k} | + | \sigma_{2,k} |^{2} + | \nabla_{x_{2}} \sigma_{2,k} |^{2} \right) \right\} d\mu \right]^{\frac{1}{2p(p+1)}}.
\]
Since \( p_{1} \) does not depend on \( k \), \( T_{0} \) can also be chosen to be independent of \( k \geq 1 \). Substituting the estimate (4.19) into the above inequality and by an analogous argument of (4.20), we can find two constants \( C'_{1,p}, C'_{2,p} > 0 \) and \( T_{1} \leq T_{0} \), still independent on \( k \), such that for all \( t \leq T_{1} \),
\[
\| \rho_{t}^{k} \|_{L_{p}(\mathbb{P} \times \mu)} \leq C'_{1,p} \left[ \int_{\mathbb{R}^{n_{1}}} \exp \left\{ C'_{2,p}T_{1} \left( | \text{div}_{x_{1}}(b_{1}) | + | \bar{b}_{1} | + | \sigma_{1} |^{2} + | \nabla_{x_{1}} \sigma_{1} |^{2} \right) \right\} d\mu_{1} \right]^{\frac{1}{2p(p+1)}} \\
\times \left[ \int_{\mathbb{R}^{n}} \exp \left\{ C'_{2,p}T_{1} \left( | \text{div}_{x_{2}}(b_{2}) | + | \bar{b}_{2} | + | \sigma_{2} |^{2} + | \nabla_{x_{2}} \sigma_{2} |^{2} \right) \right\} d\mu \right]^{\frac{1}{2p(p+1)}}.
\]

**Step 2.** We show in this step that the family of flows \( (X_{t}^{k})_{k \geq 1} \) are convergent in some sense. For this purpose we check the conditions of Theorem 4.2. First, by Remark 2.2(ii), the inequality
Proposition 4.4 (Uniqueness). Under the assumptions (H1), (H2), (H3’) and (H4), there is at most one generalized stochastic flow associated to the Itô SDE (1.1) on the time interval $[0, T_1]$. 

(2.21) shows that (4.10) is satisfied. Next by (4.21), we see that under the assumptions (H2) and (H4),

$$
\Lambda_{p,T_1} := \sup_{k \geq 1} \sup_{0 \leq t \leq T_1} \| \mu^k_t \|_{L^p(\mathbb{F} \times \mu)} < +\infty,
$$

which is nothing but (4.12). It remains to check (4.11). Similar to the proof of (2.9), we have

$$
|\nabla x_2 b_{2,k}| \leq |\nabla x_2 b_2| \cdot \chi_k + 2C|b_2| \cdot \chi_k.
$$

Thus

$$
\int_{B(R)} |\nabla x_2 b_{2,k}|^q \, dx \leq C_q \int_{B(R)} [(|\nabla x_2 b_2|^q + |b_2|^q) + |b_2|^q] \, dx.
$$

By Jensen’s inequality,

$$
\int_{B(R)} |\nabla x_2 b_{2,k}|^q \, dx \leq C_q \int_{B(R)} (|\nabla x_2 b_2|^q + |b_2|^q) \cdot \chi_k \, dx
$$

$$
\leq C_q \|\nabla x_2 b_2\|_{L^q(B(R+1))}^q + C_q \|b_2\|_{L^q(B(R+1))}^q.
$$

Therefore

$$
\sup_{k \geq 1} \|\nabla x_2 b_{2,k}\|_{L^q(B(R))} < +\infty.
$$

Analogously, we can show that $\sup_{k \geq 1} \|\nabla x_2 \sigma_{2,k}\|_{L^q(B(R))} < +\infty$. Hence (4.11) is also satisfied.

By Theorem 4.2, there exists $X_2 : \Omega \times \mathbb{R}^n \to C([0, T_1], \mathbb{R}^n)$ such that

$$
\lim_{k \to \infty} \mathbb{E} \int_{\mathbb{R}^n} 1 \wedge \|X_{2,k} - X_2\|_{\infty, T_1} \, d\mu = 0.
$$

**Step 3.** In the last step we prove that the random field $X_t = (X_{1,t}, X_{2,t})$ is the stochastic flow generated by the Itô SDE (1.1). First the same proof as that of Proposition 2.9 shows that there exists a family $\{\rho_t : 0 \leq t \leq T_1\}$ of density functions such that $(X_t)_{\#\mu} = \rho_t \mu$ for any $t \in [0, T_1]$. Moreover $\sup_{0 \leq t \leq T_1} \|\rho_t\|_{L^p(\mathbb{F} \times \mu)} \leq \Lambda_{p,T_1}$, where $\Lambda_{p,T_1}$ is defined in (4.22).

Thanks to (4.24), we have the following analogues of Corollary 2.11:

$$
\lim_{k \to \infty} \int_{\mathbb{R}^n} \mathbb{E} \left( \sup_{0 \leq t \leq T} \left| \int_0^t [\sigma_{2,k}(X_{s,k}^k) - \sigma_2(X_s)] \, dB_s \right| \right) \, d\mu = 0
$$

and

$$
\lim_{k \to \infty} \int_{\mathbb{R}^n} \mathbb{E} \left( \sup_{0 \leq t \leq T} \left| \int_0^t [b_{2,k}(X_{s,k}^k) - b_2(X_s)] \, ds \right| \right) \, d\mu = 0.
$$

With the above two limit results in hand, we let $k$ go to $+\infty$ in the following equation

$$
X_{2,t} = x_2 + \int_0^t \sigma_{2,k}(X_{s,k}^k) \, dB_s + \int_0^t b_{2,k}(X_{s,k}^k) \, ds
$$

and conclude that $X_t$ is the flow generated by (1.1).

Now we show the uniqueness of generalized stochastic flow associated to Itô SDE (1.1) on the time interval $[0, T_1]$. 

**Proposition 4.4 (Uniqueness).** Under the assumptions (H1), (H2), (H3’) and (H4), there is at most one generalized stochastic flow associated to the Itô SDE (1.1) on the interval $[0, T_1]$. 

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**Proof.** Suppose there are two flows \( X_t = (X_{1,t}, X_{2,t}) \) and \( \hat{X}_t = (X_{1,t}, \hat{X}_{2,t}) \) associated to (1.1), such that \((X_t)_{\#} \mu = \rho_t \mu \) and \((\hat{X}_t)_{\#} \mu = \hat{\rho}_t \mu \). Let

\[
\Lambda_{p,T_1} := \sup_{0 \leq t \leq T_1} \| \rho_t \|_{L^p(\mathbb{P} \times \mu)} \vee \| \hat{\rho}_t \|_{L^p(\mathbb{P} \times \mu)}
\]

which is finite. Applying Lemma 4.1, we have

\[
\mathbb{E} \int_{G_R \cap \hat{G}_R} \log \left( \frac{\|X_{2,\cdot} - \hat{X}_{2,\cdot}\|_{\infty,T_1}}{\delta^2} + 1 \right) d\mu \\
\leq C_{T_1} \Lambda_{p,T_1} C_{n_2,q} \left[ \|\nabla x_2 b_2\|_{L^q(B(4R))} + \|\nabla x_2 \sigma_2\|_{L^2(B(4R))} + \|\nabla x_2 \sigma_2\|_{L^2(B(4R))}^2 \right],
\]

(4.25)

where \( G_R \) (resp. \( \hat{G}_R \)) is the level set of \( X_t \) (resp. \( \hat{X}_t \)). Fix \( R > 0 \), we see that the right hand side is bounded, independent of \( \delta > 0 \). Define, for \( \eta > 0 \),

\[
\Sigma_\eta = \{ (\omega, x) \in \Omega \times \mathbb{R}^n : \|X_{2,\cdot}(\omega, x) - \hat{X}_{2,\cdot}(\omega, x)\|_{\infty,T_1} \geq \eta \}.
\]

Then by (4.25), we have

\[
\mathbb{E} \int_{G_R \cap \hat{G}_R} 1_{\Sigma_\eta} d\mu \leq \frac{1}{\log \left( \frac{\eta^2}{\delta^2} + 1 \right)} \mathbb{E} \int_{G_R \cap \hat{G}_R} \log \left( \frac{\|X_{2,\cdot} - \hat{X}_{2,\cdot}\|_{\infty,T_1}}{\delta^2} + 1 \right) d\mu \\
\leq \frac{\bar{C}_{n_2,q,R,T_1}}{\log \left( \frac{\eta^2}{\delta^2} + 1 \right)}.
\]

Note that the right hand side goes to 0 as \( \delta \downarrow 0 \), hence

\[
\mathbb{E} \int_{G_R \cap \hat{G}_R} 1_{\Sigma_\eta} d\mu = 0
\]

for any fixed \( \eta > 0 \). Let \( \eta \downarrow 0 \), we obtain

\[
(\mathbb{P} \times \mu) \{ (\omega, x) \in G_R \cap \hat{G}_R : \|X_{2,\cdot} - \hat{X}_{2,\cdot}\|_{\infty,T_1} > 0 \} = 0.
\]

(4.26)

Now notice that under the hypotheses \((H2)\) and \((H4)\), the estimates of level sets in Lemma 3.2 still hold. Therefore

\[
(\mathbb{P} \times \mu) [(G_R \cap \hat{G}_R)^c] \leq (\mathbb{P} \times \mu)(G_R^c) + (\mathbb{P} \times \mu)(\hat{G}_R^c) \leq \frac{C}{R}.
\]

From this inequality it is clear that \( G_R \cap \hat{G}_R \uparrow \Omega \times \mathbb{R}^n \) as \( R \) increases to \( +\infty \). Letting \( R \uparrow +\infty \) in (4.26), we see that \((\mathbb{P} \times \mu) \) a.s., \( \|X_{2,\cdot} - \hat{X}_{2,\cdot}\|_{\infty,T_1} = 0. \)

\( \Box \)

Following the arguments of Section 2, we can finally extend the flow \( X_t \) to any time interval \([0,T]\); moreover, the push-forward \((X_t)_{\#} \mu = \rho_t \mu \) and the density function \( \rho_t \in L^1 \log L^1 \).

### 5 Weak differentiability of generalized stochastic flow

Using the results of the preceding section, we intend to prove in this section that the generalized stochastic flow associated to the Itô SDE with Sobolev coefficients, for which the existence and uniqueness were established in Theorem 2.3 (see also [24, 14, 26]), is weakly differentiable in the sense of measure, as in [17].
First we introduce some notations and assumptions. Let \( d, m \geq 1 \) be integers. Suppose we are given a matrix-valued function \( \sigma : \mathbb{R}^d \rightarrow \mathbb{R}^m \otimes \mathbb{R}^d \) and a vector field \( b : \mathbb{R}^d \rightarrow \mathbb{R}^d \). \( B_t \) is an \( m \)-dimensional standard Brownian motion. We consider the following Itô’s SDE

\[
dX_t(x) = \sigma(X_t(x)) \, dB_t + b(X_t(x)) \, dt, \quad X_0(x) = x. \tag{5.1}
\]

In this section we write \( X_t(x) \) to stress the initial condition of the stochastic flow. Fix \( q > 1 \) and \( \alpha_1 > d/2 \). We denote by \( d\mu_1(x) = (1 + |x|^2)^{-\alpha_1} \, dx \) which is a finite measure on \( \mathbb{R}^d \). We still write \( \bar{\sigma} \) (resp. \( \bar{b} \)) for \( \frac{\sigma}{1 + |x|} \) (resp. \( \frac{b}{1 + |x|} \)). Our assumptions in this section are:

(A1) \( \sigma \in W^{1,2q}_{loc} \) and \( b \in W^{1,q}_{loc} \);

(A2) \( \int_{\mathbb{R}^d} \exp \left[ p_0 \left( |\text{div}(b)|^2 + |\bar{\sigma}|^2 + |\nabla \sigma|^2 \right) \right] \, d\mu_1 < +\infty \) for some \( p_0 > 0 \).

By Theorem 2.3, we see that under the assumptions (A1) and (A2), the SDE (5.1) generates a unique stochastic flow \( X_t \) of measurable maps on \( \mathbb{R}^d \), such that the reference measure \( \mu_1 \) is absolutely continuous under the flow. In order to prove the weak differentiability of the map \( X_t : \mathbb{R}^d \rightarrow \mathbb{R}^d \), we need one more condition:

(A3) \( \int_{\mathbb{R}^d} e^{p_0 |\nabla b|} \, d\mu_1 < +\infty \) for some \( p_0 > 0 \).

We follow the line of arguments in [17, Section 4]. Consider the Itô SDE on \( \mathbb{R}^{2d} \):

\[
\begin{align*}
    dX_t(x) &= \sigma(X_t(x)) \, dB_t + b(X_t(x)) \, dt, \\
    dY_t(x, y) &= [\nabla \sigma(X_t(x))] Y_t(x, y) \, dB_t + [\nabla b(X_t(x))] Y_t(x, y) \, dt, \\
    X_0(x) &= x, \\
    Y_0(x, y) &= y.
\end{align*}
\tag{5.2}
\]

As mentioned for the case of ODE in [17, Section 4], the above system of equations should be the limit of a system obtained by perturbing the initial condition of the first equation. That is, for \( \epsilon > 0 \), we may consider

\[
dX_t(x + \epsilon y) = \sigma(X_t(x + \epsilon y)) \, dB_t + b(X_t(x + \epsilon y)) \, dt, \quad X_0(x + \epsilon y) = x + \epsilon y.
\]

Combining this equation together with (5.1), we obtain a system:

\[
\begin{align*}
    dX_t(x) &= \sigma(X_t(x)) \, dB_t + b(X_t(x)) \, dt, \\
    d[\frac{X_t(x + \epsilon y) - X_t(x)}{\epsilon}] &= \frac{\sigma(X_t(x + \epsilon y)) - \sigma(X_t(x))}{\epsilon} \, dB_t + \frac{b(X_t(x + \epsilon y)) - b(X_t(x))}{\epsilon} \, dt, \\
    X_0(x) &= x, \\
    X_0(x + \epsilon y) - X_0(x) &= y.
\end{align*}
\tag{5.3}
\]

Now it is clear that the system of equations (5.2) should be the limit in a certain sense of the above system as \( \epsilon \rightarrow 0 \).

We now interpret both systems (5.2) and (5.3) as the Itô SDE with partially Sobolev coefficients studied in Section 4:

\[
\begin{align*}
    dX_{1,t} &= \sigma_1(X_{1,t}) \, dB_t + b_1(X_{1,t}) \, dt, \\
    dX_{2,t} &= \sigma_2(X_{1,t}, X_{2,t}) \, dB_t + b_2(X_{1,t}, X_{2,t}) \, dt, \\
    X_{1,0} &= x_1, \\
    X_{2,0} &= x_2.
\end{align*}
\]

where \( x = (x_1, x_2) \in \mathbb{R}^{n_1} \times \mathbb{R}^{n_2} \) and \( n_1 + n_2 = n \). In fact,

- for system (5.2), we set \( x_1 = x, x_2 = y, n_1 = n_2 = d, X_{1,t} = X_t, X_{2,t} = (\nabla_x X_t)y, \sigma_1 = \sigma, b_1 = b, \) and \( \sigma_2 = (\nabla_x \sigma)y, b_2 = (\nabla_x b)y; \)

- for system (5.3), we introduce the parameter \( \epsilon > 0 \) and set \( x_1 = x, x_2 = y, n_1 = n_2 = d, X_{1,t} = X_t, X_{2,t}^\epsilon = \frac{X_t(x + \epsilon y) - X_t(x)}{\epsilon}, \sigma_1 = \sigma, b_1 = b, \) and \( \sigma_2^\epsilon = \frac{\sigma(x + \epsilon y) - \sigma(x)}{\epsilon}, b_2^\epsilon = \frac{b(x + \epsilon y) - b(x)}{\epsilon}. \)
In the following we shall show that the two systems (5.2) and (5.3) interpreted as above verify the main conditions of Section 4, and that the stochastic flows associated to (5.3) are convergent to that of (5.2) as \( \varepsilon \to 0 \). To this end, we shall fix \( \alpha > 2\alpha_1 + q + d/2 \) throughout this section. The reason for this special choice of \( \alpha \) will become clear in the following proofs. Denote by 

\[
d\mu(x_1, x_2) = \frac{dx_1 dx_2}{(1 + |x_1|^2 + |x_2|^2)^\alpha}.
\]

Then \( \mu \) is obviously a finite measure on \( \mathbb{R}^{2d} \). We first prove

**Lemma 5.1.** Under the assumptions \( (A1)–(A3) \), both systems (5.2) and (5.3) satisfy the conditions \( (H1) \), \( (H2) \), \( (H3') \) and \( (H4) \).

**Proof.** First, note that for both systems (5.2) and (5.3), the conditions \( (H1) \) and \( (H2) \) on \( \sigma_1 \) and \( \sigma_2 \) are exactly the same assumptions \( (A1) \) and \( (A2) \) for \( \sigma \) and \( \sigma \). In the following we check the hypotheses \( (H3') \) and \( (H4) \) for the two systems under the additional assumption \( (A3) \) on the drift vector field \( b \).

1. We first treat the system (5.2). Since \( \sigma_2(x_1, x_2) = (\nabla \sigma(x_1)) x_2 \), we have \( \nabla_x \sigma_2(x_1, x_2) = \nabla \sigma(x_1) \), hence for any \( R > 0 \),

\[
\int_{B_1(R)} dx_1 \int_{B_2(R)} (|\sigma_2(x_1, x_2)|^{2q} + |\nabla_x \sigma_2(x_1, x_2)|^{2q}) \, dx_2 \\
\leq \int_{B_1(R)} dx_1 \int_{B_2(R)} (|\nabla \sigma(x_1)|^{2q} |x_2|^{2q} + |\nabla \sigma(x_1)|^{2q}) \, dx_2 \\
\leq (1 + R^{2q}) \Sigma_q R^d \int_{B_1(R)} |\nabla \sigma(x_1)|^{2q} \, dx_1 < +\infty.
\]

Recall that \( B_i(R) \) is a ball in \( \mathbb{R}^{n_i} = R^d \) centered at the origin with radius \( R \) \( (i = 1, 2) \), and \( \Sigma_q \) is the volume of unit ball in \( \mathbb{R}^d \). Hence \( \sigma_2 \in L^{2q, \text{loc}}_x(W^{1,2q}_x). \) In the same way we can show that \( b_2 \in L^{q, \text{loc}}_x(W^{1,q}_x) \). As a result, \( (H3') \) is satisfied.

Next, note that \( \text{div} x_2 b_2(x_1, x_2) = \text{div}(b_1(x_1)) \) which is independent on \( x_2 \in \mathbb{R}^{n_2} = \mathbb{R}^d \). Since \( b_2(x_1, x_2) = (\nabla b_1(x_1)) x_2 \), we have

\[
|b_2(x_1, x_2)| = \left| \frac{(\nabla b_1(x_1)) x_2}{1 + |x_2|^{q/2}} \right| \leq |\nabla b_1(x_1)|;
\]

similarly \( |\sigma_2(x_1, x_2)|^2 \leq |\nabla \sigma(x_1)|^2 \). Moreover, \( |\nabla_x \sigma_2(x_1, x_2)|^2 = |\nabla \sigma(x_1)|^2 \). Combining these facts, it is clear that the assumptions \( (A2) \) and \( (A3) \) imply that \( \sigma_2 \) and \( b_2 \) satisfy the condition \( (H4) \) for some \( p_1 \in (0, p_2] \).

2. Now we deal with the second system (5.3). First we show that \( b_2^\varepsilon \in L^{q, \text{loc}}_x(W^{1,q}_x) \) for any \( \varepsilon \leq 1 \). By Fubini's theorem,

\[
\int_{B_1(R)} dx_1 \int_{B_2(R)} |b_2^\varepsilon(x_1, x_2)|^q \, dx_2 = \int_{B_2(R)} dx_2 \int_{B_1(R)} |b_2^\varepsilon(x_1, x_2)|^q \, dx_1. \quad (5.4)
\]

For any fixed \( \varepsilon \leq 1 \) and \( x_2 \in B_2(R) \), by the pointwise characterization of Sobolev functions, we have for a.e. \( x_1 \in \mathbb{R}^{n_1} \),

\[
|b(x_1 + \varepsilon x_2) - b(x_1)| \leq C_q |x_2| |\nabla b|(x_1 + \varepsilon x_2) + M_{|x_2|} |\nabla b|(x_1) \}. \quad (5.5)
\]

Therefore

\[
\int_{B_1(R)} \varepsilon^{-q} |b(x_1 + \varepsilon x_2) - b(x_1)|^q \, dx_1 \\
\leq C_{d,q} |x_2|^q \int_{B_1(R)} [(M_{|x_2|} |\nabla b|(x_1 + \varepsilon x_2))^q + (M_{|x_2|} |\nabla b|(x_1))^q] \, dx_1.
\]

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For $\varepsilon \leq 1$ and $|x_2| \leq R$, by the maximal function inequality,

$$\int_{B_1(R)} (M_{|x_2|} \nabla b(x_1 + \varepsilon x_2))^q \, dx_1 = \int_{\varepsilon x_2 + B_1(R)} (M_{|x_2|} \nabla b(u))^q \, du$$

$$\leq \int_{B_1(2R)} (M_R \nabla b(u))^q \, du$$

$$\leq C_{d,q} \int_{B_1(3R)} |\nabla b(u)|^q \, du.$$

Consequently,

$$\int_{B_1(R)} \varepsilon^{-q} |b(x_1 + \varepsilon x_2) - b(x_1)|^q \, dx_1 \leq \tilde{C}_{d,q} |x_2|^q \int_{B_1(3R)} |\nabla b(u)|^q \, du.$$

Substituting this inequality into (5.4), we easily see that

$$\sup_{0 < \varepsilon \leq 1} \int_{B_1(R)} dx_1 \int_{B_2(R)} |b_2(x_1, x_2)|^q \, dx_2 \leq \tilde{C}_{d,q} \Sigma_d R^{d+q} \|b\|^q_{L^p(B_1(3R))} < +\infty,$$

where $\Sigma_d$ is the volume of the unit ball in $\mathbb{R}^d$. Therefore, $b_2^\varepsilon \in L^q_{x_1,loc}(L^q_{x_2,loc})$. Next, since $\nabla \cdot b_2^\varepsilon(x_1, x_2) = \nabla b(x_1 + \varepsilon x_2)$, it is easy to show that $\nabla \cdot b_2^\varepsilon \in L^q_{x_1,loc}(L^q_{x_2,loc})$. Hence the assertion follows. In the same way we can show that $\sigma_2^\varepsilon \in L^{2q}_{x_1,loc}(W^{1,2q}_{x_2,loc})$ for any $\varepsilon \leq 1$. Thus we have finished verifying (H3').

The verifications of (H4) for $\sigma_2^\varepsilon$ and $b_2^\varepsilon$ are more complicated. First we have $\nabla \cdot b_2^\varepsilon(x_1, x_2) = \nabla (b(x_1 + \varepsilon x_2))$. Hence for $p > 0$,

$$K_{1,\varepsilon} := \int_{\mathbb{R}^d} e^{p(\nabla \cdot b_2^\varepsilon(x_1, x_2))} \, d\mu(x_1, x_2) = \int_{\mathbb{R}^d} dx_2 \int_{\mathbb{R}^d} \frac{e^{p(\nabla (b(x_1 + \varepsilon x_2))} \, dx_1. $$

Making the change of variable $u_1 = x_1 + \varepsilon x_2$ in the inner integral leads to

$$K_{1,\varepsilon} = \int_{\mathbb{R}^d} dx_2 \int_{\mathbb{R}^d} \frac{e^{p(\nabla (b(u_1))} \, d\mu_1(u_1), $$

When $\varepsilon \leq 1/2$, one has $|u_1|^2 \leq 2|u_1 - \varepsilon x_2|^2 + 2|\varepsilon x_2|^2 \leq 2|u_1 - \varepsilon x_2|^2 + |x_2|^2/2$, thus

$$1 + |u_1 - \varepsilon x_2|^2 + |x_2|^2 \geq (1 + |u_1|^2 + |x_2|^2)/2. \quad (5.6)$$

Therefore

$$K_{1,\varepsilon} \leq 2^\alpha \int_{\mathbb{R}^d} dx_2 \int_{\mathbb{R}^d} \frac{e^{p(\nabla (b(u_1))} \, d\mu_2(\mathbb{R}^d) \int_{\mathbb{R}^d} e^{p(\nabla (b(u_1))} \, d\mu_1(u_1), $$

where $d\mu_2 = (1 + |x_2|^2)^{a_1}\alpha dx_2$ is a finite measure on $\mathbb{R}^{n_2} = \mathbb{R}^d$. Therefore by (A2), if $p \leq p_0$, we have

$$\sup_{\varepsilon \leq 1/2} \int_{\mathbb{R}^{2d}} e^{p(\nabla \cdot b_2^\varepsilon)} \, d\mu < +\infty. \quad (5.7)$$

We now prove that $\int_{\mathbb{R}^{2d}} e^{p|b_2^\varepsilon|} \, d\mu < +\infty$ for $p$ sufficiently small. In fact,

$$\int_{\mathbb{R}^{2d}} e^{p|b_2^\varepsilon|} \, d\mu = \int_{\mathbb{R}^d} dx_2 \int_{\mathbb{R}^d} \frac{\exp \left\{ p \frac{|b(x_1 + \varepsilon x_2) - b(x_1)|}{\varepsilon(1 + |x_1, x_2|)} \right\}}{(1 + |x_1|^2 + |x_2|^2)^{a_1}} \, dx_1.$$
Again by the pointwise inequality (5.5), we get

$$
\int_{\mathbb{R}^d} e^{\|b\|} d\mu \leq \int_{\mathbb{R}^d} d\mu_2 \int_{\mathbb{R}^d} \frac{\exp \left\{ pC_d (M_{|x_2|} |\nabla b| (x_1 + \varepsilon x_2) + M_{|x_2|} |\nabla b| (x_1)) \right\}}{(1 + |x_1|^2 + |x_2|^2)\alpha} \, dx_1. \tag{5.8}
$$

We first estimate the term

$$
K_{2,\varepsilon} := \int_{\mathbb{R}^d} d\mu_2 \int_{\mathbb{R}^d} \frac{\exp \left\{ pC_d M_{|x_2|} |\nabla b| (x_1 + \varepsilon x_2) \right\}}{(1 + |x_1|^2 + |x_2|^2)\alpha} \, dx_1.
$$

Similar to the treatment of $K_{1,\varepsilon}$, changing the variable and by (5.6), we have for all $\varepsilon \leq 1/2$,

$$
K_{2,\varepsilon} \leq 2^\alpha \int_{\mathbb{R}^d} d\mu_2 \int_{\mathbb{R}^d} \frac{\exp \left\{ pC_d M_{|x_2|} |\nabla b| (u_1) \right\}}{(1 + |u_1|^2 + |x_2|^2)\alpha} \, du_1
\leq 2^\alpha \int_{\mathbb{R}^d} d\mu_2 \int_{\mathbb{R}^d} e^{pC_d M_{|x_2|} |\nabla b| (u_1)} \, d\mu_1(u_1),
$$

where the measure $\mu_1$ is defined at the beginning of this section. We split the right hand side into two parts:

$$
K_{2,\varepsilon} \leq 2^\alpha \int_{\{|x_2|\leq 1\}} \frac{d\mu_2}{(1 + |x_2|^2)^{\alpha-\alpha_1}} \int_{\mathbb{R}^d} e^{pC_d M_{|x_2|} |\nabla b| (u_1)} \, d\mu_1(u_1)
+ 2^\alpha \int_{\{|x_2|> 1\}} \frac{d\mu_2}{(1 + |x_2|^2)^{\alpha-\alpha_1}} \int_{\mathbb{R}^d} e^{pC_d M_{|x_2|} |\nabla b| (u_1)} \, d\mu_1(u_1). \tag{5.9}
$$

Denoting the two terms by $K_{2,\varepsilon}^{(1)}$ and $K_{2,\varepsilon}^{(2)}$ respectively. Now we are going to apply Lemma 6.4. In the present case, $\lambda(z) = (1 + |z|^2)^{-\alpha_1}$ ($z \in \mathbb{R}^d$) and $\delta = 1$ or $|x_2|$. It is easy to show that for any $\delta \geq 1$,

$$
\Lambda_0 = \sup_{k \geq 1} \left( 1 + (k + 1)^2 \delta^2 \right)^{\alpha_1} = \left( 1 + 4\delta^2 \right)^{\alpha_1}.
$$

Thus for $|x_2| > 1$, an application of (6.8) gives us

$$
\int_{\mathbb{R}^d} e^{pC_d M_{|x_2|} |\nabla b|} \, d\mu_1 \leq \int_{\mathbb{R}^d} \left( 1 + pC_d M_{|x_2|} |\nabla b| \right) \, d\mu_1
+ 6 \cdot 5^d \int_{\mathbb{R}^d} e^{2pC_d |\nabla b|} \, d\mu_1. \tag{5.10}
$$

By Cauchy’s inequality and (6.7), we obtain

$$
\int_{\mathbb{R}^d} M_{|x_2|} |\nabla b| \, d\mu_1 \leq \left[ \mu_1(\mathbb{R}^d) \int_{\mathbb{R}^d} (M_{|x_2|} |\nabla b|)^2 \, d\mu_1 \right]^{\frac{1}{2}}
\leq \left[ 24 \cdot 5^d \mu_1(\mathbb{R}^d) (1 + 4|x_2|^2)^{\alpha_1} \int_{\mathbb{R}^d} |\nabla b|^2 \, d\mu_1 \right]^{\frac{1}{2}}
= C_d' \|\nabla b\|_{L^2(\mu_1)} (1 + 4|x_2|^2)^{\alpha_1/2}. \tag{5.11}
$$

Substituting (5.11) into (5.10), we can find some positive constant $C_{p,d} > 0$ such that

$$
\int_{\mathbb{R}^d} e^{pC_d M_{|x_2|} |\nabla b|} \, d\mu_1 \leq C_{p,d} (1 + 4|x_2|^2)^{\alpha_1} \int_{\mathbb{R}^d} e^{2pC_d |\nabla b|} \, d\mu_1.
$$
Therefore
\[
K_{2,ε}^{(2)} \leq 2^α C_{p,d} \left( \int_{\mathbb{R}^d} e^{2pC_d|\nabla b|} \, d\mu_1 \right) \int_{|x_2|>\varepsilon} \frac{(1 + 4|x_2|^2)^{α_1}}{(1 + |x_2|^2)^{α - α_1}} \, dx_2.
\]
Since \(α > 2α_1 + d/2\), the second integral is finite. As a result,
\[
\sup_{ε \leq 1/2} K_{2,ε}^{(2)} \leq 2^α C_{p,d} \int_{\mathbb{R}^d} e^{2pC_d|\nabla b|} \, d\mu_1.
\]
By (A3), we see that when \(p \leq p_0/(2C_d)\), the right hand side is finite. Notice that
\[
K_{2,ε}^{(1)} \leq 2^α \Sigma_d \int_{\mathbb{R}^d} e^{pC_dM_1|\nabla b|} \, d\mu_1(u_1),
\]
where \(\Sigma_d\) is the volume of the \(d\)-dimensional unit ball. In the same way we can prove that
\[
\sup_{ε \leq 1/2} K_{2,ε}^{(1)} < +∞\text{ for } p \leq p_0/(2C_d).
\]
Substituting these estimates into (5.9), we conclude that if \(p \leq p_0/(2C_d)\), \(K_{2,ε}\) is bounded uniformly in \(ε \leq 1/2\). The same computations lead to
\[
\sup_{ε \leq 1} \int_{\mathbb{R}^d} dx_2 \int_{\mathbb{R}^d} \frac{\exp \{pC_dM_1ε|x_2|\} |\nabla b|(x_1)\}}{(1 + |x_1|^2 + |x_2|^2)^{α}} \, dx_1 < +∞.
\]
Therefore an application of Cauchy’s inequality to (5.8) gives us that for any \(p \leq p_0/(4C_d)\),
\[
\sup_{ε \leq 1/2} \int_{\mathbb{R}^{2d}} e^{p|\sigma|^2} \, d\mu < +∞. \quad (5.12)
\]
Analogously, we can show that when \(p\) is small enough, it holds
\[
\sup_{ε \leq 1/2} \int_{\mathbb{R}^{2d}} e^{p|\sigma|^2} \, d\mu < +∞. \quad (5.13)
\]
Finally, since \(\nabla x_2 σ_2^ε(x_1, x_2) = (\nabla σ(x_1 + εx_2))\), we follow the arguments for estimating \(K_{1,ε}\) and arrive at
\[
\sup_{ε \leq 1/2} \int_{\mathbb{R}^{2d}} e^{p|\nabla x_2 σ_2^ε|^2} \, d\mu < +∞
\]
for \(p\) sufficiently small. Combining this estimate with (5.7), (5.12) and (5.13), we conclude that \(σ_2^ε\) and \(b_2^ε\) satisfy the condition (H4), uniformly in \(ε \in (0, 1/2]\). \(\square\)

By Lemma 5.1, we can apply the main results of Section 4 (Theorem 4.3 and Proposition 4.4) to both systems (5.2) and (5.3). Therefore, the system (5.2) (resp. (5.3)) generates a unique stochastic flow \(Z_t(x, y) = (X_t(x), Y_t(x, y))\) (resp. \(Z_t^ε(x, y) = (X_t(x), ε^{-1}(X_t(x + εy) − X_t(x)))\)); moreover the Radon–Nikodym densities \(ρ_t = \frac{d(Z_t^ε)}{d\mu}\) and \(ρ_t^ε = \frac{d(Z_t)}{d\mu}\) exist, and there is a \(T_0 > 0\) small enough (note that by the uniform estimate in Lemma 5.1, \(T_0\) does not depend on \(ε \leq 1/2\) such that
\[
Λ_{p,T_0} := \left( \sup_{0 ≤ t ≤ T_0} \|ρ_t\|_{L^p(F X)} \right) \vee \left( \sup_{ε ≤ 1/2} \sup_{0 ≤ t ≤ T_0} \|ρ_t^ε\|_{L^p(F X)} \right) < +∞, \quad (5.14)
\]
where \(p\) is the conjugate number of \(q\). Next we want to prove that \(Y_t^ε(x, y) := ε^{-1}(X_t(x + εy) − X_t(x))\) is convergent to \(Y_t(x, y)\) in a certain sense, following the idea of Theorem 4.2.

**Theorem 5.2.** Under the assumptions (A1)–(A3), we have for any \(T > 0\),
\[
\lim_{ε → 0} \mathbb{E} \int_{\mathbb{R}^2} 1 ∧ \|Y_t^ε − Y_t\|_{∞,T} \, d\mu = 0.
\]
Proof. First we show that
\[
\lim_{\varepsilon \to 0} \mathbb{E} \int_{\mathbb{R}^{2d}} 1 \wedge \|Y^\varepsilon - Y\|_{\infty, T_0} \, d\mu = 0. \tag{5.15}
\]

The proof is similar to that of Theorem 4.2, and we shall apply Lemma 4.1 to show the convergence. It is easy to see that for any \( R > 0 \),
\[
\|\nabla_x b_2\|_{L^q(B(R))} + \|\nabla_x \sigma_2\|_{L^{2q}(B(R))} < +\infty.
\]

Noticing that we already have the uniform density estimate (5.14), hence it only remains to check the following conditions:
\[
C_1 := \sup_{\varepsilon \leq 1/2} \left( \|\sigma_2^\varepsilon\|_{L^{2q}(\mu)} + \|b_2^\varepsilon\|_{L^{2q}(\mu)} \right) < +\infty \tag{5.16}
\]
and
\[
\sigma_2^\varepsilon \to \sigma_2 \text{ in } L^{2q}_{\text{loc}}(\mathbb{R}^{2d}) \quad \text{and} \quad b_2^\varepsilon \to b_2 \text{ in } L^{q}_{\text{loc}}(\mathbb{R}^{2d}). \tag{5.17}
\]

By Remark 2.2 and (5.12), (5.13), we easily deduce that \( C_1 \) defined in (5.16) is finite. Next, since \( \sigma_2^\varepsilon(x_1, x_2) = \sigma'(x_1 + \varepsilon x_2) - \sigma(x_1) \) and \( \sigma_2(x_1, x_2) = (\nabla \sigma(x_1)) x_2 \), the convergence \( \sigma_2^\varepsilon \to \sigma_2 \) in \( L^{2q}_{\text{loc}}(\mathbb{R}^{2d}) \) follows from the fact that \( \sigma \in W^{1,2q}_{\text{loc}}(\mathbb{R}^d) \). Similarly we conclude that \( b_2^\varepsilon \) converge to \( b_2 \) in \( L^{q}_{\text{loc}}(\mathbb{R}^{2d}) \). Hence the convergences in (5.17) are verified. Now we are ready to follow the line of the proof of Theorem 4.2 to obtain the convergence (5.15).

We then follow the arguments of Proposition 2.14 and use the flow properties of \( Z_t = (X_t, Y_t) \) and \( Z_t^\varepsilon = (X_t, Y_t^\varepsilon) \) to extend the convergence to the whole interval \([0, T]\). \( \square \)

This theorem shows that the generalized stochastic flow associated to the Itô SDE (5.1) is weakly differentiable in the sense of measure, provided that its coefficients \( \sigma \) and \( b \) satisfy the assumptions (A1)–(A3). Note that if \( \sigma \) and \( b \) are globally Lipschitz continuous, then they fulfil (A1)–(A3). In this case, however, our result is weaker than that in [5], where the authors proved that almost surely, the map \( X_t : \mathbb{R}^d \to \mathbb{R}^d \) is almost everywhere differentiable with respect to the initial data for any time, by using the theory of Dirichlet form. In [19, Section 5], we considered the Stratonovich SDE with smooth diffusion coefficient \( \sigma \) and Sobolev drift coefficient \( b \), and proved the approximate differentiability of the generalized stochastic flow by using the Ocone-Pardoux decomposition, which essentially reduces the problem to prove the differentiability of the flow generated by some ODE with random Sobolev coefficient.

6 Appendix

In this section we present some results that are used in the paper. We assume the coefficients \( \sigma : \mathbb{R}^n \to \mathbb{R}^m \otimes \mathbb{R}^n \) and \( b : \mathbb{R}^n \to \mathbb{R}^n \) of the Itô SDE
\[
dX_t = \sigma(X_t) \, dB_t + b(X_t) \, dt, \quad X_0 = x \tag{6.1}
\]
are smooth and bounded together with their derivatives of all orders. Here \( B_t \) is still an \( m \)-dimensional standard Brownian motion. Then the above equation generates a stochastic flow \( X_t \) of diffeomorphisms on \( \mathbb{R}^n \).

First we recall the expression for the Radon–Nikodym density of the stochastic flow with respect to some reference measure. Let \( \lambda \in C^2(\mathbb{R}^n) \) and define a measure on \( \mathbb{R}^n \) by
\[
d\mu(x) = e^{\lambda(x)} \, dx.
\]

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It is well known that the push-forward \((X_t)_{\#}\mu\) (resp. \((X_t^{-1})_{\#}\mu\)) of \(\mu\) by the flow \(X_t\) (resp. the inverse flow \(X_t^{-1}\)) is absolutely continuous with respect to \(\mu\). Denote by

\[
\rho_t(x) = \frac{d[(X_t)_{\#}\mu](x)}{d\mu(x)} \quad \text{and} \quad \tilde{\rho}_t(x) = \frac{d[(X_t^{-1})_{\#}\mu](x)}{d\mu(x)}.
\]

We have the following simple identity:

\[
\rho_t(x) = 1/\tilde{\rho}_t(X_t^{-1}(x)). \tag{6.2}
\]

Moreover by [16, Lemma 4.3.1], a simple computation gives us (see also [26, (3.6)])

\[
\tilde{\rho}_t(x) = \exp \left( \int_0^t \langle \Lambda_1^0(x), dB_s \rangle + \int_0^t \Lambda_2^{\sigma,b}(X_s(x)) ds \right), \tag{6.3}
\]

in which

\[
\Lambda_1^0 = \text{div}(\sigma) + \sigma^* \nabla \lambda \quad \text{and} \quad \Lambda_2^{\sigma,b} = \text{div}(b) + \mathcal{L}\lambda - \frac{1}{2} \langle \nabla \sigma, (\nabla \sigma)^* \rangle.
\]

Here by \(\text{div}(\sigma) = (\text{div}(\sigma^1), \ldots, \text{div}(\sigma^m))\) we mean the divergences of the columns of \(\sigma\); \(\sigma^*\) is the transpose of \(\sigma\) and \(\mathcal{L}\) is the second order differential operator associated to (6.1):

\[
\mathcal{L}\lambda = \frac{1}{2} \sum_{i,j=1}^n a^{ij} \partial_i \partial_j \lambda + \sum_{i=1}^n b^i \partial_i \lambda
\]

with \(a^{ij} = \sum_{k=1}^m \sigma^{ik} \sigma^{jk}\) and \(\partial_i \lambda = \frac{\partial}{\partial x_i} \lambda\). Finally

\[
\langle \nabla \sigma, (\nabla \sigma)^* \rangle = \sum_{k=1}^m \langle \nabla \sigma^k, (\nabla \sigma^k)^* \rangle = \sum_{k=1}^m \sum_{i,j=1}^n (\partial_i \sigma^k)(\partial_j \sigma^k).
\]

From this expression, we see that if the first \(n_1\)-rows \(\sigma_1 = (\sigma^{ij})_{1 \leq i \leq n_1, 1 \leq j \leq m}\) only depend on the variables \(x_1 = (x^1, \ldots, x^{n_1})\), then

\[
\langle \nabla \sigma_1, (\nabla \sigma_1)^* \rangle = \sum_{k=1}^{n_1} \sum_{i,j=1}^n (\partial_i \sigma_1^k)(\partial_j \sigma_1^k) = \sum_{k=1}^{n_1} \sum_{i,j=1}^n (\partial_i \sigma_1^k)(\partial_j \sigma_1^k), \tag{6.4}
\]

where \(\sigma_2\) consists of the last \((n - n_1)\)-rows of the matrix \(\sigma\). Notice that the derivatives \(\nabla x_1 \sigma_2\) are not involved here. This observation is crucial for the present work.

The following is an \(L^p\)-estimate for \(\rho_t(x)\) which is proved in [26, Lemma 3.2] (see also [14, Theorem 2.1] for the case where \(\mu = \gamma_n\) is the standard Gaussian measure).

**Lemma 6.1.** Assume that \(\mu(\mathbb{R}^n) < +\infty\). Then for any \(t \in [0,T]\) and \(p > 1\),

\[
\|\rho_t\|_{L^p(\mathbb{R}^n)} \leq \mu(\mathbb{R}^n)^{1/(p+1)} \left( \sup_{t \in [0,T]} \int_{\mathbb{R}^n} \exp \left( tp^3 |\Lambda_1^0|^2 - tp^2 \Lambda_2^{\sigma,b} \right) d\mu \right)^{1/p(p+1)}. \tag{6.5}
\]

Next we present a simple technical result.

**Lemma 6.2.** Let \(f \in L^1_{\text{loc}}(\mathbb{R}^n)\) and denote by \(\tilde{f} = \frac{f}{1 + |x|}\). Then

\[
\frac{|f * \chi_k(x)|}{1 + |x|} \leq 2(|f| * \chi_k)(x), \quad x \in \mathbb{R}^n. \tag{6.6}
\]
Proof. Indeed, for each $k \geq 1$,
\[
\frac{|f \ast \chi_k(x)|}{1 + |x|} \leq \int_{B(1/k)} \frac{|f(x - y)|}{1 + |x|} \chi_k(y) \, dy.
\]
For $y \in B(1/k)$, one has $|x - y| \leq |x| + 1/k$, thus
\[
1 + |x - y| \leq 2 + |x| \leq 2(1 + |x|).
\]
As a result,
\[
\frac{|f \ast \chi_k(x)|}{1 + |x|} \leq 2 \int_{B(1/k)} \frac{|f(x - y)|}{1 + |x - y|} \chi_k(y) \, dy = 2 \int_{B(1/k)} |f(x - y)| \chi_k(y) \, dy,
\]
from which we deduce (6.6).

In the following we introduce the pointwise inequality for partially Sobolev functions. To this end, we need the notion of locally maximal function for partial variables. As in the introduction, $n = n_1 + n_2$ and for $x \in \mathbb{R}^n$, we write $x = (x_1, x_2)$ where $x_1 \in \mathbb{R}^{n_1}$ and $x_2 \in \mathbb{R}^{n_2}$. Let $f : \mathbb{R}^{n_1} \times \mathbb{R}^{n_2} \to \mathbb{R}$ be locally integrable. For almost every $x_1 \in \mathbb{R}^{n_1}$, define
\[
M_{2,R} f(x_1, x_2) = \sup_{0 < r \leq R} \int_{B_2(x_2, r)} |f(x_1, y_2)| \, dy_2 = \sup_{0 < r \leq R} \frac{1}{L_{n_2}(B_2(x_2, r))} \int_{B_2(x_2, r)} |f(x_1, y_2)| \, dy_2, \quad R > 0.
\]
Here $B_2(x_2, r)$ means the ball in $\mathbb{R}^{n_2}$ centered at $x_2$ with radius $r$. Recall that $B_i(r)$ is the ball in $\mathbb{R}^{n_i}$ of radius $r$ centered at the origin, $i = 1, 2$. The main point of the first result in the next lemma lies in the fact that the exceptional set $N$ is chosen to be a negligible subset of $\mathbb{R}^n$.

Lemma 6.3.

(i) Suppose that $f : \mathbb{R}^{n_1} \times \mathbb{R}^{n_2} \to \mathbb{R}$ belongs to the space $L^1_{x_1,\text{loc}}(W^{1,1}_{x_2,\text{loc}})$. Then there is a dimensional constant $C > 0$ (independent of $f$) and a negligible set $N \subset \mathbb{R}^{n_1} \times \mathbb{R}^{n_2}$, such that for all $(x_1, x_2), (x_1, y_2) \notin N$ with $|x_2 - y_2|_{\mathbb{R}^{n_2}} \leq R$, it holds
\[
|f(x_1, x_2) - f(x_1, y_2)| \leq C |x_2 - y_2|_{\mathbb{R}^{n_2}} \left[ M_{2,R} |\nabla_{x_2} f|(x_1, x_2) + M_{2,R} |\nabla_{x_2} f|(x_1, y_2) \right].
\]
(ii) If $f \in L^p_{\text{loc}}(\mathbb{R}^{n_1} \times \mathbb{R}^{n_2})$ for some $p > 1$, then there is a constant $C_{p,n_2} > 0$ such that
\[
\int_{B_2(r)} (M_{2,R} f(x_1, x_2))^p \, dx_2 \leq C_{p,n_2} \int_{B_2(r+R)} |f(x_1, x_2)|^p \, dx_2.
\]

Proof. (i) Here we present a proof based on the well known pointwise inequality for Sobolev functions. Let
\[
\tilde{N} = \left\{ (x_1, x_2) \in \mathbb{R}^n : x_1 \in \mathbb{R}^{n_1} \text{ and } \limsup_{L_{n_2}(B) \to 0, x_2 \in B} \left| \int_B f(x_1, y_2) \, dy_2 - f(x_1, x_2) \right| > 0 \right\},
\]
where the limit is taken over all balls $B \subset \mathbb{R}^{n_2}$ such that $x_2$ is contained in $B$. $\tilde{N}$ is a measurable subset of $\mathbb{R}^n$. We see that for all $x_1 \in \mathbb{R}^{n_1}$, the section
\[
\tilde{N}_{x_1} = \left\{ x_2 \in \mathbb{R}^{n_2} : \limsup_{L_{n_2}(B) \to 0, x_2 \in B} \left| \int_B f(x_1, y_2) \, dy_2 - f(x_1, x_2) \right| > 0 \right\}.
\]
Since \( f \in L^1_{x_1,loc}(W^{1,1}_{x_2,loc}) \), there is an \( \mathcal{L}_n \)-negligible set \( N_1 \subset \mathbb{R}^{n_1} \), such that for every \( x_1 \notin N_1 \), one has \( f(x_1, \cdot) \in W^{1,1}_{x_2,loc} \). In particular, \( f(x_1, \cdot) \in L^1_{x_2,loc} \). Lebesgue’s differentiation theorem gives us \( \mathcal{L}_n(\tilde{N}_{x_1}) = 0 \) for all \( x_1 \notin N_1 \). By Fubini’s theorem we have

\[
\mathcal{L}_n(\tilde{N}) = \int_{\mathbb{R}^n} \mathcal{L}_n(\tilde{N}_{x_1}) \, dx_1 = 0.
\]

Define \( N = \tilde{N} \cup (N_1 \times \mathbb{R}^{n_2}) \). We see that \( \mathcal{L}_n(N) = 0 \). Now fix any \((x_1, x_2), (x_1, y_2) \notin N\) with \(|x_2 - y_2|_{\mathbb{R}^{n_2}} \leq R\). Since \( x_1 \notin N_1 \), we have \( f(x_1, \cdot) \in W^{1,1}_{x_2,loc} \). By the pointwise inequality of Sobolev functions (see e.g. [2, p.186] or [14, Theorem A.1]), there exist a constant \( C_{n_2} > 0 \) such that for all \( u_2, v_2 \notin \tilde{N}_{x_1} \) with \(|u_2 - v_2|_{\mathbb{R}^{n_2}} \leq R\), it holds

\[
|f(x_1, u_2) - f(x_1, v_2)| \leq C|u_2 - v_2|_{\mathbb{R}^{n_2}} \left[ M_{2, R} |\nabla x_2 f|(x_1, u_2) + M_{2, R} |\nabla x_2 f|(x_1, v_2) \right].
\]

Now the result follows by noticing that \( x_2, y_2 \notin N_{x_1} \) and \( \tilde{N}_{x_1} \subset N_{x_1} \).

(ii) This is obvious from the properties of maximal functions. \( \square \)

The next result is similar to Lemma 6.3(ii), but the integral is taken with respect to some other reference measure. Perhaps such a result already exists, but we are unaware of its reference. We present its proof for the reader’s convenience. Suppose we are given a continuous \( \lambda \in C(\mathbb{R}^n, (0, +\infty)) \) such that \( d\mu = \lambda \, dx \) is a finite measure on \( \mathbb{R}^n \). Fix \( \delta > 0 \). For every positive integer \( k \), we denote by \( R_k := \{ x \in \mathbb{R}^n : (k - 1)\delta \leq |x| \leq k\delta \} \), that is, the ring between the concentric spheres centered at the origin with radii \((k - 1)\delta\) and \(k\delta\), respectively. Set

\[
\overline{\lambda}_k = \sup_{x \in R_k} \lambda(x), \quad \underline{\lambda}_k = \inf_{x \in (R_k)_\delta} \lambda(x),
\]

where \((R_k)_\delta\) is the \( \delta \)-neighborhood of the ring \( R_k \). We shall denote by

\[
\Lambda_0 = \sup_{k \geq 1} \frac{\underline{\lambda}_k}{\overline{\lambda}_k}.
\]

Obviously \( \Lambda_0 \geq 1 \). If \( \lambda(x) = \phi(|x|) \) and for some \( \beta > 1 \), \( \phi(s) \sim e^{-s^\beta} \) as \( s \to \infty \), then \( \Lambda_0 = +\infty \). Therefore the following result does not hold for the standard Gaussian measure.

The local maximal function \( M_\delta f(x) \) of a locally integrable function \( f \in L^1_{loc} \) is defined as usual:

\[
M_\delta f(x) = \sup_{0 < r \leq \delta} \frac{1}{\mathcal{L}_n(B(x, r))} \int_{B(x, r)} |f(y)| \, dy := \sup_{0 < r \leq \delta} \frac{1}{\mathcal{L}_n(B(x, r))} \int_{B(x, r)} |f(y)| \, dy.
\]

**Lemma 6.4.** Assume that \( \Lambda_0 < +\infty \) and denote by \( C_p = 5^n 2^p p/(p - 1) \) for \( p > 1 \). Then

\[
\int_{\mathbb{R}^n} (M_\delta f)^p \, d\mu \leq 3C_p \Lambda_0 \int_{\mathbb{R}^n} |f|^p \, d\mu.
\]  

(6.7)

As a result, for any \( \theta > 0 \),

\[
\int_{\mathbb{R}^n} e^{\theta M_\delta f} \, d\mu \leq \int_{\mathbb{R}^n} (1 + \theta M_\delta f) \, d\mu + 6 \cdot 5^n \Lambda_0 \int_{\mathbb{R}^n} e^{\theta |f|} \, d\mu.
\]  

(6.8)

**Proof.** Note that

\[
\int_{\mathbb{R}^n} (M_\delta f)^p \, d\mu = \sum_{k=1}^\infty \int_{R_k} (M_\delta f)^p \, d\mu \leq \sum_{k=1}^\infty \overline{\lambda}_k \int_{R_k} (M_\delta f)^p \, dx.
\]  

(6.9)
Next we follow the idea of [22, Chap. I, Section 1] to show that for any $p > 1$,
\[
\int_{R_k} (M_\delta f)^p \, dx \leq C_p \int_{(R_k)_\delta} |f|^p \, dx,
\] (6.10)
where $C_p = 2^5 5^n p / (p - 1)$. Indeed, for any $s > 0$, we define $R_k(s) = \{x \in R_k : M_\delta f(x) > s\}$ (note that $s \to L_n(R_k(s))$ is the distribution function of $M_\delta f$ when restricted on $R_k$). Then similar to the argument on [22, pp. 6–7], we have
\[
L_n(R_k(s)) \leq 2 \cdot 5^n s \int_{(R_k)_\delta} |f(y)| \, dy.
\] (6.11)

Next it is easy to show that
\[
\int_{R_k} (M_\delta f)^p \, dx = p \int_0^\infty s^{p-1} L_n(R_k(s)) \, ds.
\]
Substituting (6.11) into the above equality and changing the order of integration, we finally get
\[
\int_{R_k} (M_\delta f)^p \, dx \leq 5^n 2^p p / (p - 1) \int_{(R_k)_\delta} |f(y)|^p \, dy.
\]

Now by (6.10) and the definition of $\Lambda_k$, we have
\[
\int_{R_k} (M_\delta f)^p \, dx \leq C_p \Lambda_k \int_{(R_k)_\delta} |f|^p \, d\mu.
\]
Substituting this inequality into (6.9), we obtain
\[
\int_{R^n} (M_\delta f)^p \, d\mu \leq C_p \sum_{k=1}^\infty \Lambda_k \int_{(R_k)_\delta} |f|^p \, d\mu \leq 3C_p \Lambda_0 \int_{R^n} |f|^p \, d\mu.
\]

Finally, by expanding the exponential function, we have
\[
\int_{R^n} e^{\theta M_\delta f} \, d\mu = \int_{R^n} (1 + \theta M_\delta f) \, d\mu + \sum_{k=2}^\infty \frac{\theta^k}{k!} \int_{R^n} (M_\delta f)^k \, d\mu.
\] (6.12)
Applying the inequality proved above, we get, for any $k \geq 2$,
\[
\int_{R^n} (M_\delta f)^k \, d\mu \leq 3 \Lambda_0 \frac{5^n 2^k k}{k - 1} \int_{R^n} |f|^k \, d\mu \leq 3 \cdot 5^n \Lambda_0 2^{k+1} \int_{R^n} |f|^k \, d\mu.
\]

Therefore,
\[
\sum_{k=2}^\infty \frac{\theta^k}{k!} \int_{R^n} (M_\delta f)^k \, d\mu \leq 6 \cdot 5^n \Lambda_0 \sum_{k=2}^\infty \frac{(2\theta)^k}{k!} \int_{R^n} |f|^k \, d\mu \leq 6 \cdot 5^n \Lambda_0 \int_{R^n} e^{2\theta |f|} \, d\mu.
\]
The proof is completed by substituting this inequality into (6.12). \qed

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**Dejun Luo**  
**Institute of Applied Mathematics**  
**Academy of Mathematics and Systems Science**  
**Chinese Academy of Sciences**  
**Beijing 100190**  
**China**  
**E-mail:** luodj@amss.ac.cn