

ON AN EXTENSION OF JUMP-TYPE SYMMETRIC DIRICHLET FORMS

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Abstract

We show that any element from the (L^2) -maximal domain of a jump-type symmetric Dirichlet form can be approximated by test functions under some conditions. This gives us a direct proof of the fact that the test functions is dense in Bessel potential spaces.

1 Introduction

In this note, we are concerned with the following symmetric quadratic form $(\mathcal{E}, \mathcal{D}(\mathcal{E}))$ defined on $L^2(\mathbb{R}^d)$:

$$\begin{cases} \mathcal{E}(u, v) := \frac{1}{2} \iint_{x \neq y} (u(x) - u(y))(v(x) - v(y)) n(x, y) dx dy, \\ \mathcal{D}(\mathcal{E}) := \{u \in L^2(\mathbb{R}^d) : \mathcal{E}(u, u) < \infty\}, \end{cases} \quad (1)$$

where $n(x, y)$ is a positive measurable function on $x \neq y$.

In order that the form $(\mathcal{E}, \mathcal{D}(\mathcal{E}))$ makes sense, we assume that the set $\{(x, y) \in \mathbb{R}^d \times \mathbb{R}^d : n(x, y) = \infty\}$ is a Lebesgue null set. In fact, under this condition, we have already shown that the form $(\mathcal{E}, \mathcal{D}(\mathcal{E}))$ is a Dirichlet form on $L^2(\mathbb{R}^d)$ in the wide sense (see [11] and [6]). Moreover if we set $C_0^{0,1}(\mathbb{R}^d)$ the totality of all uniformly Lipschitz continuous functions defined on \mathbb{R}^d with compact support, then $\mathcal{D}(\mathcal{E}) \supset C_0^{0,1}(\mathbb{R}^d)$ if and only if the following conditions are satisfied (see [12], [6] and also [3, Example 1.2.4]): For some $\varepsilon > 0$,

$$\Phi_\varepsilon(\bullet) := \int_{|h| \leq \varepsilon} |h|^2 j(\bullet, \bullet + h) dh \in L_{\text{loc}}^1(\mathbb{R}^d), \quad (\text{A})$$

$$\Psi_\varepsilon(\bullet) := \int_{|h| > \varepsilon} j(\bullet, \bullet + h) dh \in L_{\text{loc}}^1(\mathbb{R}^d), \quad (\text{B})$$

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where $j(x, y) = n(x, y) + n(y, x)$. Then under (A) and (B), the quadratic form $(\mathcal{E}, \mathcal{F})$ becomes a regular symmetric Dirichlet form on $L^2(\mathbb{R}^d)$, where \mathcal{F} is the closure of $C_0^{0,1}(\mathbb{R}^d)$ with respect to the norm $\sqrt{\mathcal{E}(\cdot, \cdot) + \|\cdot\|_{L^2}^2}$. Note that, from the integral representation of the form \mathcal{E} , we can adopt the test functions, $C_0^\infty(\mathbb{R}^d)$, as a core instead of $C_0^{0,1}(\mathbb{R}^d)$ under the conditions (A) and (B). We now give some examples(see *e.g.*, [11, 12]):

Example 1

- (1) (symmetric α -stable process) Let

$$n(x, y) = c|x - y|^{-\alpha-d}, \quad x \neq y.$$

Then (A) and (B) hold if and only if $0 < \alpha < 2$ and $c > 0$. This is nothing but the Dirichlet form corresponding to a symmetric α -stable process on \mathbb{R}^d .

- (2) (symmetric stable-like process) For a measurable function $\alpha(x)$ defined on \mathbb{R}^d , set

$$n(x, y) = |x - y|^{-\alpha(x)-d}, \quad x \neq y.$$

Then (A) and (B) hold if and only if the following three conditions are satisfied:

- (i) $0 < \alpha(x) < 2$ a.e.,
 - (ii) $1/\alpha, 1/(2 - \alpha) \in L^1_{\text{loc}}(\mathbb{R}^d)$,
 - (iii) for some compact set K , $\int_{K^c} |x|^{-d-\alpha(x)} dx < \infty$.
- (3) (symmetric Lévy process) For a positive measurable function \tilde{n} defined on $\mathbb{R}^d - \{0\}$ satisfying $\tilde{n}(x) = \tilde{n}(-x)$ for any $x \neq 0$, set

$$n(x, y) = \tilde{n}(x - y), \quad x \neq y.$$

(A) and (B) are satisfied if and only if $\int_{h \neq 0} (1 \wedge |h|^2) \tilde{n}(h) dh < \infty$.

In general, we do not know whether the set \mathcal{F} coincides with $\mathcal{D}(\mathcal{E})$. Determining the domains of the Dirichlet form corresponds, in some sense, to solve the boundary problem of the associated Markov processes. This analytic structure was investigated first by Silverstein in [7] and [8], and then by Chen [1] and Kuwae [5].

2 Identification of the domains

In order to classify the domains of the forms, we will consider the following conditions: there exists a positive constant $C > 0$ such that

$$\Phi_1 \in L^1_{\text{loc}}(\mathbb{R}^d), \quad j(x + z, y + z) \leq Cj(x, y), \quad |x - y| \leq 1, |z| \leq 1 \quad (\text{A}')$$

or

$$\Phi_1 \in L^\infty(\mathbb{R}^d), \quad j(x + z, y + z) \leq Cj(x, y), \quad |x - y| \leq 1, |z| \leq 1, \quad (\text{A}'')$$

and

$$\Psi_1(\cdot) = \int_{|h|>1} j(\cdot, \cdot + h) dh \in L^\infty(\mathbb{R}^d). \quad (\text{B}')$$

Note that (A'') \Rightarrow (A') \Rightarrow (A) and (B') \Rightarrow (B).

Theorem 1 *Assume that (A') and (B') hold. Then we can show*

$$\mathcal{D}(\mathcal{E}) = \{u \in L^2(\mathbb{R}^d) : \mathcal{E}(u, u) < \infty\} = \mathcal{F},$$

that is, any element in $\mathcal{D}(\mathcal{E})$ can be approximated from elements of $C_0^\infty(\mathbb{R}^d)$ with respect to \mathcal{E}_1 .

Proof: Take $\rho \in C_0^\infty(\mathbb{R}^d)$ satisfying

$$\rho(x) \geq 0, \quad \rho(x) = \rho(-x), \quad x \in \mathbb{R}^d, \quad \text{supp}[\rho] = \overline{B_0(1)}, \quad \int_{\mathbb{R}^d} \rho(x) dx = 1.$$

For any $\varepsilon > 0$, define $\rho_\varepsilon(x) = \varepsilon^{-n} \rho(x/\varepsilon)$ so that $\int_{\mathbb{R}^d} \rho_\varepsilon dx = 1$.

For $u \in \mathcal{D}(\mathcal{E})$, set the convolution of u and $\rho_{1/n}$:

$$w_n(x) := J_{1/n}(u)(x) := \rho_{1/n} * u(x) = \int_{\mathbb{R}^d} \rho_{1/n}(x-z)u(z)dz, \quad x \in \mathbb{R}^d.$$

Since $u \in L^2(\mathbb{R}^d)$, $w_n \in C^\infty(\mathbb{R}^d) \cap L^2(\mathbb{R}^d)$ and

$$\|w_n\|_{L^2} \leq \|\rho_{1/n}\|_{L^1} \|u\|_{L^2} = \|u\|_{L^2} \quad \text{and} \quad \|w_n - u\|_{L^2} \rightarrow 0 \quad \text{as } n \rightarrow \infty.$$

Let $\psi_n(t)$, $t \geq 0$, be non-negative C^∞ -functions such that

$$\psi_n(t) = 1, \quad 0 \leq t \leq n, \quad \psi_n(t) = 0, \quad t \geq n+2, \quad -1 \leq \psi_n'(t) \leq 0, \quad t \leq n+2.$$

We put $v_n(x) = \psi_n(|x|)$, $x \in \mathbb{R}^d$. Then $v_n \in C_0^\infty(\mathbb{R}^d)$ and

$$V_n(x) := \int_{|x-y|<1} (v_n(x) - v_n(y))^2 j(x, y) dy, \quad x \in \mathbb{R}^d$$

satisfies the following inequality:

$$V_n(x) \leq d \int_{|x-y|<1} |x-y|^2 j(x, y) dy = d \Phi_1(x), \quad x \in \mathbb{R}^d. \quad (2)$$

Then we see that

$$v_n(x) \nearrow 1, \quad x \in \mathbb{R}^d \quad \text{and} \quad M := \sup_n \sup_{x \in \mathbb{R}^d} V_n(x) \leq d \|\Phi_1\|_\infty < \infty$$

and

$$\begin{aligned} \|w_n v_n - u\|_{L^2} &\leq \|w_n v_n - u v_n\|_{L^2} + \|u v_n - u\|_{L^2} \\ &\leq \|w_n - u\|_{L^2} + \|u v_n - u\|_{L^2} \rightarrow 0 \quad \text{as } n \rightarrow \infty. \end{aligned}$$

Now we estimate $\mathcal{E}(w_n v_n, w_n v_n)$:

$$\begin{aligned} \mathcal{E}(w_n v_n, w_n v_n) &= \iint_{\mathbb{R}^d \times \mathbb{R}^d} (w_n(x)v_n(x) - w_n(y)v_n(y))^2 j(x, y) dx dy \\ &= \left(\iint_{|x-y|<1} + \iint_{|x-y|\geq 1} \right) (w_n(x)v_n(x) - w_n(y)v_n(y))^2 j(x, y) dx dy \\ &=: (I) + (II). \end{aligned}$$

$$\begin{aligned}
(II) &= \iint_{|x-y|\geq 1} (w_n(x)v_n(x) - w_n(y)v_n(y))^2 j(x, y) dx dy \\
&\leq 2 \iint_{|x-y|\geq 1} \left((w_n(x))^2 v_n(x)^2 + (w_n(y))^2 v_n(y)^2 \right) j(x, y) dx dy
\end{aligned}$$

Since $j(x, y) = j(y, x)$, we see

$$\begin{aligned}
(II) &\leq 4 \iint_{|x-y|\geq 1} (w_n(x))^2 j(x, y) dx dy \\
&= 4 \int_{\mathbb{R}^d} (J_{1/n}(u)(x))^2 dx \int_{|x-y|\geq 1} j(x, y) dy \\
&= 4 \int_{\mathbb{R}^d} (J_{1/n}(u)(x))^2 \Psi_1(x) dx \\
&\leq 4 \|\Psi_1\|_{L^\infty} \int_{\mathbb{R}^d} (J_{1/n}(u)(x))^2 dx \leq 4 \|\Psi_1\|_{L^\infty} \|u\|_{L^2}^2.
\end{aligned}$$

Now we estimate (I).

$$\begin{aligned}
(I) &= \iint_{|x-y|<1} (w_n(x)v_n(x) - w_n(y)v_n(y))^2 j(x, y) dx dy \\
&\leq 2 \iint_{|x-y|<1} (w_n(x) - w_n(y))^2 (v_n(x))^2 j(x, y) dx dy \\
&\quad + 2 \iint_{|x-y|<1} (v_n(x) - v_n(y))^2 (w_n(y))^2 j(x, y) dx dy \\
&\leq 2 \iint_{|x-y|<1} \left(\int_{\mathbb{R}^d} \rho_{1/n}(z) (u(x-z) - u(y-z)) dz \right)^2 j(x, y) dx dy \\
&\quad + 2 \int_{\mathbb{R}^d} (w_n(y))^2 \int_{|x-y|<1} (v_n(x) - v_n(y))^2 j(x, y) dx dy \\
&=: 2(I-1) + 2(I-2).
\end{aligned}$$

Since $\text{supp}[\rho_{1/n}] \subset \overline{B_{1/n}(0)} \subset \overline{B_1(0)}$ for $n \in \mathbb{N}$, we see

$$\begin{aligned}
(I-1) &\leq \iint_{|x-y|<1} \left(\int_{\mathbb{R}^d} (u(x-z) - u(y-z))^2 \rho_{1/n}(z) dz \right) j(x, y) dx dy \\
&= \int_{\mathbb{R}^d} \left(\iint_{|x-y|<1} (u(x-z) - u(y-z))^2 j(x, y) dx dy \right) \rho_{1/n}(z) dz \\
&= \int_{\mathbb{R}^d} \left(\iint_{|x-y|<1} (u(x) - u(y))^2 j(x+z, y+z) dx dy \right) \rho_{1/n}(z) dz \\
&\leq \int_{\mathbb{R}^d} \left(\iint_{|x-y|<1} (u(x) - u(y))^2 C j(x, y) dx dy \right) \rho_{1/n}(z) dz \\
&= C \iint_{|x-y|<1} (u(x) - u(y))^2 j(x, y) dx dy \leq C \mathcal{E}(u, u) < \infty.
\end{aligned}$$

In the first inequality, we used the Jensen inequality for the measure $\rho_{1/n}(z)dz$, while the second is from the Fubini theorem, the third is by translation and the fourth is obtained by the assumption (A’).

$$\begin{aligned} \text{(I-2)} &= \int_{\mathbb{R}^d} (w_n(y))^2 \int_{|x-y|<1} (v_n(x) - v_n(y))^2 j(x, y) dx dy \\ &= \int_{\mathbb{R}^d} (w_n(y))^2 V_n(y) dy \leq M \int_{\mathbb{R}^d} (w_n(y))^2 dy \leq M \|u\|_{L^2}^2. \end{aligned}$$

Summarizing the calculus done above, we see

$$\begin{aligned} \mathcal{E}(w_n v_n, w_n v_n) &= \iint_{\mathbb{R}^d \times \mathbb{R}^d} (w_n(x)v_n(x) - w_n(y)v_n(y))^2 j(x, y) dx dy \\ &\leq 4 \|\Psi_1\|_{L^\infty} \|u\|_{L^2}^2 + 2C \mathcal{E}(u, u) + 2M \|u\|_{L^2}^2 \\ &= 2 \left(C \mathcal{E}(u, u) + (2\|\Psi_1\|_{L^\infty} + M) \|u\|_{L^2}^2 \right) < \infty. \end{aligned}$$

That is, $\mathcal{E}(w_n v_n, w_n v_n)$ are uniformly bounded. Moreover we have seen that $\|w_n v_n\|_{L^2}$ are also uniform bounded and $w_n v_n$ converges to u in $L^2(\mathbb{R}^d)$. Thus the Cesàro means of a subsequence of $\{w_n v_n\}$ are \mathcal{E}_1 -Cauchy and convergent to u a.e. Hence $u \in \mathcal{F}$. Thus

$$\{u \in L^2(\mathbb{R}^d) : \mathcal{E}(u, u) < \infty\} = \mathcal{F} := \overline{C_0^\infty(\mathbb{R}^d)}^{(\mathcal{E}(\bullet, \bullet) + \|\bullet\|_{L^2}^2)^{1/2}}. \quad \square$$

Example 2

- (1) Let $n(x, y) = c|x - y|^{-d-\alpha}$, $x \neq y$ for some $0 < \alpha < 2$ and $c > 0$. For this n , we can easily see that the conditions (A’’) and (B’) hold. In this case, the L^2 -maximal domain $\mathcal{D}(\mathcal{E})$ is nothing but the ‘‘Bessel potential space’’ $\mathcal{L}_{\alpha/2}^2(\mathbb{R}^d)$ (see Proposition V. 4 in [9]).
- (2) For $0 < \alpha < 2$ and $c_i > 0$ ($i = 1, 2$), we assume

$$c_1|x - y|^{-d-\alpha} \leq n(x, y) \leq c_2|x - y|^{-d-\alpha}, \quad 0 < |x - y| \leq 1.$$

and

$$\sup_x \int_{|x-y| \geq 1} (n(x, y) + n(y, x)) dy < \infty.$$

Then this satisfies the conditions (A’’) and (B’). A Markov process corresponding to the Dirichlet form $(\mathcal{E}, \mathcal{D}(\mathcal{E}))$ is called ‘‘stable-like process’’ by Chen-Kumagai[2].

For a subclass \mathcal{B} of all measurable functions on \mathbb{R}^d , we denote by \mathcal{B}_b the bounded functions in \mathcal{B} . In the following, we always assume that (A) and (B) hold. Then a symmetric Dirichlet form $(\eta, \mathcal{D}(\eta))$ on $L^2(\mathbb{R}^d)$ is said to be an *extension* of the Dirichlet form $(\mathcal{E}, \mathcal{F})$ if $\mathcal{D}(\eta) \supset \mathcal{F}$ and $\eta(u, u) = \mathcal{E}(u, u)$ whenever $u \in \mathcal{F}$. Denote by $\mathcal{A}(\mathcal{E}, \mathcal{F})$ the totality of the extensions of $(\mathcal{E}, \mathcal{F})$. By this definition, $(\mathcal{E}, \mathcal{D}(\mathcal{E}))$ is an element of $\mathcal{A}(\mathcal{E}, \mathcal{F})$. An element $(\eta, \mathcal{D}(\eta))$ of $\mathcal{A}(\mathcal{E}, \mathcal{F})$ is called a Silverstein extension if \mathcal{F}_b is an algebraic ideal in $\mathcal{D}(\eta)_b$. For the probabilistic counterpart or an application of Silverstein extensions, see, for example, [8], [10] and [4].

Theorem 2 *Suppose that (A') and (B) hold. Then the Dirichlet form $(\mathcal{E}, \mathcal{D}(\mathcal{E}))$ is a Silverstein extension of the form $(\mathcal{E}, \mathcal{F})$. That is, \mathcal{F}_b is an ideal of $\mathcal{D}(\mathcal{E})_b$.*

Proof: It is enough to show that $u \cdot f \in \mathcal{F}_b$ whenever $u \in \mathcal{D}(\mathcal{E})_b$ and $f \in C_0^\infty(\mathbb{R}^d)$. Let ρ and ρ_ε be the same functions in the proof of the preceding theorem. Take the convolution of functions uf and $\rho_{1/n}$: $w_n = \rho_{1/n} * (uf)$. Then $w_n \in C_0^\infty(\mathbb{R}^d)$, w_n converges to uf in the L^2 -space and the inequality $\|w_n\|_{L^\infty} \leq \|uf\|_{L^\infty}$ holds.

Denote by K the support of the function f . As in the proof of the preceding theorem, we estimate $\mathcal{E}(w_n, w_n)$ as follows:

$$\begin{aligned} \mathcal{E}(w_n, w_n) &= \iint_{\mathbb{R}^d \times \mathbb{R}^d} (w_n(x) - w_n(y))^2 j(x, y) dx dy \\ &= \left(\iint_{|x-y|<1} + \iint_{|x-y|\geq 1} \right) (w_n(x) - w_n(y))^2 j(x, y) dx dy \\ &=: (I) + (II). \\ (II) &= \iint_{|x-y|\geq 1} (w_n(x) - w_n(y))^2 j(x, y) dx dy \\ &\leq 2 \iint_{|x-y|\geq 1} \left((w_n(x))^2 + (w_n(y))^2 \right) j(x, y) dx dy. \end{aligned}$$

Since $j(x, y) = j(y, x)$, we see

$$\begin{aligned} (II) &\leq 4 \iint_{|x-y|\geq 1} (w_n(x))^2 j(x, y) dx dy \\ &= 4 \int_{\mathbb{R}^d} (w_n(x))^2 dx \int_{|x-y|\geq 1} j(x, y) dy \\ &= 4 \int_{K_n} (w_n(x))^2 \Psi_1(x) dx \\ &\leq 4 \|w_n\|_{L^\infty}^2 \int_{K_1} \Psi_1(x) dx \leq 4 \|uf\|_{L^\infty}^2 \|\Psi_1 \mathbf{1}_{K_1}\|_{L^1}, \end{aligned}$$

where $K_n = \{x + y \in \mathbb{R}^d : x \in K, y \in B(0, 1/n)\}$.

Now we estimate (I).

$$\begin{aligned} (I) &= \iint_{|x-y|<1} (w_n(x) - w_n(y))^2 j(x, y) dx dy \\ &= \iint_{|x-y|<1} \left(\int_{\mathbb{R}^d} \rho_{1/n}(z) ((uf)(x-z) - (uf)(y-z)) dz \right)^2 j(x, y) dx dy \\ &\leq \iint_{|x-y|<1} \left(\int_{\mathbb{R}^d} ((uf)(x-z) - (uf)(y))^2 \rho_{1/n}(z) dz \right) j(x, y) dx dy \\ &\leq \int_{\mathbb{R}^d} \left(\iint_{|x-y|<1} ((uf)(x) - (uf)(y))^2 j(x+z, y+z) dx dy \right) \rho_{1/n}(z) dz \end{aligned}$$

$$\begin{aligned} &\leq C \iint_{|x-y|<1} ((uf)(x) - (uf)(y))^2 j(x, y) dx dy \int_{\mathbb{R}^d} \rho_{1/n}(z) dz \\ &\leq 2C (\|u\|_{L^\infty}^2 \mathcal{E}(f, f) + \|f\|_{L^\infty}^2 \mathcal{E}(u, u)). \end{aligned}$$

Combining the estimates (II) and (I), we have

$$\mathcal{E}(w_n, w_n) \leq 2C (\|u\|_{L^\infty}^2 \mathcal{E}(f, f) + \|f\|_{L^\infty}^2 \mathcal{E}(u, u)) + 4\|uf\|_{L^\infty}^2 \|\Psi_1 \mathbf{1}_{K_1}\|_{L^1} < \infty.$$

So $\mathcal{E}(w_n, w_n)$ are uniformly bounded. We have already known that $w_n \in C_0^\infty(\mathbb{R}^d)$ converges to uf in L^2 . Then by making use of the Banach-Saks theorem, the Cesàro means of a subsequence of $\{w_n\}$ are \mathcal{E}_1 -Cauchy and converges to uf a.e. Hence $uf \in \mathcal{F}$. This shows that \mathcal{F}_b is an ideal of $\mathcal{D}(\mathcal{E})_b$, whence $(\mathcal{E}, \mathcal{D}(\mathcal{E}))$ is a Silverstein extension of $(\mathcal{E}, \mathcal{F})$. \square

Remark 1 *If the form $(\mathcal{E}, \mathcal{F})$ is moreover conservative, then, using a theorem from [5], we can show that the Silverstein extension is unique. Hence this implies that $\mathcal{F} = \mathcal{D}(\mathcal{E})$. In [6], we showed that under some conditions (which includes the condition (B')), the form $(\mathcal{E}, \mathcal{F})$ is conservative. So, we have an alternative proof of Theorem 1 under (A'') and (B').*

In the following, we consider ‘the homogeneous’ Dirichlet space:

$$\mathcal{D}_0(\mathcal{E}) = \{u \in L^0(\mathbb{R}^d) : \mathcal{E}(u, u) < \infty\},$$

where \mathcal{E} is defined in §1 and $L^0(\mathbb{R}^d)$ is the family of all measurable functions on \mathbb{R}^d . We assume (A) and (B) hold. Since \mathcal{E} is defined as an integral form, we can easily see that $\mathcal{D}_0(\mathcal{E}) \cap L^\infty(\mathbb{R}^d) =: \mathcal{D}_\infty(\mathcal{E})$ is dense in $\mathcal{D}_0(\mathcal{E})$ with respect to quasi-norm \mathcal{E} .

We now want to consider when any function in $\mathcal{D}_\infty(\mathcal{E})$ (hence, in $\mathcal{D}_0(\mathcal{E})$) can be approximated from a sequence of the test functions with respect to \mathcal{E} . Of course, this relates the notion of ‘the extended Dirichlet space’ \mathcal{F}_e . In general,

$$\mathcal{D}_0(\mathcal{E}) \supset \mathcal{F}_e \supset \mathcal{F} := \overline{C_0^{0,1}(\mathbb{R}^d)}^{\mathcal{E}_1}.$$

If the form $(\mathcal{E}, \mathcal{F})$ is transient, then $\mathcal{F} = \mathcal{F}_e \cap L^2(\mathbb{R}^d)$ (see Theorem 1.5.2(iii) in [3]). It is not easy to see whether the ‘homogeneous’ domain $\mathcal{D}_0(\mathcal{E})$ coincides with \mathcal{F}_e except the special cases. In order to consider this, we introduce a little bit stronger condition as follows: there exists a positive function $\tilde{n}(x)$ defined on $\mathbb{R}^d - \{0\}$ satisfying the condition in Example 1 (3) so that for some constants $c_i > 0$ ($i = 1, 2$),

$$c_1 \tilde{n}(x - y) \leq n(x, y) \leq c_2 \tilde{n}(x - y), \quad x \neq y. \tag{C}$$

Proposition 1 *Suppose that (C) holds. Moreover, we assume the Dirichlet form $(\mathcal{E}, \mathcal{F})$ is recurrent. Then any element in $\mathcal{D}_\infty(\mathbb{R}^d)$ (hence, in $\mathcal{D}_0(\mathcal{E})$) can be approximated from the test functions with respect to \mathcal{E} . That is, $\mathcal{D}_0(\mathcal{E}) = \mathcal{F}_e$.*

Proof: First note that a similar argument developed in the proof of Theorem 2 gives us that $\varphi \cdot u \in \mathcal{D}_0(\mathcal{E})$ provided that $u \in \mathcal{D}_0(\mathcal{E})$ and $\varphi \in C_0^\infty(\mathbb{R}^d)$. Take the test function ρ defined in the proof of Theorem 1. And also consider the function $\rho_{1/n}$ for each n . Then considering the

convolution u_n of u and $\rho_{1/n}$, we have the following estimate:

$$\begin{aligned}
\mathcal{E}(u_n, u_n) &= \iint_{x \neq y} (u_n(x) - u_n(y))^2 j(x, y) dx dy \\
&= \iint_{x \neq y} \left(\int_{\mathbb{R}^d} (\varphi(x-z)u(x-z) - \varphi(y-z)u(y-z)) \rho_n(z) dz \right)^2 j(x, y) dx dy \\
&\leq \int_{\mathbb{R}^d} \left(\iint_{x \neq y} (\varphi(x-z)u(x-z) - \varphi(y-z)u(y-z))^2 j(x, y) dx dy \right) \rho_n(z) dz \\
&= \int_{\mathbb{R}^d} \left(\iint_{x \neq y} (\varphi(x)u(x) - \varphi(y)u(y))^2 j(x+z, y+z) dx dy \right) \rho_n(z) dz \\
&\leq C \int_{\mathbb{R}^d} \left(\iint_{x \neq y} (\varphi(x)u(x) - \varphi(y)u(y))^2 j(x, y) dx dy \right) \rho_n(z) dz \\
&\leq C \left(\|\varphi\|_{L^\infty}^2 \iint_{x \neq y} (u(x) - u(y))^2 j(x, y) dx dy \right. \\
&\quad \left. + \|u\|_{L^\infty}^2 \int_{x \neq y} (\varphi_n(x) - \varphi_n(y))^2 j(x, y) dx dy \right) \\
&\leq C (\|\varphi\|_{L^\infty}^2 \mathcal{E}(u, u) + \|u\|_{L^\infty}^2 \mathcal{E}(\varphi, \varphi)).
\end{aligned}$$

In the first inequality, we used the Schwarz inequality, and the second follows from (C). Accordingly, we see that the sequence $\{u_n\}$ is \mathcal{E} -bounded. Since $\|u_n - \varphi u\|_{L^2}$ converges to 0, a subsequence of u_n converges to φu *almost everywhere*. So we can find the Casaro mean $\{\tilde{u}_{n_k}\}$ of some subsequence from $\{u_n\}_n$ so that $\mathcal{E}(\tilde{u}_{n_k} - u, \tilde{u}_{n_k} - u)$ converges to 0 and $\tilde{u}_{n_k} \rightarrow \varphi u$ a. e. This means that there exists a sequence from test functions which converges to φu with respect to \mathcal{E} and with respect to *almost everywhere* convergence.

On the other hand, the Dirichlet form $(\mathcal{E}, \mathcal{F})$ is recurrent, we can construct a sequence $\{\varphi_k\} \subset C_0^\infty(\mathbb{R}^d)$ satisfying

$$0 \leq \varphi_k \rightarrow 1 \quad \text{a.e.}, \quad \|\varphi_k\|_{L^\infty} \leq 1 \quad \text{and} \quad \mathcal{E}(\varphi_k, \varphi_k) \rightarrow 0.$$

Note that $\varphi_k \cdot u \in \mathcal{D}(\mathcal{E}) \cap L^2(\mathbb{R}^d)$ for each k because $\varphi_k \in C_0^\infty(\mathbb{R}^d)$. Similarly, noting the following estimates and the property of φ_k , we can see that the cesaro means $\tilde{\varphi}_{n_k} u$ of some subsequence of $\{\varphi_k u\}$ converges to u with respect to \mathcal{E} and with respect to *almost everywhere* convergence:

$$\mathcal{E}(\varphi_k u, \varphi_k u) \leq 2 \mathcal{E}(u, u) + 2 \|u\|_{L^\infty}^2 \mathcal{E}(\varphi_k, \varphi_k).$$

Now for each k , take $f_k \in C_0^\infty(\mathbb{R}^d)$ so that $\mathcal{E}(\tilde{\varphi}_{n_k} u - f_k, \tilde{\varphi}_{n_k} u - f_k) < 1/k$, Then we see

$$\begin{aligned}
\mathcal{E}(f_k - u, f_k - u)^{1/2} &\leq \mathcal{E}(f_k - \tilde{\varphi}_{n_k} u, f_k - \tilde{\varphi}_{n_k} u)^{1/2} + \mathcal{E}(\tilde{\varphi}_{n_k} u - u, \tilde{\varphi}_{n_k} u - u)^{1/2} \\
&\leq 1/k + \mathcal{E}(\tilde{\varphi}_{n_k} u - u, \tilde{\varphi}_{n_k} u - u)^{1/2}.
\end{aligned}$$

So, taking $k \rightarrow \infty$, we see that f_k converges to u with respect to the quasi-norm \mathcal{E} . This concludes the proof. \square

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