ANALYSIS OF JUMP PROCESSES WITH NONDEGENERATE JUMPING KERNELS

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Abstract. We prove regularity estimates for functions which are harmonic with respect to certain jump processes. The aim of this article is to extend the method of Bass-Levin[BL02] and Bogdan-Sztonyk[BS05] to more general processes. Furthermore, we establish a new version of the Harnack inequality that implies regularity estimates for corresponding harmonic functions.

1. Introduction

Let $\alpha \in (0, 2)$. We define a non-local operator $\mathcal{L}$ by

$$\mathcal{L}f(x) = \int_{\mathbb{R}^d \setminus \{0\}} (f(x + h) - f(x) - \langle \nabla f(x), h \rangle 1_{\{|h| \leq 1\}}) n(x, h) \, dh,$$

for $f \in C^2_b(\mathbb{R}^d)$. Here $n: \mathbb{R}^d \times (\mathbb{R}^d \setminus \{0\}) \to [0, \infty)$ is a measurable function with

$$c_1|h|^{-d-\alpha} \leq n(x, h) \leq c_2|h|^{-d-\alpha}$$

for every $h \in \mathbb{R}^d \setminus \{0\}$, any $x \in \mathbb{R}^d$ and fixed positive reals $c_1 < c_2$. Note that $n(x, h) = |h|^{-d-\alpha}$ for every $h$ implies $\mathcal{L}f = -c(\alpha)(-\Delta)^{\alpha/2}f$ with some appropriate constant $c(\alpha)$.

In [BL02] it is shown that harmonic functions with respect to $\mathcal{L}$ satisfy a Harnack inequality in the following sense: There is a constant $c_3 \geq 1$ such that for every ball $B_R$ the following implication holds:

$$f \geq 0 \text{ in } \mathbb{R}^d, \ f \text{ harmonic in } B_R \quad \Rightarrow \quad \forall x, y \in B_{R/2} : f(x) \leq c_3 f(y).$$

Date: December 20, 2011.

2000 Mathematics Subject Classification. Primary 60J75, Secondary 31B05, 31B10, 35B45, 47G20, 60J45.

Key words and phrases. Jump process, harmonic function, regularity estimate, Harnack inequality.
In [BL02] it is also shown that harmonic functions with respect to $L$ satisfy the following a-priori estimate: There are constants $\beta \in (0, 1)$, $c_4 \geq 1$ such that for every ball $B_R$ the following implication holds:

$$ f \text{ harmonic in } B_R \Rightarrow \|f\|_{C^\beta(B_R/2)} \leq c_4\|f\|_\infty. $$

This result and its proof recently generated several research activities, see the short discussion below. Our aim is to prove similar results under weaker assumptions on the kernel $n$.

Let us be more precise. We consider kernels $n: \mathbb{R}^d \times (\mathbb{R}^d \setminus \{0\}) \to [0, \infty)$ that satisfy for every $x, h \in \mathbb{R}^d$, $h \neq 0$

$$ n(x, h) = n(x, -h) \tag{1.3} $$

and

$$ k_1(\frac{h}{|h|}) j(|h|) \leq n(x, h) \leq k_2(\frac{h}{|h|}) j(|h|) \tag{1.4} $$

where $k_1, k_2: S^{d-1} \to [0, \infty)$ are measurable bounded symmetric functions on the unit sphere satisfying the following conditions: There are $\delta > 0, N \in \mathbb{N}, \varepsilon_1, \ldots, \varepsilon_N > 0$ and $\eta_1, \ldots, \eta_N \in S^{d-1}$ such that for $S_i = S^{d-1} \cap (B(\eta_i, \varepsilon_i) \cup B(-\eta_i, \varepsilon_i))$

$$ k_2(\xi) \geq k_1(\xi) \geq \delta \text{ if } \xi \in \bigcup_{i=1}^N S_i \text{ and } k_2(\xi) = k_1(\xi) = 0 \text{ otherwise.} \tag{1.5} $$

Let $j: (0, \infty) \to [0, \infty)$ be a function such that $\int_{\mathbb{R}^d} (|z|^2 \wedge 1) j(|z|) \, dz$ is finite. We assume further:

1. **(J1)** There exists $\alpha \in (0, 2)$ and a function $\ell: (0, 2) \to (0, \infty)$ which is slowly varying at 0 (i.e. $\lim_{r \to 0^+} \frac{\ell(\lambda r)}{\ell(r)} = 1$ for any $\lambda > 0$) and bounded away from 0 and $\infty$ on every compact interval such that

   $$ j(t) = \frac{\ell(t)}{t^{d+\alpha}} \text{ for every } 0 < t \leq 1. $$

2. **(J2)** There is a constant $\kappa \geq 1$ such that

   $$ j(t) \leq \kappa j(s) \text{ whenever } 1 \leq s \leq t. $$

In order to establish regularity estimates we need an additional weak assumption.
(J3) There is \( \sigma > 0 \) such that
\[
\limsup_{R \to \infty} R^\sigma \int_{|z| > R} j(|z|) \, dz \leq 1.
\]

If this condition holds, then one can always choose \( \sigma \in (0, \alpha) \).

**Remark 1.1.** The symmetry assumption (1.3) is used only in Proposition 2.4 and can be dispensed with if \( \alpha \in (0, 1) \).

**Example 1:** If a kernel \( n \) satisfies condition (1.2), then it also satisfies (J1)-(J3).

Choose \( N = 1, \varepsilon_1 = 4 \), i.e. \( S_1 = S^{d-1} \), \( k_1 \equiv \delta = c_1 \), \( k_2 \equiv c_2 \), \( j(s) = s^{-d-\alpha} \) in (1.4), \( \ell \equiv 1 \) in (J1), \( \kappa = 1 \) in (J2) and \( \sigma \in (0, \alpha) \) arbitrarily in (J3). In general, (J1)-(J3) hold for jumping kernels corresponding to stable processes, stable-like processes and truncated versions. Sums of such jumping kernels can be considered, too.

**Example 2:** Let \( N \in \mathbb{N}, \eta_1, \ldots, \eta_N \in S^{d-1} \) and \( \varepsilon_1, \ldots, \varepsilon_N \) be positive real numbers such that the sets \( S_i = S^{d-1} \cap (B(\eta_i, \varepsilon_i) \cup B(-\eta_i, \varepsilon_i)) \) are pairwise disjoint for \( i = 1, \ldots, N \). Set \( B = \bigcup S_i \). Let \( k_1 = \delta 1_B \) for some \( \delta > 0 \) and \( k_2 = c k_1 \) for some \( c > 1 \). Let \( j(s) = s^{-d-\alpha} \) for \( s > 0 \). Then our assumptions are satisfied if (1.4) and (1.3) hold true. For the particular choice where \( x \mapsto n(x, h) \) is constant (case of Lévy process), this class of examples is treated in [BS05, p.148], where it is shown that for \( N = \infty \) the Harnack inequality fails.

Given a linear operator \( \mathcal{L} \) as in (1.1) we assume that there exists a strong Markov process \( X = (X_t, \mathbb{P}^x) \) with paths that are right-continuous with left limits such that the process
\[
\left\{ f(X_t) - f(X_0) - \int_0^t \mathcal{L} f(X_s) \, ds \right\}_{t \geq 0}
\]
is a \( \mathbb{P}^x \)-martingale for all \( x \in \mathbb{R}^d \) and \( f \in C^2_b(\mathbb{R}^d) \). We say that a bounded function \( f : \mathbb{R}^d \to \mathbb{R} \) is harmonic with respect to \( \mathcal{L} \) in an open set \( \Omega \) if \( f(X_{\min(t, \tau_{\Omega'})}) \) is a right-continuous martingale for every open \( \Omega' \subset \mathbb{R}^d \) with \( \overline{\Omega'} \subset \Omega \).

We can prove the following version of the Harnack inequality.

**Theorem 1.2.** Assume (J1) and (J2). There exist constants \( c_1, c_2 \geq 1 \) such that for every \( x_0 \in \mathbb{R}^d \), \( r \in (0, \frac{1}{4}) \) and every bounded function \( f : \mathbb{R}^d \to \mathbb{R} \) which is non-negative in \( B(x_0, 4r) \) and harmonic in \( B(x_0, 4r) \) the following estimate holds
\[
f(x) \leq c_1 f(y) + c_2 \left( \frac{r^\alpha}{\ell(r)} \right) \sup_{v \in B(x_0, 2r)} \int_{B(x_0, 4r)} f^-(z) n(v, z - v) \, dz
\]
for all \( x, y \in B(x_0, r) \).
**Remark 1.3.** If \( f \) is, in addition, non-negative in all of \( \mathbb{R}^d \), then the classical version of the Harnack inequality follows, i.e. for all \( x, y \in B(x_0, r) \):

\[
f(x) \leq c_1 f(y).
\]

As a corollary to the Harnack inequality we obtain the following regularity result.

**Theorem 1.4.** Assume (J1), (J2) and (J3). Then there exist \( \beta \in (0, 1) \), \( c_3, c_4 \geq 1 \) such that for every \( x_0 \in \mathbb{R}^d \), every \( R \in (0, 1) \), every function \( f : \mathbb{R}^d \to \mathbb{R} \) which is harmonic in \( B(x_0, R) \) and every \( \rho \in (0, R/2) \)

\[
\sup_{x, y \in B(x_0, \rho)} |f(x) - f(y)| \leq c_3 \|f\|_{\infty} (\rho/R)^\beta,
\]

in particular

\[
\|f\|_{C^{\beta}(B(x_0, R/2)))} \leq c_4 \|f\|_{\infty}.
\]

Let us comment on the differences between our results and those of [BL02]:

1. We can treat kernels \( n(x, h) \) for which the quantity

\[
\inf_{x \in \mathbb{R}^d} \liminf_{r \to 0^+} \frac{|\{ h \in B(0, r); n(x, h) = 0 \}|}{|B(0, r)|}
\]

is arbitrarily close to 1, e.g. \( n(x, h) \) as in (1.9).

2. For fixed \( x \in \mathbb{R}^d \), upper and lower bounds for \( n(x, h) \) may not allow for scaling.

3. Large jumps of the process might not be comparable, i.e. the quantity

\[
\sup \left\{ \frac{n(x, h_1)}{n(y, h_2)} : |x - y| \leq 1, |h_1 - h_2| \leq 1, |h_1| + |h_2| \geq 2 \right\}
\]

might be infinite.

4. We establish a new version of the Harnack inequality and derive a-priori Hölder regularity estimate as a consequence. In a different setting, this procedure was recently established in [Kas].

The constants in the main results of our work and [BL02] depend on \( \alpha \). It would be desirable to adopt the technique further such that results would be robust for \( \alpha \to 2 \). Under an assumption like (1.2), this has been acheived with analytic techniques in [Sil06] and [Kas].

Comparing our results to the local theory of second order partial differential equations, a natural question arises: Which is a natural class of kernels \( n \) such that similar results hold true?
We call a kernel $n$ of the above type nondegenerate if there is a function $N : (0, 1) \to (0, \infty)$ with $\lim_{\rho \to 0^+} N(\rho) = +\infty$ and $\lambda, \Lambda > 0$ such that for every $\rho \in (0, 1)$ and $x \in \mathbb{R}^d$ the symmetric matrix $[A_{ij}^\rho(x)]_{i,j=1}^d$ defined by

$$A_{ij}^\rho(x) = N(\rho) \int \{0<|h|\leq \rho\} h_i h_j n(x, h) \, dh.$$  

satisfies for every $\xi \in \mathbb{R}^d$

$$\lambda|\xi|^2 \leq \sum_{i,j=1}^d A_{ij}^\rho(x) \xi_i \xi_j \leq \Lambda|\xi|^2. \tag{1.8}$$  

If $n$ depends only on $h$ and $N(\rho) = \rho^{\alpha-2}$, then this condition implies that the corresponding Lévy process has a smooth density, see [Pic96]. Note that condition (1.2) implies the nondegeneracy condition (1.8) with $N(\rho) = \rho^{\alpha-2}$ but is not necessary, just consider the example

$$n(x, h) = |h|^{-d-\alpha} \mathbf{1}_{\{|h_1| \geq 0.99|h|\}}. \tag{1.9}$$  

Note that (1.8) holds under our assumptions.

Let us comment on other articles that generalize the results of [BL02]. Note that we do not include works on nonlocal Dirichlet forms. [SV04] gives conditions on Lévy processes and more general Markov jump processes such that the theory of [BL02] is applicable. In [BK05a] the theory is extended to the variable order case and to situations where the lower and upper bound in (1.2) behave differently for $|h| \to 0$. In these cases, regularity of harmonic functions does not hold. Regularity is established in [BK05b] for variable order cases under additional assumptions. Fine potential theoretic results are obtained in [BSS02, BS05] for stable processes. The case of Lévy processes with truncated stable Lévy densities is covered in [KS07] and generalized in [Mim10]. As mentioned above there is an independent approach with analytic methods developed in [Sil06, CS09] covering linear and fully nonlinear integro-differential operators.

**Notation:** For two functions $f$ and $g$ we write $f(t) \sim g(t)$ if $f(t)/g(t) \to 1$. For $A \subset \mathbb{R}^d$ open or closed $\tau_A$ denotes the first exit time of the Markov process under consideration. $T_A$ denotes the the first hitting time of the set $A$.

**Acknowledgement:** The authors thank an anonymous referee for pointing out that the previous version of assumptions (1.4), (1.5) was overly general. Example 2 was added in order to motivate these assumptions.
In this section we prove useful auxiliary results. We follow closely the ideas of [BL02]. However, we need to provide several computations because of the appearance of a slowly varying function in (J1). The proofs of Proposition 2.7 and Proposition 2.9 are significantly different from their counterparts in [BL02].

The following proposition will be used often in obtaining probabilistic estimates.

**Proposition 2.1.** Let \( A, B \subset \mathbb{R}^d \) be disjoint Borel sets. Then for every bounded stopping time \( T \),

\[
\mathbb{E}^x \left[ \sum_{s \leq T} 1_{\{X_s \in A, X_s \in B\}} \right] = \mathbb{E}^x \left[ \int_0^T \int_B 1_A(X_s) n(X_s, u - X_s) \, du \right]
\]

for every \( x \in \mathbb{R}^d \).

**Proof.** By [BL02, Proposition 2.3] it follows that the process

\[
\left\{ \sum_{s \leq t} 1_{\{X_s \in A, X_s \in B\}} - \int_0^t \int_B 1_A(X_s) n(X_s, u - X_s) \, du \right\}_{t \geq 0}
\]

is a \( \mathbb{P}^x \)-martingale. Therefore the result follows by the optional stopping theorem. \( \square \)

The following result, taken from the theory of regular variation, will be repeatedly used throughout the paper.

**Proposition 2.2.** Assume that \( \ell : (0, 2) \to (0, \infty) \) varies slowly at \( 0 \) and let \( \beta_1 > -1 \) and \( \beta_2 > 1 \). Then the following is true:

(i) \( \int_0^r u^{\beta_1} \ell(u) \, du \sim \frac{r^{1+\beta_1}}{1 + \beta_1} \ell(r) \) as \( r \to 0^+ \),

(ii) \( \int_r^1 u^{-\beta_2} \ell(u) \, du \sim \frac{r^{1-\beta_2}}{\beta_2 - 1} \ell(r) \) as \( r \to 0^+ \).

**Proof.** By a change of variables and using [BGT87, Proposition 1.5.10] we obtain

\[
\int_0^r u^{\beta_1} \ell(u) \, du = \int_{r^{-1}}^{\infty} u^{-\beta_1 - 2} \ell(u^{-1}) \, du \sim \frac{r^{1+\beta_1} \ell(r)}{1 + \beta_1},
\]

and

\[
\int_r^1 u^{-\beta_2} \ell(u) \, du = \int_0^{1/r} \frac{r^{1-\beta_2}}{\beta_2 - 1} \ell(r) \, dr.
\]
since \( u \mapsto \ell(u^{-1}) \) varies slowly at infinity. This proves (i). Similarly, with the help of [BGT87, Proposition 1.5.8] we obtain (ii). □

**Remark 2.3.** Using [BGT87, Theorem 1.5.4] we conclude that for a function \( \ell : (0, 2) \to (0, \infty) \) that varies slowly at 0 there exists a non-increasing function \( \phi : (0, 2) \to (0, \infty) \) such that

\[
\lim_{r \to 0^+} \frac{r^{-d-\alpha} \ell(r)}{\phi(r)} = 1.
\]

Before proving our main probabilistic estimates, note that (1.5) implies that there exists \( \vartheta \in (0, \pi/2] \) such that for every \( i \in \{1, \ldots, N\} \nabla f(x, h) \geq \delta j(|h|) \) for all \( h \in \mathbb{R}^d, h \neq 0, \frac{|\langle h, \eta_i \rangle|}{|h|} \geq \cos \vartheta. \) (2.1)

### 2.1. Exit time estimates.

**Proposition 2.4.** There exists a constant \( C_1 > 0 \) such that for every \( x_0 \in \mathbb{R}^d, r \in (0, 1) \) and \( t > 0 \)

\[
\mathbb{P}^{x_0}(\tau_{B(x_0,r)} \leq t) \leq C_1 t \ell(r) r^{\alpha},
\]

**Proof.** Again, we closely follow the ideas in [BL02]. Let \( x_0 \in \mathbb{R}^d, r \in (0, 1) \) and let \( f \in C^2(\mathbb{R}^d) \) be a positive function such that

\[
f(x) = \begin{cases} |x - x_0|, & |x - x_0| \leq \frac{r}{2} \\ \frac{r^2}{2}, & |x - x_0| \geq r \end{cases}
\]

and

\[
|f(x)| \leq c_1 r^2, \quad \left| \frac{\partial f}{\partial x_i}(x) \right| \leq c_1 r, \quad \text{and} \quad \left| \frac{\partial^2 f}{\partial x_i \partial x_j}(x) \right| \leq c_1,
\]

for some constant \( c_1 > 0. \)

Let \( x \in B(x_0, r). \) We estimate \( \mathcal{L} f(x) \) in a few steps.

First

\[
\int_{B(x_0, r)} \left( f(x + h) - f(x) - \langle \nabla f(x), h \rangle 1_{(|h| \leq 1)} \right) n(x, h) \, dh
\]

\[
\leq c_2 \int_{B(x_0, r)} |h|^2 n(x, h) \, dh \leq c_2 \int_{B(x_0, r)} |h|^{2-d-\alpha} \ell(|h|) \, dh
\]

\[
\leq c_3 r^{2-\alpha} \ell(r),
\]
where in the last line we have used Proposition 2.2 (i). Similarly, by Proposition 2.2 (ii) on $B(x_0, r)^c$ we get
\[
\int_{B(x_0, r)^c} (f(x + h) - f(x)) n(x, h) \, dh \leq \|f\|_{\infty} \int_{B(x_0, r)^c} n(x, h) \, dh \\
\leq \|f\|_{\infty} \left( \int_{B(x_0, 1) \setminus B(x_0, r)} |h|^{-d-\alpha} \ell(|h|) \, dh + \int_{B(x_0, r)^c} n(x, h) \, dh \right) \\
\leq c_1 r^2 \left( c_4 r^{-\alpha} \ell(r) + c_5 \right) \leq c_6 r^{-2-\alpha} \ell(r).
\]
In the last inequality we have used the fact that $\lim_{r \to 0^+} r^{-\alpha} \ell(r) = \infty$ (cf. [BGT87, Proposition 1.3.6 (v)]). Finally, by symmetry of the kernel, we have
\[
\int_{B(x_0, 1) \setminus B(x_0, r)} \langle h, \nabla f(x) \rangle n(x, h) \, dh = 0. 
\tag{2.2}
\]
Therefore, by preceding estimates, we conclude that there is a constant $c_7 > 0$ such that for all $x \in \mathbb{R}^d$ and $r \in (0, 1)
\[
\mathcal{L} f(x) \leq c_7 r^{2-\alpha} \ell(r). 
\tag{2.3}
\]
It follows from the optional stopping theorem that
\[
\mathbb{E}^x f(X_{t \wedge \tau_{B(x_0, r)}}) - f(x_0) = \mathbb{E}^x \int_0^{t \wedge \tau_{B(x_0, r)}} \mathcal{L} f(X_s) \, ds \leq c_7 t r^{2-\alpha} \ell(r), \quad t > 0. 
\tag{2.4}
\]
On $\{\tau_{B(x_0, r)} \leq t\}$ one has $X_{t \wedge \tau_{B(x_0, r)}} \notin B(x_0, r)$ and so $f(X_{t \wedge \tau_{B(x_0, r)}}) \geq r^2$. Then (2.4) gives
\[
\mathbb{P}^x(\tau_{B(x_0, r)} \leq t) \leq c_7 t r^{-\alpha} \ell(r). 
\]
\begin{proposition}
There exists a constant $C_2 > 0$ such that for every $r \in (0, 1)$ and $x_0 \in \mathbb{R}^d$
\[
\inf_{y \in B(x_0, r/2)} \mathbb{E}^y \tau_{B(x_0, r)} \geq C_2 \frac{r^{\alpha}}{\ell(r)}.
\]
\end{proposition}
\begin{proof}
Let $r \in (0, 1)$, $x_0 \in \mathbb{R}^d$ and $y \in B(x_0, r/2)$. Using Proposition 2.4 we obtain
\[
\mathbb{P}^y(\tau_{B(x_0, r)} \leq t) \leq \mathbb{P}^y(\tau_{B(y, r/2)} \leq t) \leq C_1 t r^{-\alpha} \ell(r) \quad \text{for} \quad t > 0.
\]
Let
\[
t_0 = \frac{r^{\alpha}}{2C_1 \ell(r)}.
\]
Then
\[
\mathbb{E}^y \tau_{B(x_0, r)} \geq t_0 \mathbb{P}^y(\tau_{B(x_0, r)} \geq t_0) \geq \frac{r^{\alpha}}{2C_1 \ell(r)}.
\]
\end{proof}
Proposition 2.6. There exists a constant $C_3 > 0$ such that for every $r \in (0, \frac{1}{2})$ and $x_0 \in \mathbb{R}^d$

$$
\sup_{y \in B(x_0, r)} \mathbb{E}^y \tau_{B(x_0, r)} \leq C_3 \frac{r^\alpha}{\ell(r)}.
$$

Proof. Let $r \in (0, \frac{1}{2})$, $x_0 \in \mathbb{R}^d$ and $y \in B(x_0, r)$. Denote by $S$ the first time when process $(X_t)_{t \geq 0}$ has a jump larger than $2r$, i.e.

$$
S = \inf \{ t > 0 : |X_t - X_{t-}| > 2r \}.
$$

Assume first that $\mathbb{P}^y(S \leq \frac{r^\alpha}{\ell(r)}) \leq \frac{1}{2}$. Then by Proposition 2.1

$$
\mathbb{P}^y \left( S \leq \frac{r^\alpha}{\ell(r)} \right) = \mathbb{E}^y \left[ \sum_{s \leq \frac{r^\alpha}{\ell(r)} \wedge S} \mathbf{1}_{\{|X_s - X_{s-}| > 2r\}} \right] = \mathbb{E}^y \left[ \int_0^{\frac{r^\alpha}{\ell(r)} \wedge S} \int_{B(0,2r)^c} n(X_s, h) \, dh \, ds \right] \quad (2.5)
$$

Choose arbitrary $\xi_0 \in \{\eta_1, \ldots, \eta_N\}$ and let $\vartheta$ be as in (2.1). Then

$$
\int_{B(0,2r)^c} n(X_s, h) \, dh \geq \int_{\{h \in \mathbb{R}^d : 2r \leq |h| < 1, \frac{|\langle h, \xi_0 \rangle|}{|h|} \geq \cos \vartheta\}} n(X_s, h) \, dh
$$

$$
\geq \delta \int_{\{h \in \mathbb{R}^d : 2r \leq |h| < 1, \frac{|\langle h, \xi_0 \rangle|}{|h|} \geq \cos \vartheta\}} \frac{\ell(|h|)}{|h|^{d+\alpha}} \, dh
$$

$$
\geq c_1 \int_{2r}^1 \frac{\ell(t)}{t^{1+\alpha}} \, dt \geq c_2 \frac{\ell(r)}{r^\alpha},
$$

where in the last inequality we have used Proposition 2.2 (ii). Using this estimate we get from (2.5) the following estimate

$$
\mathbb{P}^y \left( S \leq \frac{r^\alpha}{\ell(r)} \right) \geq c_2 \frac{\ell(r)}{r^\alpha} \mathbb{E}^y \left[ \frac{r^\alpha}{\ell(r)} \wedge S \right].
$$

$$
\geq c_2 \mathbb{P}^y \left( S > \frac{r^\alpha}{\ell(r)} \right) \geq \frac{c_2}{2}.
$$

Therefore, in any case the following inequality holds:

$$
\mathbb{P}^y \left( S \leq \frac{r^\alpha}{\ell(r)} \right) \geq \frac{1}{2} \wedge \frac{c_2}{2}.
$$
Since $S \geq \tau_{B(x_0,r)}$ we conclude
\[ \mathbb{P}_y \left( \tau_{B(x_0,r)} \leq \frac{r^\alpha}{\ell(r)} \right) \geq \mathbb{P}_y \left( S \leq \frac{r^\alpha}{\ell(r)} \right) \geq c_3, \]
with $c_3 = \frac{1}{2} \wedge \frac{2}{3}$. By the Markov property, for $m \in \mathbb{N}$ we obtain
\[ \mathbb{P}_y \left( \tau_{B(x_0,r)} > (m + 1) \frac{r^\alpha}{\ell(r)} \right) \leq \mathbb{P}_y \left( \tau_{B(x_0,r)} > m \frac{r^\alpha}{\ell(r)} ; \tau_{B(x_0,r)} \circ \theta_{m \frac{r^\alpha}{\ell(r)}} > \frac{r^\alpha}{\ell(r)} \right) \]
\[ = \mathbb{E}_y \left[ \sum_{m=0}^{\infty} \mathbb{P}_y \left( \tau_{B(x_0,r)} > m \frac{r^\alpha}{\ell(r)} ; \tau_{B(x_0,r)} > m \frac{r^\alpha}{\ell(r)} \right) \right] \]
\[ \leq (1 - c_3) \mathbb{P}_y \left( \tau_{B(x_0,r)} > m \frac{r^\alpha}{\ell(r)} \right), \]
where $\theta_s$ denotes the usual shift operator. By iteration we obtain
\[ \mathbb{P}_y \left( \tau_{B(x_0,r)} > m \frac{r^\alpha}{\ell(r)} \right) \leq (1 - c_3)^m, \quad m \in \mathbb{N}. \]
Finally,
\[ \mathbb{E}_y \tau_{B(x_0,r)} \leq \frac{r^\alpha}{\ell(r)} \sum_{m=0}^{\infty} (m + 1) \mathbb{P}_y \left( \tau_{B(x_0,r)} > m \frac{r^\alpha}{\ell(r)} \right) \]
\[ \leq \frac{r^\alpha}{\ell(r)} \sum_{m=0}^{\infty} (m + 1)(1 - c_3)^m \leq c_4 \frac{r^\alpha}{\ell(r)}. \]

2.2. Krylov-Safonov type estimate. Fix $\vartheta \in (0, \pi/2]$ such that (2.1) holds.

**Proposition 2.7.** Let $\lambda \in \left(0, \frac{\sin \vartheta}{8}\right]$. There exists a constant $C_4 = C_4(\lambda) > 0$ such that for every $x_0 \in \mathbb{R}^d$, $r \in \left(0, \frac{1}{2}\right)$, closed set $A \subset B(x_0, \lambda r)$ and $x \in B(x_0, \lambda r)$,
\[ \mathbb{P}_x(T_A < \tau_{B(x_0,r)}) \geq C_4 \frac{|A|}{|B(x_0, r)|}. \]

**Proof.** Choose arbitrary $\xi_0 \in \{\eta_1, \ldots, \eta_N\}$ and set $\tilde{x}_0 = x_0 - \frac{r}{2} \xi_0$. The idea is to choose $\lambda \in (0, \frac{1}{8})$ such that
\[ \frac{|\langle u - v, \xi_0 \rangle|}{|u - v|} \geq \cos \vartheta \quad (2.6) \]
for all $u \in B(x_0, 2\lambda r)$, $v \in B(\tilde{x}_0, 2\lambda r)$. Since for every $u \in B(x_0, 2\lambda r)$ and $v \in B(\tilde{x}_0, 2\lambda r)$
\[ \frac{|\langle u - v, \xi_0 \rangle|}{|u - v|} \geq \frac{\sqrt{\left(\frac{r}{2}\right)^2 - (2\lambda r)^2}}{\frac{r}{2}} = \sqrt{1 - (8\lambda)^2}. \]
it is enough to choose \( \lambda \in (0, \frac{1}{8}] \) such that
\[
\sqrt{1 - (8\lambda)^2} \geq \cos \vartheta,
\]
or, more explicitly,
\[
\lambda \leq \frac{\sin \vartheta}{8}.
\]

For \( s > 0 \) we denote \( B(x_0, s) \) and \( B(\bar{x}_0, s) \) by \( B_s \) and \( \bar{B}_s \). Let \( r \in (0, 1) \), \( \lambda \in (0, \frac{\sin \vartheta}{8}] \), \( x \in B_{2\lambda r} \) and let \( A \subset B_{\lambda r} \) be a closed subset. The strong Markov property now implies
\[
\mathbb{P}^x(T_A < \tau_{B_r}) \geq \mathbb{P}^x \left( X_{\tau_{B_{2\lambda r}}} \in \bar{B}_{\lambda r}, X_{\tau_{B_{2\lambda r}}} \circ \theta_{\tau_{B_{2\lambda r}}} \in A \right)
\]
\[
= \mathbb{E}^x \left[ \mathbb{P}^{X_{\tau_{B_{2\lambda r}}}} (X_{\tau_{B_{2\lambda r}}} \in A); X_{\tau_{B_{2\lambda r}}} \in \bar{B}_{\lambda r} \right].
\]

(2.7)

For every \( y \in \bar{B}_{\lambda r} \) and \( t > 0 \) Proposition 2.1 and (2.6) yield
\[
\mathbb{P}^y (X_{\tau_{B_{2\lambda r}}} \wedge t \in A) = \mathbb{E}^y \left[ \sum_{s \leq \tau_{B_{2\lambda r}} \wedge t} 1_{\{X_s \neq X_s, X_s \in A\}} \right]
\]
\[
= \mathbb{E}^y \left[ \int_0^{\tau_{B_{2\lambda r}} \wedge t} \int_A n(X_s, z - X_s) \, dz \, ds \right] \geq \delta \mathbb{E}^y \left[ \int_0^{\tau_{B_{2\lambda r}} \wedge t} \int_A \ell(|z - X_s|) \, dz \, ds \right].
\]
Letting $t \to \infty$ and using the monotone convergence theorem we deduce
\[
\mathbb{P}^y(X_{\tau_{\tilde{B}_{2\lambda r}}} \in A) \geq \delta \mathbb{E}^y \left[ \int_0^\tau_{\tilde{B}_{2\lambda r}} \int_A \ell(|z - X_s|) \, dz \, ds \right].
\]
Since $|z - X_s| \leq r/2 + 4\lambda r \leq r$, by Remark 2.3 we conclude
\[
\mathbb{P}^y(X_{\tau_{\tilde{B}_{2\lambda r}}} \in A) \geq c_1 \frac{\ell(r)}{\rho^{d+\alpha}} |A| \mathbb{E}^y_{\tau_{\tilde{B}_{2\lambda r}}}.
\]
Using Proposition 2.5 we deduce
\[
\mathbb{P}^y(X_{\tau_{\tilde{B}_{2\lambda r}}} \in A) \geq c_2 \frac{\ell(r)}{|B_r|} r^{-\alpha} \mathbb{E}^y_{\tau_{\tilde{B}_{2\lambda r}}}.
\]
Since $\ell$ varies slowly at 0 we finally obtain
\[
\mathbb{P}^y(X_{\tau_{\tilde{B}_{2\lambda r}}} \in A) \geq c_3 \frac{\ell(r)}{\ell(2\lambda r)} \lambda^d |A| |B_r|.
\]
(2.8)

2.3. Restricted Harnack inequality. The aim of this subsection is to establish a Harnack inequality for a restricted class of harmonic functions.

The following lemma can be proved similarly as [Mim10, Lemma 2.7].

**Lemma 2.8.** Let $g: (0, \infty) \to [0, \infty)$ be a function satisfying
\[
g(s) \leq cg(t) \text{ for all } 0 < t \leq s,
\]
for some constant $c > 0$. There is a constant $c' > 0$ such that for any $x_0 \in \mathbb{R}^d$ and $r > 0$ we have
\[
g(|z - x|) \leq c' r^{-d} \int_{B(x_0, r)} g(|z - u|) \, du,
\]
for all $x \in B(x_0, r/2)$ and $z \in B(x_0, 2r)$. 

□
Proposition 2.9. There is a constant \( \lambda_0 \in (0, \frac{1}{16}) \) so that for every \( \lambda \in (0, \lambda_0] \) there exists a constant \( C_5 = C_5(\lambda) \geq 1 \) such that for all \( x_0 \in \mathbb{R}^d, r \in (0, \frac{1}{2}) \) and \( x, y \in B(x_0, \lambda r) \)

\[
\mathbb{E}^x[H(X_{\tau_{B(x_0, \lambda r)}})] \leq C_5 \mathbb{E}^y[H(X_{\tau_{B(x_0, r)}})],
\]

for every non-negative function \( H: \mathbb{R}^d \rightarrow [0, \infty) \) supported in \( B(x_0, 3r/2)^c \).

Proof. Let \( x_0 \in \mathbb{R}^d, r \in (0, \frac{1}{2}) \) and let \( x, y \in B(x_0, \lambda r) \), where \( \lambda \in (0, \lambda_0) \) and \( \lambda_0 \in (0, \frac{1}{16}) \) is chosen later. \( \lambda_0 \) will depend only on constants in our main assumptions.

Take \( z \in B(x_0, \frac{3r}{2})^c \). There are only two cases.

Case 1: There exists \( u_0 \in B(x_0, \lambda r) \) so that \( n(u_0, z - u_0) > 0 \).

Case 2: \( n(u, z - u) = 0 \) for all \( u \in B(x_0, \lambda r) \).

We consider Case 1. By (1.4) and (1.5) there exist \( \xi' \in \{ \pm \eta_1, \ldots, \pm \eta_N \} \) and \( \vartheta' \in (0, \frac{\pi}{2}] \) with

\[
\frac{\langle z - u_0, \xi' \rangle}{|z - u_0|} \geq \cos \vartheta'.
\]

Note that \( \xi', \vartheta' \) depend on \( u_0, z, x_0 \) and \( r \) but \( \vartheta' \geq \vartheta \) uniformly with \( \vartheta \) as in (2.1).

Set \( \tilde{x}_0 = x_0 - \frac{\xi'}{2} \) and take \( \lambda_0 \leq \frac{\sin \vartheta}{16} \). Let \( B_s := B(x_0, s) \) and \( \tilde{B}_s := B(\tilde{x}_0, s) \). As in (2.6), for \( \lambda \leq \lambda_0 \) we have

\[
\frac{|\langle u - v, \xi' \rangle|}{|u - v|} \geq \cos \xi' \text{ for all } u \in B_{2\lambda r}, v \in \tilde{B}_{2\lambda r}.
\]

Choose \( \tilde{z}_0 \in \partial B_{r/2} \) so that the following conditions hold:

\[
|z - w| \leq |z - u| \text{ for all } u \in B_{2\lambda r}, w \in B(\tilde{z}_0, \frac{\lambda r}{4}),
\]

\[
\frac{\langle w - v, \xi' \rangle}{|w - v|} \geq \cos \vartheta' \text{ for all } v \in \tilde{B}_{2\lambda r}, w \in B(\tilde{z}_0, \frac{\lambda r}{4}),
\]

\[
\frac{\langle z - w, \xi' \rangle}{|z - w|} \geq \cos \vartheta' \text{ for all } w \in B(\tilde{z}_0, \frac{\lambda r}{4}).
\]

(2.11)

In the appendix we briefly explain the geometric argument behind the choice of \( \tilde{z}_0 \in \partial B_{r/2} \).
Let $B'_s = B(\tilde{z}_0, s)$. By the strong Markov property,

\[
\mathbb{E}^y \left[ \int_0^{\tau_{Br}} n(X_s, z - X_s) \, ds \right] \geq \mathbb{E}^y \left[ \int_{\tau_{B2\lambda r}}^{\tau_{Br}} n(X_s, z - X_s) \, ds ; X_{\tau_{B2\lambda r}} \in \tilde{B}_\lambda \right]
\]

\[
= \mathbb{E}^y \left\{ \int_0^{\tau_{Br}} n(X_s, z - X_s) \, ds \right\} \circ \theta_{\tau_{B2\lambda r}} ; X_{\tau_{B2\lambda r}} \in \tilde{B}_\lambda
\]

\[
= \mathbb{E}^y \left[ \int_0^{\tau_{Br}} n(X_s, z - X_s) \, ds ; X_{\tau_{B2\lambda r}} \in \tilde{B}_\lambda \right].
\]

(2.12)

Similarly, for $v \in \tilde{B}_\lambda$, we have

\[
\mathbb{E}^v \left[ \int_0^{\tau_{Br}} n(X_s, z - X_s) \, ds \right] \geq \mathbb{E}^v \left[ \int_0^{\tau_{Br}} n(X_s, z - X_s) \, ds \right] ; X_{\tau_{B2\lambda r}} \in B'_\lambda
\]

(2.13)

Let $w \in B'_{2\lambda r}$. Then (J1), (J2), Proposition 2.5 and (2.11) yield

\[
\mathbb{E}^w \left[ \int_0^{\tau_{Br}} n(X_s, z - X_s) \, ds \right] \geq \mathbb{E}^w \left[ \int_0^{\tau_{Br}} n(X_s, z - X_s) \, ds \right] ; X_{\tau_{B2\lambda r}} \in B'_{2\lambda r}
\]

\[
\geq c_1 \mathbb{E}^w \left[ \int_0^{\tau_{Br}} n(X_s, z - X_s) \, ds \right] \geq c_2 \mathbb{E}^w \tau_{B'_{2\lambda r}} \int_{B_{4\lambda r}} j(|z - u|) \, du
\]

\[
\geq c_3 \lambda^{-d} \int_{B_{4\lambda r}} j(|z - u|) \, du.
\]

(2.14)

Combining (2.12), (2.13) and (2.14) we obtain

\[
\mathbb{E}^y \left[ \int_0^{\tau_{Br}} n(X_s, z - X_s) \, ds \right]
\geq \mathbb{E}^y \left[ \int_0^{\tau_{Br}} n(X_s, z - X_s) \, ds \right] ; X_{\tau_{B2\lambda r}} \in \tilde{B}_\lambda
\]

\[
\geq c_3 \lambda^{-d} \int_{B_{4\lambda r}} j(|z - u|) \, du \mathbb{P}^X_{\tau_{B2\lambda r}} \left( X_{\tau_{B2\lambda r}} \in B'_{2\lambda r} \right) ; X_{\tau_{B2\lambda r}} \in \tilde{B}_\lambda.
\]

Similarly as in the proof of Proposition 2.7 we obtain, for some $c_4 = c_4(\lambda) > 0$

\[
\mathbb{P}^v(X_{\tau_{B2\lambda r}} \in B'_{2\lambda r}) \geq c_4 \text{ for all } v \in \tilde{B}_\lambda
\]

and

\[
\mathbb{P}^u(X_{\tau_{B2\lambda r}} \in \tilde{B}_\lambda) \geq c_4 \text{ for all } u \in B_{\lambda r}.
\]
Therefore,
\[
\mathbb{E}^y \left[ \int_0^{\tau_{Br}} n(X_s, z - X_s) \, ds \right] \geq c_5 \frac{r^{\alpha - d}}{\ell(\lambda r^4)} \int_{B_{4\lambda r}} j(|z - u|) \, du. \tag{2.15}
\]

On the other hand, by Proposition 2.6 and Lemma 2.8,
\[
\mathbb{E}^x \left[ \int_0^{\tau_{B\lambda r}} n(X_s, z - X_s) \, ds \right] \leq c_6 \mathbb{E}^y \left[ \int_0^{\tau_{B\lambda r}} j(|z - X_s|) \, ds \right] \\
\leq c_7 \mathbb{E}^x_{\tau_{B\lambda r}} (4r)^{-d} \int_{B_{4\lambda r}} j(|z - u|) \, du \\
\leq c_8 \frac{r^{\alpha - d}}{\ell(2\lambda r)} \int_{B_{4\lambda r}} j(|z - u|) \, du. \tag{2.16}
\]

It follows from (2.15) and (2.16) that
\[
\mathbb{E}^x \left[ \int_0^{\tau_{B\lambda r}} n(X_s, z - X_s) \, ds \right] \leq c_9 \mathbb{E}^x \left[ \int_0^{\tau_{B\lambda r}} n(X_s, z - X_s) \, ds \right]. \tag{2.17}
\]

Next, we consider Case 2, i.e. \( n(u, z - u) = 0 \) for all \( u \in B(x_0, \lambda r) \). Also in this case, assertion (2.17) holds true, because
\[
\mathbb{E}^y \left[ \int_0^{\tau_{Br}} n(X_s, z - X_s) \, ds \right] \geq 0, \\
\mathbb{E}^x \left[ \int_0^{\tau_{B\lambda r}} n(X_s, z - X_s) \, ds \right] = 0. \tag{2.18}
\]

We have shown that (2.17) always holds. It is enough to prove the proposition for \( H = 1_A \), where \( A \subset B(x_0, 3r/2) \). We conclude from Proposition 2.1 and (2.17) that
\[
\mathbb{P}^y(X_{\tau_{B\lambda r}} \in A) = \int_A \mathbb{E}^y \left[ \int_0^{\tau_{Br}} n(X_s, z - X_s) \, ds \right] \, dz \\
\geq c_9^{-1} \int_A \mathbb{E}^x \left[ \int_0^{\tau_{B\lambda r}} n(X_s, z - X_s) \, ds \right] \, dz \\
= c_9^{-1} \mathbb{P}^x(X_{\tau_{B\lambda r}} \in A). \]
\[\square\]
In this section we prove Theorem 1.2.

**Proof of Theorem 1.2.** Since $f$ is non-negative in $B(x_0, 4r)$, we may assume that $\inf_{x \in B(x_0, r)} f(x)$ is positive. If not, we would prove the claim for $f_\varepsilon = f + \varepsilon$ and then consider $\varepsilon \to 0^+$. By taking a constant multiple of $f$ we may further assume $\inf_{x \in B(x_0, r)} f(x) = \frac{1}{2}$.

Choose $u \in B(x_0, r)$ such that $f(u) \leq 1$. By Proposition 2.6 and using properties of slowly varying functions we can find a constant $c_1 > 0$ such that for all $u, v \in \mathbb{R}^d$ and $s \in (0, r]$,

$$E^u_\tau B(v, 2s) \leq c_1 \frac{s^\alpha}{\ell(s)} \quad \text{and} \quad E^u_\tau B(v, s) \leq c_1 \frac{r^\alpha}{\ell(r)}.$$  \hfill (3.1)

From Proposition 2.7 we deduce that there is a constant $c_2 > 0$ and $\lambda \in (0, \sin \frac{d}{2r}]$ such that for all $A \subset B(x_0, 2\lambda r)$ and $y \in B(x_0, 2\lambda r)$

$$P^y(T_A < \tau_{B(x_0, 2r)}) \geq c_2 \frac{|A|}{|B(x_0, 2r)|}.$$  \hfill (3.2)

Similarly, by Proposition 2.7 we see that there exists a constant $c_3 \in (0, 1)$ such that for every $x \in \mathbb{R}^d$, $s < r$ and $C \subset B(x, \lambda s)$ with $|C|/|B(x, \lambda s)| \geq \frac{1}{3}$

$$P^x(T_C < \tau_{B(x, s)}) \geq c_3.$$

The idea of the proof is to show that $f$ is bounded from the above in $B(x_0, r)$ by

$$c_4 \left(1 + \frac{r^\alpha}{\ell(r)} \sup_{v \in B(x_0, 2r)} \int_{B(x_0, 4r)} f^-(z) n(v, z - v) \, dz \right),$$

for some constant $c_4 > 0$ that does not depend on $f$. This will be proved by contradiction.

Define

$$\eta = \frac{c_3}{3} \quad \text{and} \quad \zeta = \frac{\eta}{2C_5},$$  \hfill (3.3)

where $C_5$ is taken from Proposition 2.9.

Assume that there exists $x \in B(x_0, \frac{3r}{2})$ such that $f(x) = K$ for some

$$K > \max \left\{ \frac{K_0}{\zeta}, \frac{2 \cdot 8^d \lambda^{-d} K_0}{c_2 \zeta} \right\},$$
Let $s = \left(\frac{2K_0}{c_2 \zeta K}\right)^{1/d} 2\lambda^{-1} r$. Then $s < \frac{1}{2}$ and

$$|B(x, \lambda s)| = \frac{2K_0}{c_2 \zeta K} |B(x_0, 2r)|.$$  

Set $B_s := B(x, s)$ and $\tau_s := \tau_{B(x,s)}$. Let $A$ be a compact subset of $A' = \{w \in B(x, \lambda s) : f(w) \geq \zeta K\}$. By the optional stopping theorem, (3.1), (3.2) and Proposition 2.1

$$1 \geq f(u) = \mathbb{E}^u [f(X_{\tau_{B(x_0, 2r)}})]$$

$$\geq \mathbb{E}^u [f(X_{T_A \land \tau_{B(x_0, 2r)}}); T_A < \tau_{B(x_0, 2r)}] - \mathbb{E}^u [f^-(X_{T_A \land \tau_{B(x_0, 2r)}}); T_A > \tau_{B(x_0, 2r)}]$$

$$\geq \zeta K \mathbb{P}^u (T_A < \tau_{B(x_0, 2r)}) - \mathbb{E}^u \left[ \int_0^{\tau_{B(x_0, 2r)}} \int_{B(x_0, 2r)^c} f^-(z) n(X_t, z - X_t) \, dz \, dt \right]$$

$$\geq c_2 \zeta K \frac{|A|}{|B(x_0, 2r)|} - c_1 \frac{r^\alpha}{\ell(r)} \sup_{v \in B(x_0, 2r)} \int_{B(x_0, 2r)^c} f^-(z) n(v, z - v) \, dz.$$  

Using (3.4) we obtain

$$\frac{|A|}{|B(x_0, 2r)|} \leq \frac{c_2 \zeta K}{c_2 \zeta K} \frac{|B(x_0, 2r)|}{|B(x, \lambda s)|}$$

$$= \frac{K_0}{c_2 \zeta K} |B(x_0, 2r)| = \frac{1}{2},$$

which implies

$$\frac{|A'|}{|B(x, \lambda s)|} \leq \frac{1}{2}.$$  

Let $C \subset B(x, \lambda s) \setminus A'$ be a compact subset such that

$$\frac{|C|}{|B(x, \lambda s)|} \geq \frac{1}{3}. \quad (3.5)$$

Let $H = f^+ \mathbb{1}_{B_{3/2}}$. Assume that

$$\mathbb{E}^u [H(X_{\tau_s})] > \eta K. \quad (3.6)$$
Then for any \( y \in B(x, \lambda s) \) we have
\[
f(y) = \mathbb{E}^y f(X_{\tau_n}) = \mathbb{E}^y f^+(X_{\tau_n}) - \mathbb{E}^y f^-(X_{\tau_n})
\]
\[
= \mathbb{E}^y f^+(X_{\tau_n}) - \mathbb{E}^y[f^-(X_{\tau_n}); X_{\tau_n} \notin B(x_0, 4r)]
\]
\[
\geq \mathbb{E}^y[f^+(X_{\tau_n}); X_{\tau_n} \notin B_{3s/2}] - \mathbb{E}^y[f^-(X_{\tau_n}); X_{\tau_n} \notin B(x_0, 4r)].
\]
Applying Proposition 2.9 to \( M \) it follows
\[
f(y) \geq C_5^{-1}\mathbb{E}^y[f^+(X_{\tau_{\alpha_s}}); X_{\tau_{\alpha_s}} \notin B_{3s/2}]
\]
\[
- c_1 \frac{r^\alpha}{\ell(r)} \sup_{v \in B(x_0, 2r)} \int_{B(x_0, 4r)^c} f^-(z)v(z) \, dz.
\]
Combining the last display with the assumption (3.6) and the definition of \( \zeta \) in (3.3) gives
\[
f(y) \geq C_5^{-1}\eta K - K_0 = \zeta K \left( 2 - 2\frac{K_0}{K} \right) \geq \zeta K \text{ for all } y \in B(x, \lambda s),
\]
which is a contradiction to (3.5). Therefore \( \mathbb{E}^\alpha[H(X_{\tau_{\alpha_s}})] \geq \eta K \).

Let \( M = \sup_{v \in B_{3s/2}} f(v) \). Then
\[
K = f(x) = \mathbb{E}^\alpha[f(X_{T_C}); T_C < \tau_s] + \mathbb{E}^\alpha[f(X_{T_s}); \tau_s < T_C, X_{\tau_s} \in B_{3s/2}]
\]
\[
+ \mathbb{E}^\alpha[f(X_{T_s}); \tau_s < T_C, X_{\tau_s} \notin B_{3s/2}]
\]
\[
\leq \zeta K \mathbb{P}^\alpha(T_C < \tau_s) + M(1 - \mathbb{P}^\alpha(T_C < \tau_s)) + \eta K
\]
and thus
\[
\frac{M}{K} \geq \frac{1 - \eta - \zeta \mathbb{P}^\alpha(T_C < \tau_s)}{1 - \mathbb{P}^\alpha(T_C < \tau_s)}.
\]
From the last display we conclude that \( M \geq K(1 + 2\beta) \) with \( \beta = \frac{c_3}{6(1 - c_3)} + \frac{\xi}{2} > 0 \).
Thus there exists \( x' \in B(x, \frac{3s}{2}) \) so that \( f(x') \geq K(1 + \beta) \).

Using this procedure we obtain sequences \((x_n)\) and \((s)\) such that \( x_{n+1} \in B(x_n, \frac{3s_n}{2}) \) and \( K_n := f(x_n) \geq (1 + \beta)^{-1}K_1 \). Thus
\[
\sum_{n=1}^{\infty} |x_{n+1} - x_n| \leq \frac{3}{2} \sum_{n=1}^{\infty} s_i \leq c_5 \left( \frac{K_0}{K} \right)^{1/d} r,
\]
for some constant \( c_5 > 0 \).

If \( K > K_0 c_5^d \), then \((x_n)\) is a sequence in \( B(x_0, \frac{3s}{2}) \) such that
\[
\lim_{n \to +\infty} f(x_n) \geq \lim_{n \to +\infty} (1 + \beta)^{-1}K_1 = \infty.
\]
This is a contradiction with the boundedness of $f$ and so $K \leq c_5^d K_0$. Thus
\[
\sup_{v \in B(x_0, r)} f(v) \leq c_5^d K_0 \\
= c_5^d \left( 1 + \frac{r^\alpha}{\ell(r)} \sup_{v \in B(x_0, 2r)} \int_{B(x_0, 4r)^c} f^-(z) n(v, z - v) \, dz \right).
\]

Now, let $x, y \in B(x_0, r)$. Then
\[
f(x) \leq c_5^d \left( 1 + \frac{r^\alpha}{\ell(r)} \sup_{v \in B(x_0, 2r)} \int_{B(x_0, 4r)^c} f^-(z) n(v, z - v) \, dz \right) \\
\leq 2c_5^d f(y) + c_5^d \frac{r^\alpha}{\ell(r)} \sup_{v \in B(x_0, 2r)} \int_{B(x_0, 4r)^c} f^-(z) n(v, z - v) \, dz.
\]
The proof is complete. $\square$

4. Regularity estimates

In this section we prove a general tool that allows to deduce regularity estimates from the version of the Harnack equality given in Theorem 1.2. This approach is developed in [Kas], see also Theorem 3 in [DK].

**Theorem 4.1.** Let $m: \mathbb{R}^d \times (\mathbb{R}^d \setminus \{0\}) \to [0, \infty)$ be a measurable function such that
\[
\sup_{x \in \mathbb{R}^d} \int_{\mathbb{R}^d} (|h| + 1)^2 m(x, h) \, dh
\]
is finite. Assume there is a function $\gamma: (0, \infty) \to (0, \infty)$ such that for all $x, h \in \mathbb{R}^d$, $h \neq 0$
\[
k \left( \frac{h}{|h|} \right) \gamma(|h|) \leq m(x, h) \leq \gamma(|h|),
\]
where $k : S^{d-1} \to [0, \infty)$ is a measurable bounded symmetric function such that there is $\delta > 0$ and a non-empty open set $I \subset S^{d-1}$ with $k(\xi) \geq \delta$ for every $\xi \in I$. Furthermore, assume that
\[
\limsup_{R \to \infty} \int_{B(0, R)^c} \gamma(|u|) \, du \leq 1, \quad \liminf_{r \to 0^+} \int_{B(0, r)^c} \gamma(|u|) \, du \geq 1,
\]
with $0 < \sigma_1 \leq \sigma_2$. Let $\mathcal{L}$ be a non-local operator defined by
\[
\mathcal{L} f(x) = \int_{\mathbb{R}^d \setminus \{0\}} (f(x + h) - f(x) - \langle \nabla f(x), h \rangle 1_{\{|h| \leq 1\}}) m(x, h) \, dh
\]
for $f \in C^2_b(\mathbb{R}^d)$. Assume that harmonic functions with respect to $\mathcal{L}$ satisfy a Harnack inequality, i.e.
there exist constants $c_1, c_2 \geq 1$ such that for every $x_0 \in \mathbb{R}^d$, $r \in (0, \frac{1}{4})$ and for every bounded function $f : \mathbb{R}^d \to \mathbb{R}$ which is non-negative in $B(x_0, 4r)$ and harmonic in $B(x_0, 4r)$ the following Harnack inequality holds for all $x, y \in B(x_0, r)$

$$f(x) \leq c_1 f(y) + c_2 M(x_0, r) \sup_{v \in B(x_0, 2r)} \int_{B(x_0, 4r)^c} f^-(z) m(v, z - v) \, dz, \quad (4.4)$$

where $M(x_0, r) = (\int_{B(x_0, 4r)^c} m(x_0, z - x_0) \, dz)^{-1}$.

Then there exist $\beta \in (0, 1), c \geq 1$ such that for every $x_0 \in \mathbb{R}^d$, every $R \in (0, 1)$, every function $f : \mathbb{R}^d \to \mathbb{R}$ which is harmonic in $B(x_0, R)$ and every $\rho \in (0, R/2)$

$$\sup_{x, y \in B(x_0, \rho)} |f(x) - f(y)| \leq c\|f\|_{\infty}(\rho/R)^\beta. \quad (4.5)$$

**Remark:** Conditions (4.1), (4.2), (4.3) do not imply in general that $\mathcal{L}$ satisfies a Harnack inequality, see the discussion of Example 2.

Let us illustrate this result by giving two examples.

**Example 3:** $m(x, h) = |h|^{d-\alpha}$, i.e. $k \equiv 1$, $\gamma(t) = t^{-d-\alpha}$, $\sigma_1 = \sigma_2 = \alpha$. Then $\mathcal{L} = c(\alpha) \Delta^{\alpha/2}$. The Harnack inequality (4.4) then becomes

$$f(x) \leq c_1 f(y) + c_2 r^\alpha \int_{B(x_0, 4r)^c} f^-(z)|z - x_0|^{-d-\alpha} \, dz, \quad (4.6)$$

and the theorem can be applied. Note that the function $f$ in (4.6) might be negative outside of $B(x_0, 4r)$.

**Example 4:** $m(x, h) \asymp |h|^{d-\alpha}$, i.e. $k \equiv 1$, $\gamma(t) = t^{-d-\alpha}$, $\sigma_1 = \sigma_2 = \alpha$, cf. [BL02]. The Harnack inequality can be formulated as in (4.6).

**Proof of Theorem 1.4.** We apply Theorem 4.1. Let $k = k_1$ as in (1.4) and $I = B_1$ as in (1.5). Set $m(x, h) = u(x, h)$, $\gamma(t) = j(t)$, $\sigma_1 = \sigma$ and $\sigma_2 = \alpha - \varepsilon$ where $\varepsilon \in (0, \alpha - \sigma)$ is arbitrary. Then the first condition in (4.2) follows from (J3). The second condition follows from

$$r^{\alpha_2} \int_r^\infty s^{d-1} j(s) \, ds = r^{\alpha-\varepsilon} \int_r^\infty s^{-1-\alpha} \ell(s) \, ds \sim (1/\alpha) r^{-\varepsilon} \ell(r) \to +\infty \text{ for } r \to 0+, \quad$$

where we use Proposition 2.2 (ii). It remains to check that there is a constant $c > 0$ such that for every $x_0 \in \mathbb{R}^d$ and every $r \in (0, \frac{1}{4})$

$$\frac{r}{\ell(r)} \leq c M(x_0, r), \quad \text{i.e. } \int_{B(x_0, 4r)^c} m(x_0, z - x_0) \, dz \leq c \frac{\ell(r)}{r^\alpha}.$$
This condition follows from
\[ \int_{B(x_0, 4r)^c} m(x_0, z - x_0) \, dz \leq \int_{B(x_0, 4r)^c} j(|z - x_0|) \, dz \leq c_3 \frac{\ell(4r)}{(4r)\alpha} \leq c_4 \frac{\ell(r)}{r^\alpha}, \] (4.7)
where we use Proposition 2.2 (ii) again. □

**Proof of Theorem 4.1.** For \( x_0 \in \mathbb{R}^d \) and \( r \in (0, 1) \) let \( \nu^x_r \) denote the measure on \( B(x_0, r)^c \) defined by
\[ \nu^x_r(A) = \left( \int_A \gamma(|z - x|) \, dz \right) \left( \int_{B(x_0, r)^c} \gamma(z - x_0) \, dz \right)^{-1} \]
for every Borel set \( A \subset B(x_0, r)^c \). With some positive constant \( c_5 \geq 1 \) depending on \( k \) we obtain for every bounded function \( f: \mathbb{R}^d \rightarrow \mathbb{R} \)
\[ M(x_0, r) \sup_{x \in B(x_0, r/2)} \int_{B(x_0, r)^c} f^-(z)m(x, z - x) \, dz \]
\[ \leq c_5 \left( \int_{B(x_0, r)^c} \gamma(|y - x_0|) \, dy \right)^{-1} \sup_{x \in B(x_0, r/2)} \int_{B(x_0, r)^c} f^-(z)\gamma(|z - x|) \, dz. \]

This observation together with the main assumption of the theorem ensures that there exist constants \( c_1, c_2 \geq 1 \) such that for every such \( x_0 \in \mathbb{R}^d, \, r \in (0, 1) \) and every bounded function \( f: \mathbb{R}^d \rightarrow \mathbb{R} \) which is non-negative in \( B(x_0, r) \) and harmonic in \( B(x_0, r) \) the following estimate holds
\[ \sup_{B(x_0, r/4)} f \leq c_1 \inf_{B(x_0, r/4)} f + c_2 \sup_{x \in B(x_0, r/2)} \int_{B(x_0, r)^c} f^-(z)\nu^x_r(\,dz). \] (4.8)

We aim to apply Lemma 11 from [DK]. Note that it is not important for the application of [DK, Lemma 11] whether harmonicity is defined with respect to an operator \( L \) or some Dirichlet form. Assumption (4.2) implies that there are \( c_6 \geq 1 \) and \( R_0 > 1 \) such that for every \( R > R_0, \, r \in (0, 1) \) and \( x \in B(x_0, r/2) \)
\[ \int_{B(x_0, R)^c} \gamma(|z - x|) \, dz \leq c_6 R^{-\sigma_1} \] (4.9)
Moreover, there is \( c_7 \geq 1 \) with
\[ \left( \int_{B(x_0, r)^c} \gamma(|z - x_0|) \, dz \right)^{-1} \leq c_7 r^{\sigma_2}. \] (4.10)
Estimates (4.9) and (4.10) imply:
\[ \exists c_8 \geq 1 \forall r \in (0, 1) \exists j_0 \geq 1 \forall j \geq j_0 \forall x \in B(x_0, \frac{r}{2}) : \]
\[ \nu_r^c(B(x_0, 2^j r)^c) \leq c_8 (2^j r)^{-\sigma_1 r^\sigma_2} \leq c_8 2^{-\sigma j} . \]
Recall that we assumed \( \sigma_1 \leq \sigma_2 \). Note that \( 2^{-\sigma} < 1 \) and \( c_8^{1/j} \to 1 \) for \( j \to \infty \). We finally proved
\[ \sup \limsup_{0 < r < 1 \atop j \to \infty} (\eta_{r,j})^{1/j} < 1 , \quad \text{where} \quad \eta_{r,j} := \sup_{x \in B(x_0, r/2)} \nu_r^c(B(x_0, 2^j r)^c) < \infty . \quad (4.11) \]
Lemma 11 from [DK] can be applied. The proof is complete. \( \square \)

**Appendix**

We explain the geometric arguments behind the proof of Proposition 2.9.

Given \( \eta \in S^{d-1} \) and \( \rho > 0 \) we define a cone \( V(\eta, \rho) \subset \mathbb{R}^d \) as follows. Set
\[ S(\eta, \rho) = (B(\eta, \rho) \cup B(-\eta, \rho)) \cap S^{d-1} \] and \( V(\eta, \rho) = \{ x \in \mathbb{R}^d | x \neq 0, \frac{x}{|x|} \in S(\eta, \rho) \} . \)

From now on, we keep \( \eta \in S^{d-1} \) and \( \rho > 0 \) fixed and write \( V \) instead of \( V(\eta, \rho) \).

Choose \( \vartheta \in (0, \frac{\pi}{2}] \) so that \( \rho^2 = 2(1 - \cos \vartheta) \).

Using a simple geometric argument one can establish the following fact:

Let \( \lambda \in (0, \frac{\sin \vartheta}{4}) \), \( x_0 \in \mathbb{R}^d \), \( r \in (0, 2) \), \( u_0 \in B_{\lambda r}(x_0) \) and \( z \in B(x_0, \frac{3r}{2}) \). Assume \( z \in u_0 + V \). Set \( \tilde{x}_0 = x_0 - \frac{\rho}{2} \xi \in \partial B(x_0, \frac{r}{2}) \) where \( \xi \in \{ +\eta, -\eta \} \) is chosen so that \( \langle z - u_0, \xi \rangle > 0 \), see Figure 2. Then the choice of \( \lambda \) implies
\[ (1) \quad B(\tilde{x}_0, 2\lambda r) \subset \bigcap_{u \in B(x_0, 2\lambda r)} (u + V) . \]

Moreover, there is \( \tilde{z}_0 \in \partial B(x_0, \frac{r}{2}) \) such that
\[ (2) \quad B(\tilde{z}_0, \frac{\lambda r}{4}) \subset \bigcap_{v \in B(\tilde{z}_0, 2\lambda r)} (v + V) , \]
\[ (3) \quad z \in \bigcap_{w \in B(\tilde{z}_0, \frac{\lambda r}{4})} (w + V) , \]
\[ (4) \quad |z - \tilde{z}_0| < |z - x_0| \]
and thus \( |z - w| < |z - u| \) for all \( u \in B(x_0, 4\lambda r) \), \( w \in B(\tilde{z}_0, \frac{\lambda r}{4}) \).
These conditions assure that the Markov jump process under consideration has a strictly positive probability to jump from a neighborhood of \( x_0 \) via neighborhoods of \( \tilde{x}_0 \) and \( \tilde{z}_0 \) to \( z \). One could avoid the introduction of \( \tilde{z}_0 \) and let the process jump directly from the neighborhood of \( \tilde{x}_0 \) to \( z \) but this would result in a slightly stronger assumption than (J2).

**References**


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