Title	On the existence of intersectional local time except on zero capacity set
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Citation	Osaka Journal of Mathematics. 1984, 21(4), p. 913-929
Version Type	VoR
URL	https://doi.org/10.18910/11737
rights	
Note	

Komatsu, T. and Takashima, K.
Osaka J. Math.
21 (1984), 913-929

ON THE EXISTENCE OF INTERSECTIONAL LOCAL TIME EXCEPT ON ZERO CAPACITY SET

Dedicated to the memory of Professor Takehiko Miyata

TAKASHI KOMATSU AND KEIZO TAKASHIMA

(Received December 2, 1983)

0. Introduction

Let W be the space of $\boldsymbol{R}^d$-valued continuous functions on [0, 1], where $d \geqq 2$. We shall consider the functionals on W

$$\psi(\alpha, w) = \frac{d-\alpha}{4} \int_0^1 \int_0^1 |w(t)-w(s)|^{-\alpha}\, dsdt\,, \qquad \alpha<2\,, \tag{0.1}$$

which may take infinite value. These functionals play an important role in the investigation of properties of function w: the finiteness of $\psi(\alpha, w)$ implies that the Hausdorff dimension of range $\{w(t);\ 0 \leqq t \leqq 1\}$ is no less than α (cf. Taylor [9]). Let Q be the Wiener measure on W. Since $\psi(\alpha, w)$ is finite Q-almost surely for any $\alpha<2$, the Hausdorff dimension of $\{w(t);\ 0 \leqq t \leqq 1\}$ is no less than 2 Q-almost surely.

Next, let α tend to 2. Though the mean of $\psi(\alpha, \cdot)$ with respect to Q diverges to infinity, the functional

$$\Psi_n(w) = \psi(2-2^{-n}, w)-2^n \tag{0.2}$$

converges Q-almost surely. In case $d=2$, Varadhan studied this limit functional in connection with the quantum field theory and proved its existence (cf. Appendix to Symanzik [8]).

Recently Fukushima [1] showed that various famous properties of sample paths such as Lévy's Hölder continuity hold not only Q-almost surely but also *quasi-everywhere, i.e.* except on a set of zero capacity with respect to the Ornstein–Uhlenbeck process on W. On the other hand, Kôno [4] and [5] proved that if $d \leqq 4$, then sample paths are recurrent with positive capacity. Therefore 'quasi-everywhere' is strictly finer than 'Q-almost everywhere'.

The purpose of this paper is to show that $\psi(\alpha, w)$ is finite quasi-everywhere for any $\alpha<2$ and that $\lim \Psi_n(w)=\Psi(w)$ exists quasi-everywhere. The former result implies the theorem in Komatsu and Takashima [3]: the Hausdorff dimension of range $\{w(t);\ 0 \leqq t \leqq 1\}$ is 2 quasi-everywhere. Let $(\Omega, \mathcal{F}, P, X_\tau(\cdot))$ be the Ornstein-Uhlenbeck process on W. Since a Borel subset A of W has zero capacity if and only if

$$P[X_\tau(\cdot) \notin A \quad \text{for any } \tau] = 1$$

(cf. Fukushima [1], Kusuoka [6]), it is sufficient to prove the continuity of $\psi(\alpha, X_\tau(\cdot))$ in τ and the uniform convergence of $\Psi_n(X_\tau(\cdot))$ in τ.

In case $d=2$, the limit functional $\lim \Psi_n(w) = \Psi(w)$ is formally expressed by

$$\Psi(w) = \frac{\pi}{2} \int_0^1 \int_0^1 \delta(w(t)-w(s))\, ds dt - C$$

(C is an infinite constant), which is similar to the *intersectional local time* considered in Wolpert [11]. Westwater [10] investigated a similar functional in connection with the study of long polymer chains in $\boldsymbol{R}^3$. Finally, we shall mention the relative result of Shigekawa [7]: the 1-dimensional Brownian local time exists quasi-everywhere.

The authors wish to express their hearty gratitude to Prof. M. Fukushima and to Prof. S. Kusuoka for their suggestion and advice.

1. Singular Wiener functional

Let W be the Banach space of all $\boldsymbol{R}^d$-valued continuous functions $w = (w(t))$ on $[0, 1]$ satisfying $w(0)=0$; $\mathcal{W}$, the usual Borel field and Q, the Wiener measure on $(W, \mathcal{W})$. Set, for $\alpha < 2$,

$$f_\varepsilon(\alpha, x) = \frac{1}{2-\alpha} \{(|x|^2 + \varepsilon^2)^{1-\alpha/2} - 1\}, \qquad \varepsilon > 0. \tag{1.1}$$

Considering that $\Delta f_\varepsilon(\alpha, x) \to (d-\alpha)|x|^{-\alpha}$ as $\varepsilon \downarrow 0$, we shall define

$$\psi_\varepsilon(\alpha, w) = \int\int_{0<s<t<1} \frac{1}{2} \Delta f_\varepsilon(\alpha, w(s, t))\, ds dt, \tag{1.2}$$

where Δ denotes the Laplacian and $w(s, t) = w(t) - w(s)$.

Set $\partial_j = \partial/\partial x^j$ and $\partial = (\partial_1, \cdots, \partial_d)$. From the Ito formula

$$\psi_\varepsilon(\alpha, w) + f_\varepsilon(\alpha, 0) = \int_0^1 \left(f_\varepsilon(\alpha, w(s, 1)) - \int_s^1 \partial f_\varepsilon(\alpha, w(s, t))\, dw(t)\right) ds.$$

Using the Fubini type theorem for the product $ds \cdot dw(t)$ (cf. Ikeda and Watanabe [2] Chap. II Sec. 4 Lemma 4.1), we have

$$\psi_\varepsilon(\alpha, w) + f_\varepsilon(\alpha, 0) = \int_0^1 f_\varepsilon(\alpha, w(s, 1))\, ds - \int_0^1 \left(\int_0^t \partial f_\varepsilon(\alpha, w(s, t))\, ds\right) dw(t).$$

Let $g_\varepsilon(\alpha, x)$ be the isotropic function satisfying

$$\frac{1}{2}\Delta g_\varepsilon(\alpha, x)=f_\varepsilon(\alpha, x) \quad \text{and} \quad g_\varepsilon(\alpha, 0)=0\,.$$

Then $g_\varepsilon(\alpha, x)$ is given by

$$\text{(1.3)} \qquad g_\varepsilon(\alpha, x)=\int_0^{|x|} r^{1-d}\left(\int_0^r 2f_\varepsilon(\alpha, u\xi)\, u^{d-1}\, du\right) dr, \qquad |\xi|=1\,.$$

Let x' denote the transposed vector of x, $x\cdot y=x'y$, the inner product of column vectors x and y, and $\partial'\partial=(\partial_i\,\partial_j)$: $d\times d$-matrix. Define

$$\int_0^1 h(t, w)\,\hat{d}w(t)=\underset{n\to\infty}{\text{L}^2\text{-lim}}\sum_{i=1}^n h\left(\frac{i}{n}, w\right) w\left(\frac{i-1}{n}, \frac{i}{n}\right)$$

for a process $h(t, w)$ adapted to σ-fields $\sigma(w(u);\ t\leqq u\leqq 1)$. Then we see that

$$\int_0^1 f_\varepsilon(\alpha, w(s, 1))\, ds=g_\varepsilon(\alpha, w(0, 1))-\int_0^1 \partial g_\varepsilon(\alpha, w(s, 1))\,\hat{d}w(s)\,,$$

$$\int_0^t \partial f_\varepsilon(\alpha, w(s, t))\, ds=\partial g_\varepsilon(\alpha, w(0, t))-\int_0^t (\hat{d}w(s))'\,\partial'\,\partial g_\varepsilon(\alpha, w(s, t))\,.$$

Therefore we have

$$\begin{aligned}\text{(1.4)} \qquad \psi_\varepsilon(\alpha, w)+f_\varepsilon(\alpha, 0)&=g_\varepsilon(\alpha, w(0, 1))\\ &\quad-\int_0^1 \partial g_\varepsilon(\alpha, w(s, 1))\,\hat{d}w(s)-\int_0^1 \partial g_\varepsilon(\alpha, w(0, t))\, dw(t)\\ &\quad+\iint_{0<s<t<1} \hat{d}w(s)\cdot\partial'\,\partial g_\varepsilon(\alpha, w(s, t))\, dw(t) \qquad \text{a.e.}\end{aligned}$$

Define, for $\alpha<2$,

$$\begin{aligned}\text{(1.5)} \qquad g_0(\alpha, x)&=\frac{2}{2-\alpha}\int_0^{|x|}\left(\int_0^r (u^{2-\alpha}-1)\, u^{d-1}\, du\right) r^{1-d}\, dr\\ &=\frac{2|x|^2}{(4-\alpha)\,(2+d-\alpha)}\left\{\frac{|x|^{2-\alpha}-1}{2-\alpha}-\frac{4+d-\alpha}{2d}\right\}.\end{aligned}$$

It is easy to show that, for $|\nu|\leqq 2$,

$$\partial^\nu g_\varepsilon(\alpha, x)\to\partial^\nu g_0(\alpha, x) \qquad \text{as } \varepsilon\downarrow 0\,,$$

$$|\partial^\nu g_\varepsilon(\alpha, x)|\leqq\text{const.}\,(1+|x|)^{2-|\nu|}\,,$$

where $\nu=(\nu_1, \cdots, \nu_d)\in\boldsymbol{Z}_+^d$, $|\nu|=\nu_1+\cdots+\nu_d$ and

$$\partial^\nu=\partial_1^{\nu_1}\,\partial_2^{\nu_2}\cdots\partial_d^{\nu_d}\,.$$

Let $\psi(\alpha, w)$ be the functional defined by (0.1). Since $d \geqq 2$,

$$\psi_\varepsilon(\alpha, w) \to \psi(\alpha, w) \quad \text{for all } w \text{ as } \varepsilon \downarrow 0 .$$

From (1.4) we have

$$(1.6) \qquad \psi(\alpha, w) - \frac{1}{2-\alpha} = g_0(\alpha, w(0, 1)) - \int_0^1 \partial g_0(\alpha, w(s, 1))\, \hat{d}w(s) - \int_0^1 \partial g_0(\alpha, w(0, t))\, dw(t) + \iint_{0<s<t<1} \hat{d}w(s) \cdot \partial' \partial g_0(\alpha, w(s, t))\, dw(t) \quad \text{a.e.}$$

The following theorem is proved in Section 2.

Theorem 1. *$\{\Psi_n(w)\}$ converge for almost all $w \in W$ and the limit functional* $\lim \Psi_n(w) = \Psi(w)$ *satisfies*

$$(1.7) \qquad \Psi(w) = g(w(0, 1)) - \int_0^1 \partial g(w(s, 1))\, \hat{d}w(s) - \int_0^1 \partial g(w(0, t))\, dw(t) + \iint_{0<s<t<1} \hat{d}w(s) \cdot \partial' \partial g(w(s, t))\, dw(t) \quad a.e.,$$

where

$$(1.8) \qquad g(x) = \frac{1}{d} |x|^2 \left\{ \log |x| - \frac{d+2}{2d} \right\}.$$

Let $(\Omega, \mathcal{F}, P)$ be a probability space; $B(d\tau \times dt) = (B^i(d\tau \times dt))$, a d-dimensional two-parameter white noise and $B_0(t) = (B_0^i(t))$, a d-dimensional Brownian motion independent of $B(d\tau \times dt)$ satisfying $B_0(0) = 0$. Define

$$(1.9) \qquad X_\tau^i(t) = e^{-\tau/2} \{ B_0^i(t) + \int_0^\tau e^{\sigma/2} B^i(d\sigma \times [0, t]) \} .$$

The process $X_\tau = (X_\tau^i(\cdot))$ is called the Ornstein-Uhlenbeck process on W. Fix τ and σ. Then the process $t \leadsto X_\tau(t)$ is a d-dimensional Brownian motion and

$$(1.10) \qquad \langle dX_\tau^i(t), dX_\sigma^j(t) \rangle = \delta_{ij}\, e^{-|\tau-\sigma|/2}\, dt .$$

We shall prove the following theorems.

Theorem 2. *For any* $0 < \alpha < 2$,

$$P[\psi(\alpha, X_\tau) \textit{ is continuous in } \tau] = 1 .$$

From the theorem we see that $\psi(\alpha, w) < \infty$ quasi-everywhere, *i.e.* except on a zero capacity set. Especially $\Psi_n(w)<\infty$ quasi-everywhere.

Theorem 3. *The sequence* $\{\Psi_n(w)\}$ *converges quasi-evei ywhere. Let* $\Psi(w)=\lim \Psi_n(w)$ *quasi-everywhere. Then*

$$P[\Psi(X_\tau) \text{ is continuous in } \tau]=1\,.$$

2. Elementary inequalities

Fix $0<\alpha<2$ and set $2\beta=2-\alpha$. We shall consider the functions

$$G_\varepsilon(x)=g_\varepsilon(\alpha, x)-g_{2\varepsilon}(\alpha, x)\,. \tag{2.1}$$

Let $k_\varepsilon=\beta^{-1}(\varepsilon^{2\beta}-(2\varepsilon)^{2\beta})$ and

$$\phi_\varepsilon(u)=\beta^{-1}((u^2+\varepsilon^2)^\beta-(u^2+4\varepsilon^2)^\beta)-k_\varepsilon\,.$$

Then we have

$$\left\{\begin{aligned} G_\varepsilon(x) &= \int_0^{|x|}\left(\int_0^1 \phi_\varepsilon(ru)\, u^{d-1}\,du\right) r dr+\frac{1}{2d}\, k_\varepsilon |x|^2\,,\\ \partial_j G_\varepsilon(x) &= x_j \int_0^1 \phi_\varepsilon(|x|u)\, u^{d-1}\,du+\frac{1}{d}\, k_\varepsilon\, x_j\,,\\ \partial_i\partial_j G_\varepsilon(x) &= x_i\, x_j |x|^{-2}\, \phi_\varepsilon(|x|)\\ &\quad +(\delta_{ij}-d\, x_i\, x_j |x|^{-2})\int_0^1 \phi_\varepsilon(|x|u)\, u^{d-1}\,du+\frac{1}{d}\,\delta_{ij}\, k_\varepsilon\,. \end{aligned}\right. \tag{2.2}$$

In this and the following sections, we shall use the convenient practice of letting $c\cdot$'s stand for unimportant positive constants which may change from line to line.

Lemma 2.1. *There is a constant C independent of ε such that*

$$|\partial^\nu G_\varepsilon(x)| \leqq C\,|x|^{2-|\nu|}\,\varepsilon^{2\beta}\,, \tag{2.3}$$

$$|\partial^\nu G_\varepsilon(x+y)-\partial^\nu G_\varepsilon(x)| \leqq C\,\varepsilon^\beta |y|(|x|\vee|y|)^{\beta-1}(1+|x|\vee|y|)^{2-|\nu|} \tag{2.4}$$

for any x, y, $0<\varepsilon<1$ and $|\nu|\leqq 2$.

Proof. Since $0\leqq\phi_\varepsilon(u)\leqq -k_\varepsilon\leqq c\cdot\varepsilon^{2\beta}$, inequality (2.3) follows from (2.2). Set $G'_\varepsilon(x)=G_\varepsilon(x)-k_\varepsilon|x|^2/2d$. It suffices for the proof of (2.4) to show that

$$|\partial^\nu G'_\varepsilon(x+y)-\partial^\nu G'_\varepsilon(x)| \leqq c\cdot\varepsilon^\beta |y|(|x|\vee|y|)^{\beta+1-|\nu|}\,. \tag{2.5}$$

We see that $0\leqq\phi_\varepsilon(u)\leqq c\cdot(\varepsilon u)^\beta$, for $\phi_\varepsilon(u)\leqq c\cdot\varepsilon^{2\beta}$ and

$$\beta\phi_\varepsilon(u)=((u^2+\varepsilon^2)^\beta-\varepsilon^{2\beta})-((u^2+4\varepsilon^2)^\beta-(2\varepsilon)^{2\beta})\leqq(u^2+\varepsilon^2)^\beta-\varepsilon^{2\beta}\leqq u^{2\beta}\,.$$

Therefore we have

$$|\partial^\nu G'_\varepsilon(x)|\leqq c\cdot|x|^{2-|\nu|}(\varepsilon|x|)^\beta \qquad (|\nu|\leqq 2).$$

It is easy to see that

$$\begin{aligned}\partial_i\,\partial_j\,\partial_k\,G'_\varepsilon(x) &= h_0(x)|x|^2((|x|^2+\varepsilon^2)^{\beta-1}-(|x|^2+4\varepsilon^2)^{\beta-1})\\ &\quad +h_1(x)\,\phi_\varepsilon(|x|)+h_2(x)\int_0^1\phi_\varepsilon(|x|u)\,u^{d-1}\,du\,,\end{aligned}$$

where h_0, h_1 and h_2 are homogeneous functions with index -1. Since

$$u^2((u^2+\varepsilon^2)^{\beta-1}-(u^2+4\varepsilon^2)^{\beta-1})\leqq c\cdot(u\varepsilon)^\beta\,,$$

we have

$$|\partial_i\partial_j\partial_k G'_\varepsilon(x)|\leqq c\cdot|x|^{-1}(\varepsilon|x|)^\beta\,.$$

Now, suppose that $|x|<2|y|$. Then, for $|\nu|\leqq 2$,

$$\begin{aligned}&|\partial^\nu G'_\varepsilon(x+y)-\partial^\nu G'_\varepsilon(x)|\leqq|\partial^\nu G'_\varepsilon(x+y)|+|\partial^\nu G'_\varepsilon(x)|\\ &\leqq c\cdot|x+y|^{2-|\nu|}(\varepsilon|x+y|)^\beta+c\cdot|x|^{2-|\nu|}(\varepsilon|x|)^\beta\leqq c\cdot|y|^{2-|\nu|}(\varepsilon|y|)^\beta\,.\end{aligned}$$

Suppose that $|x|\geqq 2|y|$. Then, for $|\nu|\leqq 2$,

$$|\partial^\nu G'_\varepsilon(x+y)-\partial^\nu G'_\varepsilon(x)|=|\int_0^1\partial\partial^\nu G'_\varepsilon(x+\theta y)\,y\,d\theta|\leqq c\cdot\varepsilon^\beta|y|\,|x|^{1+\beta-|\nu|}\,.$$

These prove (2.5). q.e.d.

Next, define

$$\begin{aligned}G^\beta(x) &= g_0(2-2\beta,\,x)-g_0(2-\beta,\,x)\\ &= |x|^2\beta^{-1}\int_0^1\left(\int_0^1((|x|ru)^\beta-1)^2\,u^{d-1}\,du\right)rdr\,.\end{aligned}\tag{2.6}$$

Then we have

$$\begin{cases}\partial_j G^\beta(x)=x_j\,\beta^{-1}\displaystyle\int_0^1((|x|u)^\beta-1)^2\,u^{d-1}\,du\,,\\ \partial_i\,\partial_j\,G^\beta(x)=x_i\,x_j|x|^{-2}\,\beta^{-1}(|x|^\beta-1)^2\\ \qquad +(\delta_{ij}-d\,x_i\,x_j|x|^{-2})\,\beta^{-1}\displaystyle\int_0^1((|x|u)^\beta-1)^2\,u^{d-1}\,du\,.\end{cases}\tag{2.7}$$

Lemma 2.2. *There is a constant C independent of β such that*

$$|\partial^\nu G^\beta(x)|\leqq C\beta|x|^{2-|\nu|}(1+|\log|x||)^2\,(1+|x|^2)\tag{2.8}$$

for any x and $|\nu|\leqq 2$ and that

$$(2.9)\qquad |\partial^\nu G^\beta(x)-\partial^\nu G^\beta(y)|\leqq C\beta\left(|x^\nu|x|^{-2}-y^\nu|y|^{-2}|+|\log\frac{|y|}{|x|}|\right)\times(1+|\log|x||)(1+|\log|y||)(1+(|x|\vee|y|)^2)$$

for any x, y and $|\nu|=2$, where x^ν denotes

$$(x^1)^{\nu_1}(x^2)^{\nu_2}\cdots(x^d)^{\nu_d}.$$

Proof. By the inequality

$$\beta^{-1}|u^\beta-1|=(u^\beta+1)|\beta^{-1}\operatorname{th}\left(\frac{\beta}{2}\log u\right)|\leqq\frac{1}{2}|\log u|(1+u^\beta),$$

(2.8) is easily proved from (2.6) and (2.7). For example, in case $|\nu|=1$,

$$|\partial_j G^\beta(x)|\leqq\frac{\beta}{4}|x|\int_0^1(\log(|x|u))^2(1+|x|^\beta u^\beta)^2u^{d-1}du$$
$$\leqq c\cdot\beta|x|(1+|\log|x||)^2(1+|x|^2).$$

We see that

$$\begin{aligned}&|\beta^{-2}(u^\beta-1)^2-\beta^{-2}(v^\beta-1)^2|\\&=\left|\log\frac{u}{v}\right|\left|\frac{u^\beta-v^\beta}{\beta\log(u/v)}\right||\beta^{-1}(u^\beta-1)+\beta^{-1}(v^\beta-1)|\\&\leqq\left|\log\frac{u}{v}\right|(u\vee v)^\beta\frac{1}{2}\{|\log u|(1+u^\beta)+|\log v|(1+v^\beta)\}\\&\leqq c\cdot\left|\log\frac{u}{v}\right|(1+|\log u|+|\log v|)(1+(u\vee v)^2).\end{aligned}$$

Then it is easy to prove (2.9) from (2.7). For example,

$$\begin{aligned}&|x^\nu|x|^{-2}(|x|^\beta-1)^2-y^\nu|y|^{-2}(|y|^\beta-1)^2|\\&\leqq|(|x|^\beta-1)^2-(|y|^\beta-1)^2|+|x^\nu|x|^{-2}-y^\nu|y|^{-2}|\cdot|(|x|^\beta-1)(|y|^\beta-1)|\\&\leqq c\cdot\beta^2\left|\log\frac{|x|}{|y|}\right|(1+|\log|x||+|\log|y||)(1+(|x|\vee|y|)^2)\\&+c\cdot\beta^2|x^\nu|x|^{-2}-y^\nu|y|^{-2}|\cdot|\log|x|\cdot\log|y||(1+(|x|\vee|y|)^2).\end{aligned}$$
q.e.d.

Proof of Theorem 1. Note that

$$g_0(2-2^{-n},x)-g(x)=\sum_{k=n+1}^\infty G^{2^{-k}}(x).$$

From (2.8) we have, for $|\nu|\leqq 2$,

$$\begin{aligned}&|\partial^\nu g_0(2-2^{-n},x)-\partial^\nu g(x)|\leqq c\cdot\sum_{k=n+1}^\infty 2^{-k}|x|^{2-|\nu|}(1+|\log|x||)^2(1+|x|^2)\\&\leqq c\cdot 2^{-n}|x|^{2-|\nu|}((\log|x|)^2+|x|^3).\end{aligned}$$

Let $\Psi(w)$ denote the right hand side of (1.7). From (0.2), (1.6) and the above inequality, it is easily proved that

$$\mathrm{E}|\Psi_n(\cdot)-\Psi(\cdot)|^2 \leqq c\cdot 2^{-2n}.$$

From

$$\sum_{n=1}^{\infty} \mathrm{E}|\Psi_n(\cdot)-\Psi(\cdot)|^2 < \infty ,$$

we know that $\Psi_n(w)\to\Psi(w)$ a.e. as $n\to\infty$. q.e.d.

3. Preliminary estimates

Let $G^\beta(x)$ be the function defined by (2.6). From (1.6) we see that

$$\begin{aligned}(3.1)\qquad \psi(2-2\beta, X_\tau)-\psi(2-\beta, X_\tau)+\frac{1}{2\beta} &= G^\beta(X_\tau(0, 1)) \\ &-\int_0^1 \partial G^\beta (X_\tau(s, 1))\, \hat{d}X_\tau(s)-\int_0^1 \partial G^\beta (X_\tau(0, t))\, dX_\tau(t) \\ &+\iint_{0<s<t<1} \hat{d}X_\tau(s)\cdot\partial'\partial G^\beta(X_\tau(s, t))\, dX_\tau(t) \qquad \text{a.e. } (P),\end{aligned}$$

where $X_\tau(s, t)=X_\tau(t)-X_\tau(s)$. Hence, for any $0\leqq\tau, \sigma\leqq 1$,

$$\begin{aligned}&|\psi(2-2\beta, X_\tau)-\psi(2-\beta, X_\tau)-\psi(2-2\beta, X_\sigma)+\psi(2-\beta, X_\sigma)| \\ &\leqq |G^\beta(X_\tau(0, 1))-G^\beta(X_\sigma(0, 1))| \\ &\quad +\Big|\int_0^1 \{\partial G^\beta(X_\tau(s, 1))\, \hat{d}X_\tau(s)-\partial G^\beta(X_\sigma(s, 1))\, \hat{d}X_\sigma(s)\} \\ &\qquad +\int_0^1 \{\partial G^\beta(X_\tau(0, t))\, dX_\tau(t)-\partial G^\beta(X_\sigma(0, t))\, dX_\sigma(t)\}\Big| \\ &\quad +\Big|\iint_{s<t} \{\hat{d}X_\tau(s)\cdot\partial'\partial G^\beta(X_\tau(s, t))\, dX_\tau(t) \\ &\qquad -\hat{d}X_\sigma(s)\cdot\partial'\partial G^\beta(X_\sigma(s, t))\, dX_\sigma(t)\}\Big| \\ &= |G^\beta(X_\tau(0, 1))-G^\beta(X_\sigma(0, 1))|+\Xi_1+\Xi_2 .\end{aligned}$$

Let $p>2$. Using the Burkholder inequality and (1.10), we have

$$\begin{aligned}(3.2)\qquad \mathrm{E}|\Xi_1|^p &\leqq c\cdot\mathrm{E}\Big|\int_0^1 \{|\partial G^\beta(X_\tau(s, 1))-\partial G^\beta(X_\sigma(s, 1))|^2 \\ &\quad +2(1-e^{-|\tau-\sigma|/2})\, \partial G^\beta(X_\tau(s, 1))\, \partial' G^\beta(X_\sigma(s, 1))\}\, ds\Big|^{p/2} \\ &\quad +c\cdot\mathrm{E}\Big|\int_0^1 \{|\partial G^\beta(X_\tau(0, t))-\partial G^\beta(X_\sigma(0, t))|^2 \\ &\quad +2(1-e^{-|\tau-\sigma|/2})\, \partial G^\beta(X_\tau(0, t))\, \partial' G^\beta(X_\sigma(0, t))\}\, ds\Big|^{p/2} \\ &\leqq c\cdot\int_0^1 \mathrm{E}|\partial G^\beta(X_\tau(0, t))-\partial G^\beta(X_\sigma(0, t))|^p\, dt\end{aligned}$$

$$+c\cdot\left(\operatorname{th}\frac{|\tau-\sigma|}{4}\right)^{p/2}\int_0^1 \mathrm{E}|\partial G^\beta(X_\tau(0,t))|^p\,dt\,.$$

Similarly we have

$$\mathrm{E}|\Xi_2|^p\leqq c\cdot\int_0^1 \mathrm{E}\Big|\int_s^1\{\partial'\partial G^\beta(X_\tau(s,t))\,dX_\tau(t)-\partial'\partial G^\beta(X_\sigma(s,t))\,dX_\sigma(t)\}\Big|^p\,ds$$
$$+c\cdot\left(\operatorname{th}\frac{|\tau-\sigma|}{4}\right)^{p/2}\int_0^1 \mathrm{E}\Big|\int_s^1\partial'\partial G^\beta(X_\tau(s,t))\,dX_\tau(t)\Big|^p\,ds\,.$$

From the Burkholder inequality we see that

$$\mathrm{E}\Big|\int_s^1\{\partial'\partial G^\beta(X_\tau(s,t))\,dX_\tau(t)-\partial'\partial G^\beta(X_\sigma(s,t))\,dX_\sigma(t)\}\Big|^p$$
$$\leqq c\cdot\mathrm{E}\Big|\sum_{j=1}^d\int_s^1\{|\partial'\partial_j G^\beta(X_\tau(s,t))-\partial'\partial_j G^\beta(X_\sigma(s,t))|^2$$
$$+2(1-e^{-|\tau-\sigma|/2})\,\partial\partial_j G^\beta(X_\tau(s,t))\,\partial'\partial_j G^\beta(X_\sigma(s,t))\}\,dt\Big|^{p/2}$$
$$\leqq c\cdot\sum_{|\nu|=2}\mathrm{E}\Big|\int_0^{1-s}|\partial^\nu G^\beta(X_\tau(0,t))-\partial^\nu G^\beta(X_\sigma(0,t))|^2\,dt\Big|^{p/2}$$
$$+c\cdot\left(\operatorname{th}\frac{|\tau-\sigma|}{4}\right)^{p/2}\sum_{|\nu|=2}\int_0^{1-s}E|\partial^\nu G^\beta(X_\tau(0,t))|^p\,dt\,,$$

and

$$E\Big|\int_s^1\partial'\partial G^\beta(X_\tau(s,t))\,dX_\tau(t)\Big|^p\leqq c\cdot\sum_{|\nu|=2}\int_0^{1-s}E|\partial^\nu G^\beta(X_\tau(0,t))|^p\,dt\,.$$

Combining these inequalities, we have

$$\mathrm{E}|\Xi_2|^p\leqq c\cdot\sum_{|\nu|=2}\mathrm{E}\Big|\int_0^1|\partial^\nu G^\beta(X_\tau(0,t))-\partial^\nu G^\beta(X_\sigma(0,t))|^2\,dt\Big|^{p/2}$$
$$+c\cdot\left(\operatorname{th}\frac{|\tau-\sigma|}{4}\right)^{p/2}\sum_{|\nu|=2}\int_0^1 E|\partial^\nu G^\beta(X_\tau(0,t))|^p\,dt\,. \tag{3.3}$$

For $0\leq\tau,\ \sigma\leqq 1$, set

$$a=\left(\operatorname{th}\frac{|\tau-\sigma|}{4}\right)^{1/2},\qquad b=\frac{1}{2}(1+e^{-|\tau-\sigma|/2})\,. \tag{3.4}$$

Let $B_1(t)$ and $B_2(t)$ be independent d-dimensional Brownian motions defined on $(\Omega,\mathcal{F},P)$ satisfying $B_1(0)=B_2(0)=0$. From (1.10) the law of the process

$$t\rightsquigarrow(X_\tau(0,t),\,X_\sigma(0,t))$$

is equal to that of the process

$$t\rightsquigarrow(B_1(bt)+a\,B_2(bt),\,B_1(bt)-a\,B_2(bt))\,.$$

Therefore

$$
\begin{aligned}
&\mathrm{E}\,|G^{\beta}(X_{\tau}(0,\,1))-G^{\beta}(X_{\sigma}(0,\,1))\,|^{p}\\
&=\mathrm{E}\,|G^{\beta}(B_1(b)+aB_2(b))-G^{\beta}(B_1(b)-aB_2(b))\,|^{p}\\
&\leqq 2^{p}\sup_{t\leqq 1}\mathrm{E}\,|G^{\beta}(B_1(t)+aB_2(t))-G^{\beta}(B_1(t))\,|^{p}\,.
\end{aligned}
$$

By a similar argument we have the following lemma from (3.2) and (3.3).

Lemma 3.1. *For $p>2$, it holds that*

$$
\begin{aligned}
(3.5)\quad &\mathrm{E}\,|\psi(2-2\beta,\,X_{\tau})-\psi(2-\beta,\,X_{\tau})-\psi(2-2\beta,\,X_{\sigma})+\psi(2-\beta,\,X_{\sigma})\,|^{p}\\
&\leqq c\cdot a^{p}\sum_{|\nu|=1,2}\int_0^1 E\,|\partial^{\nu}G^{\beta}(B_1(t))\,|^{p}\,dt\\
&+\sup_{t\leqq 1}\mathrm{E}\,|G^{\beta}(B_1(t)+aB_2(t))-G^{\beta}(B_1(t))\,|^{p}\\
&+c\cdot\int_0^1\mathrm{E}\,|\partial G^{\beta}(B_1(t)+aB_2(t))-\partial G^{\beta}(B_1(t))\,|^{p}\,dt\\
&+c\cdot\sum_{|\nu|=2}\mathrm{E}\,\Big|\int_0^1|\partial^{\nu}G^{\beta}(B_1(t)+aB_2(t))-\partial^{\nu}G^{\beta}(B_1(t))\,|^{2}\,dt\,\Big|^{p/2}\,.
\end{aligned}
$$

Fix $0<\alpha<2$ and let $G_{\varepsilon}(x)$ be the function defined by (2.1). Replace the function $G^{\beta}(x)$ by the function $G_{\varepsilon}(x)$ in the above arguments. Then we have the following estimate, which is much simpler than (3.5).

Lemma 3.2. *For fixed $0<\alpha<2$ and $p>2$, it holds that*

$$
\begin{aligned}
(3.6)\qquad &\mathrm{E}\,|\psi_{\varepsilon}(\alpha,\,X_{\tau})-\psi_{2\varepsilon}(\alpha,\,X_{\tau})-\psi_{\varepsilon}(\alpha,\,X_{\sigma})+\psi_{2\varepsilon}(\alpha,\,X_{\sigma})\,|^{p}\\
&\leqq c\cdot a^{p}\sum_{|\nu|=1,2}\sup_{t\leqq 1}\mathrm{E}\,|\partial^{\nu}G_{\varepsilon}(B_1(t))\,|^{p}\\
&+c\cdot\sum_{|\nu|\leqq 2}\sup_{t\leqq 1}\mathrm{E}\,|\partial^{\nu}G_{\varepsilon}(B_1(t)+aB_2(t))-\partial^{\nu}G_{\varepsilon}(B_1(t))\,|^{p}\,.
\end{aligned}
$$

4. Moment inequalities

Let $2-\alpha=2\beta>0$. Define a function $\zeta_p(a)$, $0\leqq a<1$, by

$$
(4.1)\qquad \zeta_p(a)=\begin{cases} a^{p\wedge(\beta p+d)} & (p\neq\beta p+d)\\ a^{p}(1-\log a) & (p=\beta p+d).\end{cases}
$$

Lemma 4.1. *There is a constant C independent of ε such that*

$$
\begin{aligned}
(4.2)\qquad &\mathrm{E}\,|\psi_{\varepsilon}(\alpha,\,X_{\tau})-\psi_{2\varepsilon}(\alpha,\,X_{\tau})-\psi_{\varepsilon}(\alpha,\,X_{\sigma})+\psi_{2\varepsilon}(\alpha,\,X_{\sigma})\,|^{p}\\
&\leqq C\,\varepsilon^{\beta p}\,\zeta_p\Big(\Big(\mathrm{th}\frac{|\tau-\sigma|}{4}\Big)^{1/2}\Big)
\end{aligned}
$$

for any $0\leqq\tau,\,\sigma\leqq 1$.

Proof. From (2.3) we see that, for $|\nu|\leqq 2$,

$$\mathrm{E}|\partial^\nu G_\varepsilon(B_1(t))|^p \leqq c\cdot\varepsilon^{2\beta p}\int|\sqrt{t}\,x|^{(2+\beta-|\nu|)p}\,e^{-|x|^2/2}\,dx \leqq c\cdot\varepsilon^{2\beta p}\,.$$

Since $a^p \leqq \zeta_p(a)$, we have

$$a^p\sum_{|\nu|=1,2}\sup_{t\leqq 1}\mathrm{E}|\partial^\nu G_\varepsilon(B_1(t))|^p \leqq c\cdot\varepsilon^{2\beta p}\,\zeta_p(a)\,.$$

From (2.4)

$$\begin{aligned}&\mathrm{E}\,[|\partial^\nu G_\varepsilon(B_1(t)+aB_2(t))-\partial^\nu G_\varepsilon(B_1(t))|^p;\ |B_1(t)|\leqq 2a|B_2(t)|]\\ &\leqq c\cdot\varepsilon^{\beta p}\iint_{|x|\leqq 2a|y|}(a|y|)^{\beta p}(1+|y|)^{2p}\,e^{-|y|^2/2}\,dxdy\\ &\leqq c\cdot\varepsilon^{\beta p}\int(a|y|)^{\beta p+d}(1+|y|)^{2p}\,e^{-|y|^2/2}\,dy\\ &\leqq c\cdot\varepsilon^{\beta p}\,a^{\beta p+d} \leqq c\cdot\varepsilon^{\beta p}\,\zeta_p(a)\,.\end{aligned}$$

Moreover we have

$$\begin{aligned}&\mathrm{E}\,[|\partial^\nu G_\varepsilon(B_1(t)+aB_2(t))-\partial^\nu G_\varepsilon(B_1(t))|^p;\ |B_1(t)|>2a|B_2(t)|]\\ &\leqq c\cdot\varepsilon^{\beta p}\iint_{|x|>2a|y|}(a|y||x|^{\beta-1}(1+|x|)^2)^p\,e^{-(|x|^2+|y|^2)/2}\,dxdy\\ &\leqq c\cdot\varepsilon^{\beta p}\int\left(\int_{a|y|}^\infty r^{(\beta-1)p+d-1}\,e^{-r}\,dr\right)a(|y|)^p\,e^{-|y|^2/2}\,dy,\end{aligned}$$

for $(1+r)^{2p}\exp(-r^2/2)\leqq c\cdot\exp(-r)$. Using the estimate

$$\int_{a|y|}^\infty r^{q-1}\,e^{-r}\,dr \leqq \begin{cases} c\cdot(a|y|)^{q\wedge 0} & (q \neq 0)\\ c\cdot(1-\log a)\,(1+|\log|y||) & (q=0)\end{cases}$$

We obtain the inequality

$$\begin{aligned}&\mathrm{E}\,[|\partial^\nu G_\varepsilon(B_1(t)+aB_2(t))-\partial^\nu G_\varepsilon(B_1(t))|^p;\ |B_1(t)|>2a|B_2(t)|]\\ &\leqq c\cdot\varepsilon^{\beta p}\,\zeta_p(a)\,.\end{aligned}$$

From (3.6) the proof is completed. q.e.d.

Next, we shall consider the moment inequality with respect to the process $\psi(\alpha, X_\tau)$. Let $G^\beta(x)$ be the function defined by (2.6).

Lemma 4.2. *There is a constant C independent of $0<\beta<1$ such that, for $0<a<1$,*

$$\begin{aligned}(4.3)\qquad & a^p\sum_{|\nu|=1,2}\int_0^1\mathrm{E}|\partial^\nu G^\beta(B_1(t))|^p\,dt\\ &+\sup_{t\leqq 1}\mathrm{E}|G^\beta(B_1(t)+aB_2(t))-G^\beta(B_1(t))|^p\\ &+\int_0^1\mathrm{E}|\partial G^\beta(B_1(t)+aB_2(t))-\partial G^\beta(B_1(t))|^p\,dt \leqq C(a\beta)^p\,.\end{aligned}$$

Proof. From (2.8) we see that

$$|\partial_j G^\beta(x)| \leqq c\cdot\beta(1+|x|^4),$$
$$|\partial_i\partial_j G^\beta(x)| \leqq c\cdot\beta((\log|x|)^2+|x|^3).$$

Immediately we have, for $|\nu|=1, 2,$

$$a^p \int_0^1 \mathrm{E}|\partial^\nu G^\beta(B_1(t))|^p\, dt \leqq c\cdot(a\beta)^p.$$

Using the estimate

$$\begin{aligned}
&|\partial_j G^\beta(x+ay)-\partial_j G^\beta(x)|^p \\
&\leqq a^p \Big|\int_0^1 \partial\partial_j G^\beta(x+\theta ay)\, y\, d\theta\Big|^p \\
&\leqq c\cdot(a\beta|y|)^p \int_0^1 ((\log|x+\theta ay|)^2+|x+\theta ay|^3)^p\, d\theta \\
&\leqq c\cdot(a\beta)^p \Big\{\int_0^1 (\log|x+\theta ay|)^{4p}\, d\theta+|x|^{6p}+|y|^{6p}+|y|^{2p}\Big\},
\end{aligned}$$

we have

$$\int_0^1 \mathrm{E}|\partial G^\beta(B_1(t)+aB_2(t))-\partial G^\beta(B_1(t))|^p\, dt \leqq c\cdot(a\beta)^p.$$

It is much easier to show that

$$\sup_{t\leqq 1} \mathrm{E}|G^\beta(B_1(t)+aB_2(t))-G^\beta(B_1(t))|^p \leqq c\cdot(a\beta)^p.$$

So the proof is completed. q.e.d.

In consideration of (2.9) we shall define, for $|\nu|=2,$

$$(4.4)\qquad \lambda_\nu(a, x, y) = \Big(\big|(x+ay)^\nu|x+ay|^{-2}-x^\nu|x|^{-2}\big|+\Big|\log\frac{|x+ay|}{|x|}\Big|\Big) \times(1+|\log|x+ay||)(1+|\log|x||)(1+|x|^2+|y|^2).$$

Lemma 4.3. *Let $p=4+8\delta>4$. There is a constant C such that, for $0<a<1$,*

$$(4.5)\qquad \mathrm{E}\Big|\int_0^1 \lambda_\nu(a, B_1(t), B_2(t))^2\, dt\Big|^{p/2} \leqq C\, a^{2(1+\delta)}.$$

Proof. Divide the space $\boldsymbol{R}^{2d}$ into three domains:

$$\begin{aligned}
D(0, a) &= \{(x, y);\ |x|\vee|y|>-\log a\}, \\
D(1, a) &= \{(x, y);\ |x|\vee|y|\leqq-\log a,\ |x|>2a|y|\}, \\
D(2, a) &= \{(x, y);\ |x|\vee|y|\leqq-\log a,\ |x|\leqq 2a|y|\},
\end{aligned}$$

and define

$$\rho_k(a, x, y) = I_{D(k,a)}(x, y).$$

Let $B(t)=(B_1(t), B_2(t))$. First, we have

$$\begin{aligned}
&\mathrm{E}\left|\int_0^1 (\lambda_\nu^2 \rho_0)(a, B(t))\, dt\right|^{p/2} \\
&\leqq \left(\mathrm{E}\int_0^1 \lambda_\nu^{2p}(a, B(t))\, dt\right)^{1/2} \left(\mathrm{E}\int_0^1 \rho_0(a, B(t))\, dt\right)^{1/2} \\
&\leqq c\cdot \left(\mathrm{E}\int_0^1 \rho_0(a, B(t))\, dt\right)^{1/2} \\
&\leqq c\cdot \left(\int_0^1 P[\,|B_1(t)|>-\log a]\, dt\right)^{1/2} \\
&\leqq c\cdot (P[\,|B_1(1)|>-\log a])^{1/2} \\
&\leqq c\cdot (|\log a|^{d-2} e^{-(\log a)^2/2})^{1/2} \\
&= c\cdot |\log a|^{d/2-1} a^{(\log(1/a))/4} \leqq c\cdot a^{2(1+\delta)}.
\end{aligned}$$

Since

$$\int_0^1 |B_1(t)|^{-1}\, dt = \frac{2}{d-1}\left\{|B_1(1)| - \int_0^1 |B_1(t)|^{-1} B_1(t)\cdot dB_1(t)\right\},$$

it holds that

$$\mathrm{E}\left|\int_0^1 |B_1(t)|^{-1}\, dt\right|^q < \infty \qquad \text{for any } q>0.$$

We see that, for any $0<\mu<1$, using the mean value theorem,

$$\begin{aligned}
&(\lambda_\nu^2 \rho_1)(a, x, y) \\
&\leqq c\cdot \left\{a \frac{|y|}{|x|}(1+(\log|x|)^2)(1+|x|^2)\right\}^2 \rho_1(a, x, y) \\
&\leqq c\cdot \left(a \frac{|y|}{|x|}\right)^\mu (1+(\log|x|)^4)(1+|x|^4)\, \rho_1(a, x, y) \\
&\leqq c\cdot (a \log(1/a))^\mu (|x|^{-1}+|x|^4).
\end{aligned}$$

Therefore we have, setting $\mu=(4+6\delta)/p$,

$$\begin{aligned}
&\mathrm{E}\left|\int_0^1 (\lambda_\nu^2 \rho_1)(a, B(t))\, dt\right|^{p/2} \\
&\leqq c\cdot (a \log(1/a))^{p\mu/2} \left(1+\mathrm{E}\left|\int_0^1 |B_1(t)|^{-1}\, dt\right|^{p/2}\right) \\
&\leqq c\cdot a^{2(1+\delta)}.
\end{aligned}$$

Set $r=(2+4\delta)/\delta$. Since $(r-1)p/r=4+6\delta$,

$$
\begin{aligned}
&E|\int_0^1 (\lambda_\nu^2\,\rho_2)\,(a, B(t))\,dt|^{p/2} \\
&\leqq E\,[(\int_0^1 \lambda_\nu^{2r}(a, B(t))\,dt)^{p/2r}\,(\int_0^1 \rho_2(a, B(t))\,dt)^{(r-1)p/2r}] \\
&\leqq (E|\int_0^1 \lambda_\nu^{2r}(a, B(t))\,dt|^{p/r})^{1/2}\,(E|\int_0^1 \rho_2(a, B(t))\,dt|^{4+6\delta})^{1/2} \\
&\leqq c\cdot(E|\int_0^1 \rho_2(a, B(t))\,dt|^{4+6\delta})^{1/2} \\
&\leqq c\cdot(E|\int_0^1 \frac{2a\cdot\log(1/a)}{|B_1(t)|}\,dt|^{4+6\delta})^{1/2} \\
&= c\cdot(a\log(1/a))^{2+3\delta}\,(E|\int_0^1 |B_1(t)|^{-1}\,dt|^{4+6\delta})^{1/2} \\
&\leqq c\cdot(a\log(1/a))^{2+3\delta} \leqq c\cdot a^{2(1+\delta)}\,.
\end{aligned}
$$

These prove (4.5). q.e.d.

From (2.9) and (4.5) we know that

$$(4.6)\qquad \sum_{|\nu|=2} E|\int_0^1 |\partial^\nu G^\beta(B_1(t)+aB_2(t))-\partial^\nu G^\beta(B_1(t))|^2\,dt|^{p/2} \leqq c\cdot\beta^p\,a^{2(1+\delta)}\,.$$

Combining (3.5), (4.3) and (4.6), we obtain the following lemma.

Lemma 4.4. *There is a constant C independent of $0<\beta<1$ such that*

$$
\begin{aligned}
(4.7)\quad & E|\psi(2-2\beta, X_\tau)-\psi(2-\beta, X_\tau)-\psi(2-2\beta, X_\sigma)+\psi(2-\beta, X_\sigma)|^p \\
& \leqq C\,\beta^p\,|\tau-\sigma|^{1+\delta}\,,
\end{aligned}
$$

for any $0\leqq\tau$, $\sigma\leqq 1$, where $p=4+8\delta>4$.

5. Proof of theorems

We shall prove Theorem 2 and 3 applying the following lemma. The basic idea of the lemma is communicated by Prof. S. Kusuoka.

Lemma 5.1. *Let $\{\Phi_n(\tau)\}$, $0\leqq\tau\leqq 1$, be a sequence of real valued continuous processes. If there are positive constants C, p, q and δ such that, for all τ, σ and n,*

$$(5.1)\qquad E|\Phi_n(\tau)-\Phi_n(\sigma)|^p \leqq C\,2^{-nq}\,|\tau-\sigma|^{1+\delta}\,,$$

then

$$(5.2)\qquad P\,[\sum_{n=1}^{\infty} \sup_\tau |\Phi_n(\tau)-\Phi_n(0)|<\infty] = 1\,.$$

Proof. Choose γ, $0<\gamma<\delta$, and η, $0<\eta<1$, so small that $(1-\eta)\,(1+\delta-\gamma)>1$. Set

$$J(m) = \{(i, j)\in \boldsymbol{Z}_+^2;\ 0\leqq i<j\leqq 2^m,\ j-i<2^{m\eta}\}\,.$$

Then, from (5.1) we know that

$$\begin{aligned}&P[|\Phi_n(j2^{-m})-\Phi_n(i2^{-m})|^p>2^{-nq/2}((j-i)2^{-m})^\gamma \quad \text{for any } (i,j)\in J(m)]\\&\leqq c\cdot 2^{-nq/2}\sum_{(i,j)\in J(m)}((j-i)2^{-m})^{1+\delta-\gamma}\\&\leqq c\cdot 2^{-nq/2}\,2^{-m((1-\eta)(1+\delta-\gamma)-1)}.\end{aligned}$$

Let $A(M, N)$ denote the set

$$\begin{aligned}A(M,N)=\{&|\Phi_n(j2^{-m})-\Phi_n(i2^{-m})|^p\leqq 2^{-nq/2}((j-i)\,2^{-m})^\gamma\\&\text{for all } n\geqq N \text{ and } (i,j)\in J(m) \text{ with } m\geqq M\}.\end{aligned}$$

Then we have $P[A(M, N)]\uparrow 1$ as $M, N\uparrow\infty$.

For a moment, we shall consider paths of processes $\{\Phi_n(\tau);\ n\geqq N\}$ on the set $A(M, N)$. Pick $0\leqq\sigma<\sigma'\leqq 1$ so close that $\sigma'-\sigma<2^{-M(1-\eta)}$. Choose m such that

$$2^{-(m+1)(1-\eta)}\leqq\sigma'-\sigma<2^{-m(1-\eta)},$$

and expand σ and σ' as follows:

$$\begin{aligned}\sigma&=i2^{-m}+2^{-m(1)}+2^{-m(2)}+\cdots,\\ \sigma'&=j2^{-m}-2^{-m'(1)}-2^{-m'(2)}-\cdots,\end{aligned}$$

where $m<m(1)<m(2)<\cdots$ and $m<m'(1)<m'(2)<\cdots$. Since $\Phi_n(\tau)$ is continuous in τ, we have

$$\begin{aligned}&|\Phi_n(\sigma')-\Phi_n(\sigma)|\\&\leqq|\Phi_n(\sigma')-\Phi_n(j2^{-m})|+|\Phi_n(i2^{-m})-\Phi_n(\sigma)|+|\Phi_n(j2^{-m})-\Phi_n(i2^{-m})|\\&\leqq 2^{-nq/2p}\,\{2\sum_{k\geqq m}2^{-k\gamma/p}+(j2^{-m}-i2^{-m})^{\gamma/p}\}\\&\leqq c\cdot 2^{-nq/2p}\,\{2^{-m\gamma/p}+(\sigma'-\sigma)^{\gamma/p}\}\\&\leqq c\cdot 2^{-nq/2p}\,(\sigma'-\sigma)^{\gamma/p}.\end{aligned}$$

Therefore

$$\sup_\tau|\Phi_n(\tau)-\Phi_n(0)|\leqq c\cdot 2^{-nq/2p}\,2^{M(1-\eta)}\,2^{-M(1-\eta)\gamma/p}.$$

This implies (5.2), for $P[A(M, N)]\uparrow 1$ as $M, N\uparrow\infty$. q.e.d.

Proof of Theorem 2. Let $p>2$ and $2-\alpha=2\beta>0$. Then there is a positive constant δ such that $\zeta_p(a)\leqq c\cdot a^{2(1+\delta)}$, where $\zeta_p(a)$ is the function defined by (4.1). Set $\varepsilon(n)=2^{-n}$ and

$$\Phi_n(\tau)=\psi_{\varepsilon(n)}(\alpha, X_\tau)-\psi_{2\varepsilon(n)}(\alpha, X_\tau).$$

From Lemma 4.1, the function $\Phi_n(\tau)$ satisfies condition (5.1) for $q=\beta p$. From

Lemma 5.1 we have

$$\lim_{n\to\infty}\sup_{\tau}|\psi_{\varepsilon(n)}(\alpha, X_\tau)-\psi(\alpha, X_\tau)-\psi_{\varepsilon(n)}(\alpha, X_0)+\psi(\alpha, X_0)|=0 \qquad \text{a.e.},$$

for

$$\psi(\alpha, X_\tau)-\psi_{\varepsilon(n)}(\alpha, X_\tau)=\sum_{k>n}\Phi_k(\tau).$$

Since $\psi_{\varepsilon(n)}(\alpha, X_0)\to\psi(\alpha, X_0)$ $n\to\infty$, and since $\psi_{\varepsilon(n)}(\alpha, X_\tau)$ is continuous in τ, we conclude that

$$P[\psi(\alpha, X_\tau) \text{ is continuous in } \tau]=1. \qquad \text{q.e.d.}$$

Proof of Theorem 3. Set

$$\Phi_n(\tau)=\Psi_n(X_\tau)-\Psi_{n-1}(X_\tau).$$

From Lemma 4.4, the function $\Phi_n(\tau)$ satisfies condition (5.1) for $p=q=4+8\delta$. Therefore $\Psi_n(X_\tau)-\Psi_n(X_0)$ converges uniformly in τ as $n\to\infty$ almost everywhere. By Theorem 1, $\Psi_n(X_0)$ converges to $\Psi(X_0)$ a.e. as $n\to\infty$. Hence

$$P[\Psi_n(X_\tau) \text{ converges uniformly in } \tau \text{ as } n\to\infty]=1.$$

This implies that $\{\Psi_n(w)\}$ converges quasi-everywhere and

$$P[\lim \Psi_n(X_\tau) \text{ is continuous in } \tau]=1. \qquad \text{q.e.d.}$$

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