

Homogenization of Lévy-type operators with oscillating coefficients

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Abstract

The paper deals with homogenization of Lévy-type operators with rapidly oscillating coefficients. We consider cases of periodic and random statistically homogeneous micro-structures and show that in the limit we obtain a Lévy-operator. In the periodic case we study both symmetric and non-symmetric kernels whereas in the random case we only investigate symmetric kernels. We also address a nonlinear version of this homogenization problem.

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1 Introduction

The paper deals with a homogenization problem for Lévy-type operators of the form

$$L^\varepsilon u(x) = \int_{\mathbb{R}^d} \frac{u(y) - u(x)}{|x - y|^{d+\alpha}} \Lambda^\varepsilon(x, y) dy \quad (x \in \mathbb{R}^d), \quad (1)$$

where $\alpha \in (0, 2)$ is fixed, $u \in L^2(\mathbb{R}^d)$ and $\varepsilon > 0$ is a small parameter. We will study various assumptions on the function $(x, y) \mapsto \Lambda^\varepsilon(x, y)$. Throughout the article we assume

$$\gamma^{-1} \leq \Lambda^\varepsilon(x, y) \leq \gamma \quad (x, y \in \mathbb{R}^d) \quad (2)$$

for some $\gamma > 1$, which can be seen as an ellipticity assumption. Particular cases that we cover include $\Lambda^\varepsilon(x, y) = \Lambda\left(\frac{x}{\varepsilon}, \frac{y}{\varepsilon}\right)$ resp. $\Lambda^\varepsilon(x, y) = \Lambda\left(\frac{x}{\varepsilon}, y\right) + \Lambda\left(x, \frac{y}{\varepsilon}\right)$, where $(\xi, \eta) \mapsto \Lambda(\xi, \eta)$ is symmetric and periodic both in ξ and η . Note that we also deal with some classes of non-symmetric kernels and of random symmetric kernels. Moreover, the approach allows to treat nonlinear nonlocal operators such as the fractional p -Laplace operator.

Given $\varepsilon > 0$, we first introduce a positive self-adjoint extension of the operator $-L^\varepsilon$ and then study the following homogenization problem:

Find an operator L^0 such that for any $m > 0$ and for any $f \in L^2(\mathbb{R}^d)$ the solutions u^ε of the equations $-L^\varepsilon u^\varepsilon + m u^\varepsilon = f$ converge, as $\varepsilon \rightarrow 0$, to the solution of the equation $-L^0 u + m u = f$.

Given $\varepsilon > 0$, the operator L^ε describes a jump process in a non-homogeneous medium with a periodic micro-structure. For $\Lambda^\varepsilon = 1$ this operator coincides, up to a multiplicative constant, with the fractional Laplacian $(-\Delta)^{\alpha/2}$, which is the infinitesimal generator of the rotationally symmetric α -stable process [Sat13]. As we show in this work, the computation of the homogenization limit for a nonlocal operator of fractional order α of differentiability is rather different from the corresponding object for differential operators. In the symmetric case, it turns out that the effective jump rate is given as a simple average whereas this is easily seen to be false for differential operators. In the non-symmetric case treated in [Theorem 4](#), however, we face similar phenomenons as in the case of local differential operators.

Let us formulate our main results. We consider three different settings. Note that throughout the paper we deal with bilinear forms resp. weak solutions

because, the expression $L^\varepsilon u(x)$ might not exist point-wisely, even for $u \in C_0^\infty(\mathbb{R}^d)$ and Λ^ε as in the aforementioned example. Some additional regularity of Λ^ε at the diagonal $x = y$ would be needed otherwise. Let us now present the three settings of our study.

(I) *Symmetrizable and symmetric periodic kernels:* Here we assume that Λ^ε is a positive function satisfying one of the following two conditions.

(P1) Product structure: We assume

$$\Lambda^\varepsilon(x, y) = \lambda\left(\frac{x}{\varepsilon}\right) \mu\left(\frac{y}{\varepsilon}\right) \quad (3)$$

with λ and μ being 1-periodic in each direction and satisfying

$$\gamma^{-1} \leq \lambda(\xi) \leq \gamma, \quad \gamma^{-1} \leq \mu(\eta) \leq \gamma. \quad (4)$$

(P2) Symmetric locally periodic kernels: We assume

$$\Lambda^\varepsilon(x, y) = \Lambda\left(x, y, \frac{x}{\varepsilon}, \frac{y}{\varepsilon}\right) \quad (5)$$

with a function $\Lambda(x, y, \xi, \eta)$ that is continuous in (x, y) , periodic measurable in (ξ, η) , and satisfies the following conditions:

$$\left. \begin{aligned} \Lambda(x, y, \xi, \eta) &= \Lambda(y, x, \eta, \xi) \\ \gamma^{-1} &\leq \Lambda(x, y, \xi, \eta) \leq \gamma \end{aligned} \right\} \text{ for all } x, y, \xi, \eta \in \mathbb{R}^d.$$

In order to characterize the limit behaviour of u^ε we introduce an operator

$$L^0 u(x) = \int_{\mathbb{R}^d} \frac{\Lambda^{\text{eff}}(u(y) - u(x))}{|y - x|^{d+\alpha}} dy \quad (6)$$

where

$$\Lambda^{\text{eff}}(x, y) = \begin{cases} \left(\int_{[0,1]^d} \frac{\mu(\xi)}{\lambda(\xi)} d\xi \right)^{-1} \left(\int_{[0,1]^d} \mu(\xi) d\xi \right)^2 & \text{in Case (P1),} \\ \int_{[0,1]^d} \int_{[0,1]^d} \Lambda(x, y, \xi, \eta) d\xi d\eta & \text{in Case (P2).} \end{cases} \quad (7)$$

Theorem 1. *Assume that one of the conditions (P1), (P2) holds true. Let $m > 0$. Then for every $f \in L^2(\mathbb{R}^d)$ the solution u^ε of equation*

$$(L^\varepsilon - m)u^\varepsilon = f \quad (8)$$

converges strongly in $L^2(\mathbb{R}^d)$ and weakly in $H^{\alpha/2}(\mathbb{R}^d)$ to the solution u^0 of the equation

$$(L^0 - m)u^0 = f. \quad (9)$$

Remark. (i) Case (P2) contains the particular case of pure periodic coefficients, which we have mentioned above. If one assumes $\Lambda^\varepsilon(x, y) = \Lambda\left(\frac{x}{\varepsilon}, \frac{y}{\varepsilon}\right)$ with a function $\Lambda(\xi, \eta)$ that is periodic both in ξ and η and satisfies for all $\xi, \eta \in \mathbb{R}^d$ the conditions $\Lambda(\xi, \eta) = \Lambda(\eta, \xi)$ $\gamma^{-1} \leq \Lambda(\xi, \eta) \leq \gamma$, then this case covered by (P2).

(ii) In Case (P1) the function Λ^{eff} is constant, i.e., the operator L^0 is invariant under translations.

(iii) In Case (P2) we can choose $\Lambda^\varepsilon(x, y) = a(x, y)\Lambda\left(\frac{x}{\varepsilon}, \frac{y}{\varepsilon}\right)$ with a function $a : \mathbb{R}^d \times \mathbb{R}^d \rightarrow [a_0, a_1] \subset (0, \infty)$. In this case

$$\Lambda^{\text{eff}}(x, y) = a(x, y) \int_{[0,1]^d} \int_{[0,1]^d} \Lambda(\xi, \eta) d\xi d\eta,$$

i.e., the limit operator L^0 is a nonlocal operator with bounded and measurable coefficients.

Theorem 1 deals with linear nonlocal operators. The methods of its proof can be applied to nonlinear problems, too. Let us provide a nonlocal analog of **Theorem 1**. Assume $p > 1$. Given $\varepsilon > 0$, define a nonlinear version L_p^ε of L^ε by

$$L_p^\varepsilon u(x) = \int_{\mathbb{R}^d} \frac{|u(y) - u(x)|^{p-2}(u(y) - u(x))}{|x - y|^{d+\alpha}} \Lambda^\varepsilon(x, y) dy \quad (x \in \mathbb{R}^d). \quad (10)$$

Theorem 2. Assume that one of the conditions (P1), (P2) holds true. Let $m > 0$, $p > 1$ and $p' = \frac{p-1}{p}$. For any $f \in L^{p'}(\mathbb{R}^d)$ the solution u^ε of equation

$$L_p^\varepsilon u - m|u|^{p-2}u = f \quad (11)$$

converges strongly in $L^p(\mathbb{R}^d)$ and weakly in $W^{\frac{\alpha}{p}, p}(\mathbb{R}^d)$, as $\varepsilon \rightarrow 0$, to the solution u^0 of the equation $L_p^0 u^0 - m|u^0|^{p-2}u^0 = f$, where

$$L_p^0 u(x) = \int_{\mathbb{R}^d} \frac{|u(y) - u(x)|^{p-2}(u(y) - u(x))}{|x - y|^{d+\alpha}} \Lambda^{\text{eff}}(x, y) dy$$

and $\Lambda^{\text{eff}}(x, y)$ is as in (7).

Obviously, **Theorem 2** contains **Theorem 1** because we could choose $p = 2$. Since the proof of **Theorem 2** does not require any new idea, we provide the proof of **Theorem 1** in full detail. In **Section 2.3** we explain how to derive **Theorem 2**.

(II) *Symmetric random kernels:*

Let $(\Omega, \mathcal{F}, \mathbf{P})$ be a standard probability space and $(T_y)_{y \in \mathbb{R}^d}$, be a d -dimensional ergodic dynamical system in Ω ; see [Section 3](#) for a detailed definition. As in the case of deterministic symmetrizable kernels we consider two different setups.

(Q1) Product structure: We assume [\(3\)](#), where $\lambda(\xi)$ and $\mu(\xi)$ are realizations of statistically homogeneous ergodic fields in \mathbb{R}^d . Let $\omega \mapsto \widehat{\lambda}(\omega)$ and $\omega \mapsto \widehat{\mu}(\omega)$ be random variables such that for some $\gamma > 0$ and for almost every $\omega \in \Omega$

$$\gamma^{-1} \leq \widehat{\lambda}(\omega) \leq \gamma, \quad \gamma^{-1} \leq \widehat{\mu}(\omega) \leq \gamma. \quad (12)$$

Set

$$\lambda(\xi) = \lambda(\xi, \omega) = \widehat{\lambda}(T_\xi \omega), \quad \mu(\xi) = \mu(\xi, \omega) = \widehat{\mu}(T_\xi \omega).$$

The limit operator takes the form [\(6\)](#) with

$$\Lambda^{\text{eff}} = \left(\mathbf{E} \left\{ \frac{\widehat{\mu}(\cdot)}{\widehat{\lambda}(\cdot)} \right\} \right)^{-1} \{ \mathbf{E} \widehat{\mu}(\cdot) \}^2.$$

(Q2) Symmetric random structure: Here, we additionally assume some topological structure. We assume that Ω is a metric compact space. Assume \mathcal{F} is the Borel σ -algebra of Ω . We further assume that the group T_x is continuous, that $\Lambda = \Lambda(x, y, \omega_1, \omega_2)$ is a continuous function on $\mathbb{R}^d \times \mathbb{R}^d \times \Omega \times \Omega$ and that the following symmetry conditions is fulfilled: $\Lambda(x, y, \omega_1, \omega_2) = \Lambda(y, x, \omega_2, \omega_1)$. In this case we set

$$\Lambda^{\text{eff}}(x, y) = \int_{\Omega} \int_{\Omega} \Lambda(x, y, \omega_1, \omega_2) d\mathbf{P}(\omega_1) d\mathbf{P}(\omega_2). \quad (13)$$

Theorem 3. *Assume that one of the conditions (Q1), (Q2) holds true. Let $m > 0$. Almost surely for any $f \in L^2(\mathbb{R}^d)$ the solution u^ε of equation [\(8\)](#) converges strongly in $L^2(\mathbb{R}^d)$ and weakly in $H^{\alpha/2}(\mathbb{R}^d)$ to the solution u^0 of the equation [\(9\)](#).*

(III) *Non-symmetric kernels:*

One important feature of our approach is that we can allow for certain non-symmetric kernels in [\(1\)](#). In this case we assume $0 < \alpha < 1$. We assume that

Λ^ε is a positive function satisfying $\Lambda^\varepsilon(x, y) = \Lambda\left(\frac{x}{\varepsilon}, \frac{y}{\varepsilon}\right)$ for a function $\Lambda(\xi, \eta)$ that is periodic both in ξ and η and satisfies the following conditions:

- (i) There is $\gamma > 1$ such that $\gamma^{-1} \leq \Lambda(\zeta, \eta) \leq \gamma$ for all ζ and η .
- (ii) $\Lambda(\zeta, \eta)$ is Lipschitz continuous in each component.

As we explain in [Section 4](#), under these conditions the map $v \mapsto Lv$ with

$$L(\zeta) = \int_{\mathbb{R}^d} \frac{\Lambda(\zeta, \eta)(v(\eta) - v(\zeta))}{|\zeta - \eta|^{d+\alpha}} d\eta,$$

defines an unbounded linear operator L in $L^2(\mathbb{T}^d)$, whose adjoint is given by

$$L^*q(\zeta) = \int_{\mathbb{R}^d} \frac{(\Lambda(\eta, \zeta)q(\eta) - \Lambda(\zeta, \eta)q(\zeta))}{|\zeta - \eta|^{d+\alpha}} d\eta \quad (q \in L^2(\mathbb{T}^d)).$$

Theorem 4. *For any $f \in L^2(\mathbb{R}^d)$ the solution u^ε of equation (8) converges strongly in $L^2(\mathbb{R}^d)$ and weakly in $H^{\alpha/2}(\mathbb{R}^d)$ to the solution u^0 of (9). Here, the effective jump kernel is given by $\Lambda^{\text{eff}} = \langle p_0 \rangle^{-1} \langle \Lambda p_0 \rangle$, where p_0 is the principal eigenfunction of the operator L^* on \mathbb{T}^d , and $\langle \Lambda p_0 \rangle = \int_{\mathbb{T}^d} \int_{\mathbb{T}^d} \Lambda(\xi, \eta) p_0(\xi) d\xi d\eta$.*

Let us discuss related articles that deal with homogenization problems for Lévy-type operators resp. jump processes. We do not mention the early fundamental works on homogenization of diffusion-type (differential) operators. The interested reader is referred to the monographs [JKOn94, CD99, BJP99, Bra05, CPS07, Tar09].

A probabilistic approach to the homogenization problem for nonlocal operators in non-divergence form is developed in [HIT77], [Tom92] and in [FT94]. An approach based on PDE methods and viscosity solutions can be found in [Ari09, Ari12]. The PDE method has also been extended to several classes of nonlinear problems, see [BCCI14, Sch10, Sch13]. All these approaches, like ours, deal with approximations of the same differentiability order as the limit operator resp. limit equation. Since one can approximate diffusions through much simpler objects such as random walks or Markov chains, it is not surprising that there are also homogenization models for jump processes that generate a diffusion in the limit, see [San16] or [PZ17],

An annealed convergence result for jump processes in random media is contained in [RV09, Theorem 5.3]. As in our quenched result, no corrector appears. Convergence in law of jump processes with periodic jump intensities is also studied in [Fra07b]. [Fra06, Fra07a] focus on homogenization of processes with variable order. Aperiodic fractional obstacle problems are studied in [Foc10].

The recent papers [FBR17, BGG18] address problems which, to a certain extent, are related to the problems that we consider in the present work. In these papers the authors focus on the problem of H -compactness of a family of uniformly elliptic non-local operators and describe a possible structure of any limit point of this family. Our goal is to show that for the operators with (locally) periodic and statistically homogeneous coefficients the whole family of the rescaled operators G -converges and to compute the coefficients of the effective nonlocal operators. The results of [FBR17, BGG18] imply that in our case there is a non-trivial set of the limit operators with known ellipticity bounds but leave open the question of their precise shape. Furthermore, we also provide a quenched convergence result for random kernels and we treat some non-symmetric cases. Last, apart from the Gamma-convergence techniques, our proofs are rather different.

The organization of the article is simple. [Section 2](#) contains the proofs of [Theorem 1](#) and [Theorem 2](#). We treat the cases (P1), (P2) resp. (Q1), (Q2) in separate subsections because the product structure of the kernels allows for a very short proof. In [Section 2.3](#) we explain how to prove [Theorem 2](#). [Section 3](#) and [Section 4](#) contain the proofs of [Theorem 3](#) and [Theorem 4](#) respectively.

2 Symmetric resp. symmetrizable periodic coefficients

In this section we provide the proof of [Theorem 1](#). We provide two different proofs, one for Case (P1) and a separate one for Case (P2). Both proofs can be adapted for the remaining case respectively but, since the effective equation has a special form under (P1) and some proofs are shorter, we decide to look at this case separately. Let us start with some general observations.

For $0 < \alpha < 2$ we consider Lévy-type operators Λ^ε of the form (1), where $\varepsilon > 0$ is a small positive parameter. Our assumptions in Case (P1) and Case (P2) guarantee that Λ^ε satisfies

$$\gamma^{-1} \leq \Lambda^\varepsilon(x, y) \leq \gamma \quad (x, y \in \mathbb{R}^d) \quad (14)$$

for some $\gamma > 1$ that does not depend on ε . Condition (14) can be seen as an ellipticity condition. As explained below, it guarantees coercivity of the corresponding bilinear form in Sobolev spaces of fractional order.

For each $\varepsilon > 0$ the operator L^ε is symmetric on $C_0^\infty(\mathbb{R}^d)$ in the weighted space $L^2(\mathbb{R}^d, \nu^\varepsilon)$ where $\nu^\varepsilon(x) = \nu(x/\varepsilon)$ and $\nu(z)$ equals $\mu(z)/\lambda(z)$ in Case (P1) and $\nu(z)$ equals 1 in Case (P2). Moreover, the quadratic form $(-L^\varepsilon u, u)_{L^2(\mathbb{R}^d, \nu^\varepsilon)}$ is positive on C_0^∞ . Indeed, in the case (P1) for $u, v \in C_0^\infty(\mathbb{R}^d)$ we have

$$\begin{aligned} (L^\varepsilon u, v)_{L^2(\mathbb{R}^d, \nu^\varepsilon)} &= \int_{\mathbb{R}^d} \int_{\mathbb{R}^d} \frac{\mu^\varepsilon(x)\mu^\varepsilon(y)}{|x-y|^{d+\alpha}} (u(y) - u(x))v(x) dy dx \\ &= \int_{\mathbb{R}^d} \int_{\mathbb{R}^d} \frac{\mu^\varepsilon(x)\mu^\varepsilon(y)}{|x-y|^{d+\alpha}} (u(y)v(x) - u(x)v(y)) dy dx \\ &= \int_{\mathbb{R}^d} \int_{\mathbb{R}^d} \frac{\mu^\varepsilon(x)\mu^\varepsilon(y)}{|x-y|^{d+\alpha}} (v(x) - v(y))u(y) dx dy = (L^\varepsilon v, u)_{L^2(\mathbb{R}^d, \nu^\varepsilon)}. \end{aligned}$$

Here and in the sequel we denote $\mu^\varepsilon(x) = \mu(x/\varepsilon)$. In the case (P2) the symmetry can be checked in the same way.

The inequality $(L^\varepsilon u, u)_{L^2(\mathbb{R}^d, \nu^\varepsilon)} \leq 0$ follows from the relation

$$(L^\varepsilon u, u)_{L^2(\mathbb{R}^d, \nu^\varepsilon)} = -\frac{1}{2} \int_{\mathbb{R}^d} \int_{\mathbb{R}^d} \frac{\Lambda^\varepsilon(x, y)}{|x-y|^{d+\alpha}} (u(y) - u(x))^2 \nu^\varepsilon(x) dy dx.$$

The quadratic form $(L^\varepsilon u, v)_{L^2(\mathbb{R}^d, \nu^\varepsilon)}$ with the domain $H^{\alpha/2}(\mathbb{R}^d)$ is closed. This follows from the fact that this quadratic form is comparable to the quadratic form $(\Delta^{\alpha/2} u, v)$, where $\Delta^{\alpha/2} = -(-\Delta)^{\alpha/2}$ is the fractional Laplacian. The closedness of the last form is well-known. For the unique self-adjoint operator corresponding to this quadratic form (see [RS75, Theorem X.23]) we keep the notation L^ε , its domain is denoted $\mathcal{D}(L^\varepsilon)$. This operator is self-adjoint and negative in the weighted space $L^2(\mathbb{R}^d, \nu^\varepsilon)$.

For a given constant $m > 0$ consider the resolvent $(m - L^\varepsilon)^{-1}$. Since L^ε is negative and self-adjoint in $L^2(\mathbb{R}^d, \nu^\varepsilon)$, we have

$$\|(m - L^\varepsilon)^{-1}\|_{\mathcal{L}(L^2(\mathbb{R}^d, \nu^\varepsilon), L^2(\mathbb{R}^d, \nu^\varepsilon))} \leq \frac{1}{m}.$$

In view of the properties of λ and μ this yields

$$\|(m - L^\varepsilon)^{-1}\|_{\mathcal{L}(L^2(\mathbb{R}^d), L^2(\mathbb{R}^d))} \leq \frac{\gamma^2}{m}. \quad (15)$$

For a given $f \in L^2(\mathbb{R}^d)$ consider a sequence (u^ε) of solutions to equation (8). Due to (15) for each $\varepsilon > 0$ this equation has a unique solution, moreover $\|u^\varepsilon\|_{L^2(\mathbb{R}^s)} \leq \frac{\gamma^2}{m} \|f\|_{L^2(\mathbb{R}^s)}$.

As mentioned above, we provide two proofs of [Theorem 1](#). In [Section 2.1](#) we provide a proof based on Γ -convergence. This proof is carried out assuming (P1). Second, we assume (P2) and prove [Theorem 1](#) using compactness arguments in [Section 2.2](#). Note that either proof works well in any of our cases.

2.1 First proof of [Theorem 1](#)

Assuming (P1) we provide a proof of the Theorem based on Γ -convergence. Consider the functional

$$F^\varepsilon(u) = -(L^\varepsilon u, u)_{L^2(\mathbb{R}^d, \nu^\varepsilon)} + m(u, u)_{L^2(\mathbb{R}^d, \nu^\varepsilon)} - 2(f, u)_{L^2(\mathbb{R}^d, \nu^\varepsilon)}$$

for $u \in H^{\alpha/2}(\mathbb{R}^d)$. We extend this functional to the whole $L^2(\mathbb{R}^d)$ letting $F^\varepsilon(u) = +\infty$ for $u \in L^2(\mathbb{R}^d) \setminus H^{\alpha/2}(\mathbb{R}^d)$.

It is straightforward to check that for each $\varepsilon > 0$ the functional F^ε is continuous on $H^{\alpha/2}(\mathbb{R}^d)$ and strictly convex. Thus, it attains its minimum at a unique point. We denote this point by u^ε . It is straightforward to see that u^ε belongs to $\mathcal{D}(L^\varepsilon)$ and that u^ε is a solution of equation (8).

We denote $L_w^2(\mathbb{R}^d)$ the space of square integrable functions equipped with the topology of weak convergence. Here is our main auxiliary result.

Theorem 5. *The family of functionals F^ε Γ -converges with respect to the $L_{\text{loc}}^2(\mathbb{R}^d) \cap L_w^2(\mathbb{R}^d)$ topology to the functional defined by*

$$F^{\text{eff}}(u) = \frac{1}{2} \int_{\mathbb{R}^d} \int_{\mathbb{R}^d} \bar{\mu}^2 \frac{(u(y) - u(x))^2}{|x - y|^{d+\alpha}} dy dx + \overline{\mu/\lambda} \int_{\mathbb{R}^d} \{m(u(x))^2 - 2f(x)u(x)\} dx,$$

for $u \in H^{\alpha/2}(\mathbb{R}^d)$ and $F^{\text{eff}}(u) = +\infty$ for $u \in L^2(\mathbb{R}^d) \setminus H^{\alpha/2}(\mathbb{R}^d)$, where

$$\bar{\mu} = \int_{[0,1]^d} \mu(y) dy, \quad \overline{\mu/\lambda} = \int_{[0,1]^d} (\mu(y))/(\lambda(y)) dy.$$

Proof of Theorem 5. We begin with the Γ -lim inf inequality. Let $v \in H^{\alpha/2}(\mathbb{R}^d)$ and assume that a sequence $v^\varepsilon \in L^2(\mathbb{R}^d)$ converges to v in $L^2_{\text{loc}}(\mathbb{R}^d) \cap L^2_w(\mathbb{R}^d)$ topology.

Denote

$$Q^\varepsilon(v) := \begin{cases} \iint_{\mathbb{R}^d \mathbb{R}^d} \mu^\varepsilon(x) \mu^\varepsilon(y) \frac{(v(y) - v(x))^2}{|x - y|^{d+\alpha}} dy dx, & v \in H^{\alpha/2}(\mathbb{R}^d); \\ +\infty, & v \in L^2(\mathbb{R}^d) \setminus H^{\alpha/2}(\mathbb{R}^d); \end{cases}$$

and

$$Q^0(v) := \begin{cases} \iint_{\mathbb{R}^d \mathbb{R}^d} \bar{\mu}^2 \frac{(v(y) - v(x))^2}{|x - y|^{d+\alpha}} dy dx, & v \in H^{\alpha/2}(\mathbb{R}^d); \\ +\infty, & v \in L^2(\mathbb{R}^d) \setminus H^{\alpha/2}(\mathbb{R}^d). \end{cases}$$

From the definition of F^ε and F^0 it easily follows that

$$\begin{aligned} c(m, f) (\|v\|_{H^{\alpha/2}(\mathbb{R}^d)} - 1) &\leq F^\varepsilon(v) \leq C(m, f) (\|v\|_{H^{\alpha/2}(\mathbb{R}^d)} + 1), \\ c(m, f) (\|v\|_{H^{\alpha/2}(\mathbb{R}^d)} - 1) &\leq F^0(v) \leq C(m, f) (\|v\|_{H^{\alpha/2}(\mathbb{R}^d)} + 1) \end{aligned}$$

with strictly positive constants $c(m, f)$ and $C(m, f)$ that do not depend on ε .

Assume first that $F^0(v) = +\infty$. Then the Γ -lim inf inequality is trivial. Indeed, in this case $\|v\|_{H^{\alpha/2}(\mathbb{R}^d)} = +\infty$, and, therefore, $\liminf_{\varepsilon \rightarrow 0} \|v^\varepsilon\|_{H^{\alpha/2}(\mathbb{R}^d)} = +\infty$ for any sequence $v^\varepsilon \in L^2(\mathbb{R}^d)$ that converges to v in $L^2_{\text{loc}}(\mathbb{R}^d)$. This yields the desired Γ -lim inf inequality. Assume now that $F^0(v) < +\infty$. It is clear that

$$\begin{aligned} \liminf_{\varepsilon \rightarrow 0} \{ (v^\varepsilon, v^\varepsilon)_{L^2(\mathbb{R}^d, \nu^\varepsilon)} - 2(v^\varepsilon, f)_{L^2(\mathbb{R}^d, \nu^\varepsilon)} \} \\ \geq \overline{\mu/\lambda} ((v, v)_{L^2(\mathbb{R}^d)} - 2(v, f)_{L^2(\mathbb{R}^d)}) \end{aligned} \quad (16)$$

for any sequence $v^\varepsilon \in L^2(\mathbb{R}^d)$ that converges to v in $L^2_{\text{loc}}(\mathbb{R}^d) \cap L^2_w(\mathbb{R}^d)$ topology. Therefore, it suffices to show that

$$\liminf_{\varepsilon \rightarrow 0} Q^\varepsilon(v^\varepsilon) \geq Q^0(v). \quad (17)$$

To this end we divide the integration area into three subsets as follows

$$\mathbb{R}^d \times \mathbb{R}^d = G_1^\delta \cup G_2^\delta \cup G_3^\delta \quad (18)$$

with

$$G_1^\delta = \{(x, y) : |x - y| \geq \delta, |x| + |y| \leq \delta^{-1}\}, \quad (19)$$

$$G_2^\delta = \{(x, y) : |x - y| \leq \delta, |x| + |y| \leq \delta^{-1}\}, \quad G_3^\delta = \{(x, y) : |x| + |y| \geq \delta^{-1}\}. \quad (20)$$

Since the integral

$$\int_{\mathbb{R}^d \times \mathbb{R}^d} \frac{(v(y) - v(x))^2}{|x - y|^{d+\alpha}} dy dx$$

converges, for any $\kappa > 0$ there exists $\delta > 0$ such that

$$\int_{G_2^\delta \cup G_3^\delta} \bar{\mu}^2 \frac{(v(y) - v(x))^2}{|x - y|^{d+\alpha}} dy dx \leq \kappa \quad (21)$$

Obviously,

$$\liminf_{\varepsilon \rightarrow 0} \int_{G_2^\delta \cup G_3^\delta} \mu^\varepsilon(y) \mu^\varepsilon(x) \frac{(v(y) - v(x))^2}{|x - y|^{d+\alpha}} dy dx \geq 0. \quad (22)$$

In the domain G_1^δ we have

$$0 < c_1(\delta) \leq \frac{\mu^\varepsilon(y) \mu^\varepsilon(x)}{|x - y|^{d+\alpha}} \leq C_1(\delta),$$

and v^ε converges to v in $L^2(G_1^\delta)$. Therefore, as $\varepsilon \rightarrow 0$,

$$\int_{G_1^\delta} \mu^\varepsilon(y) \mu^\varepsilon(x) \frac{(v^\varepsilon(x))^2}{|x - y|^{d+\alpha}} dy dx \longrightarrow \int_{G_1^\delta} \bar{\mu}^2 \frac{(v(x))^2}{|x - y|^{d+\alpha}} dy dx,$$

and

$$\int_{G_1^\delta} \mu^\varepsilon(y) \mu^\varepsilon(x) \frac{v^\varepsilon(y) v^\varepsilon(x)}{|x - y|^{d+\alpha}} dy dx \longrightarrow \int_{G_1^\delta} \bar{\mu}^2 \frac{v(y) v(x)}{|x - y|^{d+\alpha}} dy dx.$$

This yields

$$\lim_{\varepsilon \rightarrow 0} \int_{G_1^\delta} \mu^\varepsilon(y) \mu^\varepsilon(x) \frac{(v^\varepsilon(y) - v^\varepsilon(x))^2}{|x - y|^{d+\alpha}} dy dx = \int_{G_1^\delta} \bar{\mu}^2 \frac{(v(y) - v(x))^2}{|x - y|^{d+\alpha}} dy dx. \quad (23)$$

Combining (16)–(23) we conclude that

$$\liminf_{\varepsilon \rightarrow 0} F^\varepsilon(v^\varepsilon) \geq F^0(v) - \kappa.$$

Since κ is an arbitrary positive number, the desired Γ -lim inf inequality follows.

We turn to the Γ -lim sup inequality. It suffices to set $v^\varepsilon = v$. It is straightforward to check that $F^\varepsilon(v) \rightarrow F^0(v)$. This completes the proof of [Theorem 5](#).

□

We can finally provide the proof of our main result in Case (P1).

Proof of Theorem 1. As a consequence of Theorem 5 any limit point of $\{u^\varepsilon\}$ is a minimizer of F^0 , see [Bra05, Theorem 1.21]. Since the minimizer of F^0 is unique, the whole family $\{u^\varepsilon\}$ converges, as $\varepsilon \rightarrow 0$, to $u = \operatorname{argmin} F^0$ in $L^2_w(\mathbb{R}^d) \cap L^2_{\text{loc}}(\mathbb{R}^d)$ topology; here the subindex w indicates the weak topology.

It remains to show that u^ε converges to u in $L^2(\mathbb{R}^d)$. If we assume that u^ε does not converge to u in $L^2(\mathbb{R}^d)$, then, for a subsequence, for any $n \in \mathbb{Z}$ there exists $\varepsilon(n) > 0$ such that for any $\varepsilon < \varepsilon(n)$ we have

$$\|u^\varepsilon\|_{L^2(\mathbb{R}^d \setminus G(n))} \geq C_2,$$

where $C_2 > 0$ is a constant that does not depend on n , and $G(n)$ stands for the ball of radius n centered at the origin. For sufficiently small ε this inequality contradicts the fact that u^ε is a minimizer of F^ε . Thus u^ε converges in $L^2(\mathbb{R}^d)$.

The minimizer u satisfies the equation

$$\bar{\mu}^2 \Delta^{\alpha/2} u - \overline{\mu/\lambda} m u = \overline{\mu/\lambda} f.$$

Dividing it by $\overline{\mu/\lambda}$ we arrive at (9). Theorem 1 is proved. □

2.2 Second proof of Theorem 1

In this section we give the second proof of Theorem 1. Here we assume that condition (P2) holds. This proof can be easily adapted to the Case (P1).

Second proof of Theorem 1. Here we consider an operator L^ε of the form

$$L^\varepsilon u(x) = \int_{\mathbb{R}^d} \frac{\Lambda\left(x, y, \frac{x}{\varepsilon}, \frac{y}{\varepsilon}\right) (u(y) - u(x))}{|y - x|^{d+\alpha}} dy \quad (24)$$

with a continuous in (x, y) and periodic measurable in ζ and η function $\Lambda(x, y, \zeta, \eta)$ such that

$$\Lambda(x, y, \zeta, \eta) = \Lambda(y, x, \eta, \zeta), \quad \gamma^{-1} \leq \Lambda(x, y, \zeta, \eta) \leq \gamma.$$

Our assumptions on the setup ensure that Λ is a Carathéodory function and Λ^ε is well defined.

As was explained above, L^ε is a positive self-adjoint operator in $L^2(\mathbb{R}^d)$ whose domain $D(L^\varepsilon)$ belongs to $H^{\alpha/2}(\mathbb{R}^d)$.

Multiplying the equation $-L^\varepsilon u^\varepsilon + m u^\varepsilon = f$ by u^ε and integrating the resulting relation over \mathbb{R}^d we conclude

$$\|u^\varepsilon\|_{H^{\alpha/2}(\mathbb{R}^d)} \leq C$$

with a constant C that does not depend on ε . Therefore, for a subsequence, u^ε converges to some function $u \in H^{\alpha/2}(\mathbb{R}^d)$, weakly in $H^{\alpha/2}(\mathbb{R}^d)$ and strongly in $L^2_{\text{loc}}(\mathbb{R}^d)$. In order to characterize this limit function we multiply the equation $-L^\varepsilon u^\varepsilon + m u^\varepsilon = f$ by a test function $\varphi \in C_0^\infty(\mathbb{R}^d)$ and integrate the obtained relation over \mathbb{R}^d . After simple rearrangements this yields

$$\int_{\mathbb{R}^d \times \mathbb{R}^d} \frac{\Lambda^\varepsilon(x, y)(u^\varepsilon(y) - u^\varepsilon(x))(\varphi(y) - \varphi(x))}{|x - y|^{d+\alpha}} dx dy + \int_{\mathbb{R}^d} (u^\varepsilon \varphi - f \varphi) dx = 0,$$

where $\Lambda^\varepsilon(x, y)$ stands for $\Lambda(x, y, \frac{x}{\varepsilon}, \frac{y}{\varepsilon})$. Clearly, the second integral converges to the integral $\int_{\mathbb{R}^d} (u \varphi - f \varphi) dx$. Our goal is to pass to the limit in the first

one. To this end we divide the integration area $\mathbb{R}^d \times \mathbb{R}^d$ into three parts in the same way as it was done in (18), (19) and (20). The integral over $G_2^\delta \cup G_3^\delta$ admits the following estimate

$$\begin{aligned} & \left| \int_{G_2^\delta \cup G_3^\delta} \frac{\Lambda^\varepsilon(x, y)(u^\varepsilon(y) - u^\varepsilon(x))(\varphi(y) - \varphi(x))}{|x - y|^{d+\alpha}} dx dy \right| \\ & \leq C \left(\int_{G_2^\delta \cup G_3^\delta} \frac{(u^\varepsilon(y) - u^\varepsilon(x))^2}{|x - y|^{d+\alpha}} dx dy \right)^{\frac{1}{2}} \left(\int_{G_2^\delta \cup G_3^\delta} \frac{(\varphi(y) - \varphi(x))^2}{|x - y|^{d+\alpha}} dx dy \right)^{\frac{1}{2}} \\ & \leq C_1 \left(\int_{G_2^\delta \cup G_3^\delta} \frac{(\varphi(y) - \varphi(x))^2}{|x - y|^{d+\alpha}} dx dy \right)^{\frac{1}{2}} \end{aligned}$$

The last integral tends to zero, as $\delta \rightarrow 0$. Similarly,

$$\left| \int_{G_2^\delta \cup G_3^\delta} \frac{\bar{\Lambda}(x, y)(u(y) - u(x))(\varphi(y) - \varphi(x))}{|x - y|^{d+\alpha}} dx dy \right| \rightarrow 0,$$

as $\delta \rightarrow 0$.

According to [Zhi03, Lemma 3.1] the family Λ^ε converges weakly in $L^2_{\text{loc}}(\mathbb{R}^d \times \mathbb{R}^d)$ to the function $\bar{\Lambda}$ with $\bar{\Lambda}(x, y) = \Lambda^{\text{eff}}(x, y)$. Since u^ε converges to u in

$L^2(G_1^\delta)$ and Λ^ε converges to $\bar{\Lambda}$ weakly on any bounded domain, we conclude

$$\begin{aligned} & \int_{G_1^\delta} \frac{\Lambda^\varepsilon(x, y)(u^\varepsilon(y) - u^\varepsilon(x))(\varphi(y) - \varphi(x))}{|x - y|^{d+\alpha}} dx dy \\ & \xrightarrow{\varepsilon \rightarrow 0} \int_{G_1^\delta} \frac{\bar{\Lambda}(x, y)(u(y) - u(x))(\varphi(y) - \varphi(x))}{|x - y|^{d+\alpha}} dx dy. \end{aligned}$$

Combining the above relations, we arrive at the conclusion that

$$\int_{\mathbb{R}^d \times \mathbb{R}^d} \frac{\bar{\Lambda}(x, y)(u(y) - u(x))(\varphi(y) - \varphi(x))}{|x - y|^{d+\alpha}} dx dy + \int_{\mathbb{R}^d} (u\varphi - f\varphi) dx = 0.$$

Since φ is an arbitrary C_0^∞ function, this implies that u is a solution of the equation $-L^0u + mu = f$. Due to the uniqueness of a solution of this equation, the whole family u^ε converges to u , as $\varepsilon \rightarrow 0$.

It remains to justify the convergence in $L^2(\mathbb{R}^d)$. We have

$$0 \leq (-L^\varepsilon(u^\varepsilon - u), u^\varepsilon - u) = -(L^\varepsilon u^\varepsilon, u^\varepsilon) + 2(L^\varepsilon u^\varepsilon, u) - (L^\varepsilon u, u).$$

Passing to the limit yields

$$\liminf_{\varepsilon \rightarrow 0} \{ -(L^\varepsilon u^\varepsilon, u^\varepsilon) \} \geq -(L^0 u, u). \quad (25)$$

Now the strong convergence of u^ε in $L^2(\mathbb{R}^d)$ can be obtained by the standard lower semicontinuity arguments. Indeed, multiplying the equation $-L^\varepsilon u^\varepsilon + mu^\varepsilon = f$ by u^ε , integrating the resulting relation over \mathbb{R}^d and passing to the limit as $\varepsilon \rightarrow 0$ we have

$$\lim_{\varepsilon \rightarrow 0} ((-L^\varepsilon u^\varepsilon, u^\varepsilon) + m(u^\varepsilon, u^\varepsilon)) = (f, u).$$

If u^ε does not converge strongly in $L^2(\mathbb{R}^d)$ then for a subsequence $\lim_{\varepsilon \rightarrow 0} m(u^\varepsilon, u^\varepsilon) > m(u, u)$. Combining this with (25) for the same subsequence we obtain

$$\lim_{\varepsilon \rightarrow 0} ((-L^\varepsilon u^\varepsilon, u^\varepsilon) + m(u^\varepsilon, u^\varepsilon)) > -(L^0 u, u) + m(u, u) = (f, u).$$

The last relation here follows from the limit equation $-L^0u + mu = f$. We arrive at a contradiction. Thus u^ε converges to u in norm. \square

2.3 Proof of Theorem 2

Let us comment on the proof of Theorem 2. As mentioned above, the proof does not require any new idea but just an adjustment of the setting. For every $\varepsilon > 0, m > 0$ the equation (11) possesses a unique solution $u^\varepsilon \in W_{p'}^{\frac{\alpha}{p}, p}(\mathbb{R}^d)$. It

minimizes the variational functional

$$v \mapsto J(v) = \frac{1}{p} \int_{\mathbb{R}^d} \int_{\mathbb{R}^d} \frac{|v(y) - v(x)|^p}{|x - y|^{d+\alpha}} \Lambda^\varepsilon(x, y) dy dx + \frac{m}{p} |v|^p + \int_{\mathbb{R}^d} f v.$$

In order to establish bounds that are uniform in ε , we multiply (11) by u^ε , integrate the resulting relation over \mathbb{R}^d , and exploit the equality

$$\begin{aligned} \int_{\mathbb{R}^d} \int_{\mathbb{R}^d} \frac{|u(y) - u(x)|^{p-2} (u(y) - u(x)) u(x)}{|x - y|^{d+\alpha}} \Lambda^\varepsilon(x, y) dy dx \\ = -\frac{1}{2} \int_{\mathbb{R}^d} \int_{\mathbb{R}^d} \frac{|u(y) - u(x)|^p}{|x - y|^{d+\alpha}} \Lambda^\varepsilon(x, y) dy dx \end{aligned}$$

Then, we easily deduce the estimate

$$\|u^\varepsilon\|_{W^{\frac{\alpha}{p}, p}(\mathbb{R}^d)} \leq C \|f\|_{L^{p'}(\mathbb{R}^d)}. \quad (26)$$

with a constant C that does not depend on ε . Thus, there is a weakly convergent subsequence and a limit u^0 . From here, the proof is the same as that of [Theorem 1](#).

3 Symmetric random kernels

Let us first explain the notion of an ergodic dynamical system. Let $(\Omega, \mathcal{F}, \mathbf{P})$ be a standard probability space and assume that $(T_y)_{y \in \mathbb{R}^d}$, is a d -dimensional ergodic dynamical system in this probability space, i.e., a collection of measurable maps $T_y : \Omega \mapsto \Omega$ such that

- $T_{y_1} T_{y_2} = T_{y_1 + y_2}$ for all y_1 and y_2 in \mathbb{R}^d ; $T_0 = \text{Id}$;
- $\mathbf{P}(T_y A) = \mathbf{P}(A)$ for all $A \in \mathcal{F}$ and all $y \in \mathbb{R}^d$;
- $T : \mathbb{R}^d \times \Omega \mapsto \Omega$ is a measurable map. Here $\mathbb{R}^d \times \Omega$ is equipped with the σ -algebra $\mathcal{B} \times \mathcal{F}$, where \mathcal{B} is the Borel σ -algebra in \mathbb{R}^d .

We say that T_y is ergodic if for any $A \in \mathcal{F}$ such that $T_y A = A$ for all $y \in \mathbb{R}^d$ we have either $\mathbf{P}(A) = 0$ or $\mathbf{P}(A) = 1$.

Let us first make some remarks. We study the limit behaviour of operator L^ε defined in (1), as $\varepsilon \rightarrow 0$. Clearly, estimate (15) remains valid in the random case. Therefore, for any given $f \in L^2(\mathbb{R}^d)$ the sequence of equations

$$(L^\varepsilon - m)u^\varepsilon = f \quad (27)$$

is well-posed. Moreover, for any $\varepsilon > 0$ a solution u^ε is uniquely defined, and $\|u^\varepsilon\|_{L^2(\mathbb{R}^s)} \leq \frac{\gamma^2}{m} \|f\|_{L^2(\mathbb{R}^s)}$.

3.1 First proof of Theorem 3

Now we are in the position to prove Theorem 3 in Case (Q1).

Proof of Theorem 3 in Case (Q1). In the same way as in the proof of Theorem 1 for any $f \in L^2(\mathbb{R}^d)$ we obtain the estimate

$$\|u^\varepsilon\|_{H^{\alpha/2}(\mathbb{R}^d)} \leq C$$

with a deterministic constant C that does not depend on ε . Therefore, for each $\omega \in \Omega$ there is a subsequence that converges to a function $u^0 \in H^{\alpha/2}(\mathbb{R}^d)$ weakly in $H^{\alpha/2}(\mathbb{R}^d)$ and strongly in $L^2_{\text{loc}}(\mathbb{R}^d)$. Abusing slightly the notation we keep for this subsequence the same name u^ε .

Multiplying equation (27) by $\mu(\frac{x}{\varepsilon})(\lambda(\frac{x}{\varepsilon}))^{-1}\varphi(x)$ with $\varphi \in C_0^\infty(\mathbb{R}^d)$ and integrating the resulting equality over \mathbb{R}^d after simple rearrangements we arrive at the following relation:

$$\begin{aligned} 0 &= \int_{\mathbb{R}^d \times \mathbb{R}^d} \frac{\mu^\varepsilon(y)\mu^\varepsilon(x)(u^\varepsilon(y) - u^\varepsilon(x))(\varphi(y) - \varphi(x))}{|x - y|^{d+\alpha}} dx dy \\ &\quad + \int_{\mathbb{R}^d} \frac{\mu^\varepsilon(x)}{\lambda^\varepsilon(x)} (u^\varepsilon \varphi - f \varphi) dx. \end{aligned}$$

Here, $\mu^\varepsilon(x)$ and $\lambda^\varepsilon(x)$ stand for $\mu(\frac{x}{\varepsilon})$ and $\lambda(\frac{x}{\varepsilon})$, respectively. By the Birkhoff ergodic theorem $\mu^\varepsilon(y)\mu^\varepsilon(x)$ converges a.s., as $\varepsilon \rightarrow 0$, to $(\mathbf{E}\{\widehat{\mu}(\cdot)\})^2$ weakly in $L^2_{\text{loc}}(\mathbb{R}^d \times \mathbb{R}^d)$. Similarly, $\frac{\mu^\varepsilon(x)}{\lambda^\varepsilon(x)}$ converges a.s. to $\mathbf{E}\{\frac{\widehat{\mu}(\cdot)}{\widehat{\lambda}(\cdot)}\}$ in $L^2_{\text{loc}}(\mathbb{R}^d)$.

Following the line of the second proof of Theorem 1 we obtain

$$\begin{aligned} 0 &= \int_{\mathbb{R}^d \times \mathbb{R}^d} \frac{(\mathbf{E}\{\widehat{\mu}(\cdot)\})^2 (u^0(y) - u^0(x))(\varphi(y) - \varphi(x))}{|x - y|^{d+\alpha}} dx dy \\ &\quad + \mathbf{E}\left\{\frac{\widehat{\mu}(\cdot)}{\widehat{\lambda}(\cdot)}\right\} \int_{\mathbb{R}^d} (u^0 \varphi - f \varphi) dx. \end{aligned}$$

This yields the desired relation (9). The fact that the whole family $\{u^\varepsilon\}$ converges to u^0 a.s. follows from the uniqueness of a solution of equation (9). Finally, the convergence $\lim_{\varepsilon \rightarrow 0} \|u^\varepsilon - u^0\|_{L^2(\mathbb{R}^d)} = 0$ can be justified in the same way as in the second proof of [Theorem 1](#). \square

3.2 Second proof of [Theorem 3](#)

Next, we explain how to establish [Theorem 3](#) in Case (Q2). The proof will follow in a straightforward way once we have established the following auxiliary result.

Lemma 6. *For any bounded Lipschitz domain $Q \subset \mathbb{R}^d \times \mathbb{R}^d$ we have a.s.*

$$\int_Q \Lambda(x, y, T_{\frac{x}{\varepsilon}}\omega, T_{\frac{y}{\varepsilon}}\omega) dx dy \longrightarrow \int_Q \Lambda^{\text{eff}}(x, y) dx dy, \quad \text{as } \varepsilon \rightarrow 0, \quad (28)$$

where

$$\Lambda^{\text{eff}}(x, y) = \int_{\Omega} \int_{\Omega} \Lambda(x, y, \omega_1, \omega_2) d\mathbf{P}(\omega_1) d\mathbf{P}(\omega_2).$$

Proof. Notice first that under the assumptions of the lemma the function $\Lambda^{\text{eff}}(x, y)$ is continuous on \overline{Q} .

Since $\overline{Q} \times \Omega \times \Omega$ is compact, for any $\delta > 0$ there exists $\varkappa > 0$ such that

$$|\Lambda(x', y', \omega_1, \omega_2) - \Lambda(x'', y'', \omega_1, \omega_2)| \leq \delta \quad \text{for all } \omega_1, \omega_2,$$

if $|(x', y') - (x'', y'')| \leq \varkappa$.

Consider a partition $\{B_j\}_{j=1}^{N(\delta)}$ of Q that has the following properties:

(i) $\overline{Q} = \bigcup \overline{B}_j, \quad B_j \cap B_k = \emptyset$ if $j \neq k$.

(ii) $\text{diam}(B_j) \leq \varkappa$.

(iii) The inequality holds

$$\left| \int_Q \Lambda^{\text{eff}}(x, y) dx dy - \sum_{j=1}^N \Lambda^{\text{eff}}(x_j, y_j) |B_j| \right| \leq \delta$$

where $\{(x_j, y_j)\}_{j=1}^N$ is a set of points in Q such that $(x_j, y_j) \in B_j$.

By the Stone-Weierstrass theorem for each $j = 1, \dots, N$ there exist a finite

set of continuous functions $\{\varphi_k^j(\omega), \psi_k^j(\omega)\}_{k=1}^L$ such that

$$\left| \Lambda(x_j, y_j, \omega_1, \omega_2) - \sum_{k=1}^L \varphi_k^j(\omega_1) \psi_k^j(\omega_2) \right| \leq \delta.$$

This implies in particular that

$$\left| \Lambda^{\text{eff}}(x_j, y_j) - \sum_{k=1}^L \mathbf{E} \varphi_k^j \mathbf{E} \psi_k^j \right| \leq \delta. \quad (29)$$

Then we have a.s.

$$\begin{aligned} & \limsup_{\varepsilon \rightarrow 0} \int_Q \Lambda(x, y, T_{\underline{x}/\varepsilon} \omega, T_{\underline{y}/\varepsilon} \omega) dx dy \\ & \leq \limsup_{\varepsilon \rightarrow 0} \sum_{j=1}^N \int_{B_j} \Lambda(x_j, y_j, T_{\underline{x}/\varepsilon} \omega, T_{\underline{y}/\varepsilon} \omega) dx dy + \delta |Q| \\ & \leq \limsup_{\varepsilon \rightarrow 0} \sum_{j=1}^N \int_{B_j} \sum_{k=1}^L \varphi_k^j(T_{\underline{x}/\varepsilon} \omega) \psi_k^j(T_{\underline{y}/\varepsilon} \omega) dx dy + 2\delta |Q| \\ & = \sum_{j=1}^N \int_{B_j} \sum_{k=1}^L \mathbf{E} \varphi_k^j \mathbf{E} \psi_k^j dx dy + 2\delta |Q| \\ & \leq \sum_{j=1}^N \int_{B_j} \Lambda^{\text{eff}}(x_j, y_j) dx dy + 3\delta |Q| \leq \int_Q \Lambda^{\text{eff}}(x, y) dx dy + \delta(3|Q| + 1). \end{aligned}$$

The third relation here follows from the Birkhoff ergodic theorem, and the fourth one from estimate (29). Similarly,

$$\liminf_{\varepsilon \rightarrow 0} \int_Q \Lambda(x, y, T_{\underline{x}/\varepsilon} \omega, T_{\underline{y}/\varepsilon} \omega) dx dy \geq \int_Q \Lambda^{\text{eff}}(x, y) dx dy - \delta(3|Q| + 1).$$

Since $\delta > 0$ can be chosen arbitrarily, this implies the desired relation (28). \square

With the help of this convergence result, the proof of [Theorem 3](#) is immediate.

4 Non-symmetric kernels

The aim of this section is to prove [Theorem 4](#). We split the proof into three different steps. In [Section 4.1](#) we investigate the adjoint operator L^* and its principal eigenfunction. [Section 4.2](#) provides uniform bounds on the functions u^ε . Finally, we consider the limit $\varepsilon \rightarrow 0$ in [Section 4.3](#).

4.1 Auxiliary periodic problems

Without loss of generality we suppose that the period of Λ in each variable is $[0, 1]^d$. We deal here with an auxiliary (cell) problem defined in the space of periodic functions $L^2(\mathbb{T}^d)$. Notice that in this case the operator

$$Lv(\zeta) = \int_{\mathbb{R}^d} \frac{\Lambda(\zeta, \eta)(v(\eta) - v(\zeta))}{|\zeta - \eta|^{d+\alpha}} d\eta$$

is an unbounded linear operator in $L^2(\mathbb{T}^d)$; here and in what follows we identify periodic functions defined on the torus \mathbb{T}^d with the corresponding periodic functions in \mathbb{R}^d . With a domain $\mathcal{D}(L) = H^\alpha(\mathbb{T}^d)$ this operator is closed and its adjoint also has a domain $H^\alpha(\mathbb{T}^d)$. Direct computations show that the adjoint operator takes the form

$$L^*q(\zeta) = \int_{\mathbb{R}^d} \frac{(\Lambda(\eta, \zeta)q(\eta) - \Lambda(\zeta, \eta)q(\zeta))}{|\zeta - \eta|^{d+\alpha}} d\eta.$$

Theorem 7. *The kernel of operator L^* in $L^2(\mathbb{T}^d)$ has dimension one. The corresponding eigenfunction $p_0(\xi)$ is continuous and, under proper normalization, positive. Moreover, there exists a constant $p^- > 0$ such that $p_0(\xi) \geq p^-$ for all $\xi \in \mathbb{T}^d$.*

The remainder of this subsection is dedicated to the proof of [Theorem 7](#), which itself uses several auxiliary results.

Proof of [Theorem 7](#). First we are going to show that the kernel of L^* in $L^2(\mathbb{T}^d)$ contains a continuous positive function, we denote it p_0 . The uniqueness will be justified later on. To prove the existence of such a function p_0 we check that the Krein-Rutman theorem applies to the resolvent of the operators L and L^* .

We represent the operator L^* in the form

$$\begin{aligned} -L^*q(\zeta) &= \Lambda(\zeta, \zeta) \int_{\mathbb{R}^d} \frac{(q(\zeta) - q(\eta))}{|\zeta - \eta|^{d+\alpha}} d\eta + \int_{\mathbb{R}^d} \frac{(\Lambda(\zeta, \zeta) - \Lambda(\eta, \zeta))q(\eta)}{|\zeta - \eta|^{d+\alpha}} d\eta \\ &+ q(\zeta) \int_{\mathbb{R}^d} \frac{(\Lambda(\zeta, \zeta) - \Lambda(\zeta, \eta))}{|\zeta - \eta|^{d+\alpha}} d\eta =: \Lambda(\zeta, \zeta) [\mathcal{L}^s q(\zeta) + \mathcal{L}^1 q(\zeta) + \mathcal{L}^2 q(\zeta)] \end{aligned}$$

Since $\Lambda(\zeta, \eta)$ is a Lipschitz continuous function and $\alpha \in (0, 1)$, the kernel of the operator \mathcal{L}^1 is integrable on $\mathbb{R}^d \times \mathbb{T}^d$. Considering the fact that this kernel is continuous on the complement of the set $\{(\zeta, \eta) : \zeta = \eta\}$, we conclude that \mathcal{L}^1 is a bounded operator in $C(\mathbb{T}^d)$. The function $\int_{\mathbb{R}^d} \frac{(\Lambda(\eta, \zeta) - \Lambda(\zeta, \zeta))}{\Lambda(\zeta, \zeta)|\zeta - \eta|^{d+\alpha}} d\eta$ is continuous and periodic. Therefore, the operator \mathcal{L}^2 is also bounded in $C(\mathbb{T}^d)$.

Lemma 8. *There exists $\beta > 0$ such that for any $\lambda > 0$ the resolvent $(\mathcal{L}^s + \lambda \mathbf{I})^{-1}$ is a bounded operator from $C(\mathbb{T}^d)$ to $C^\beta(\mathbb{T}^d)$. Moreover, the following estimate holds*

$$\|(\mathcal{L}^s + \lambda \mathbf{I})^{-1}\|_{C(\mathbb{T}^d) \rightarrow C(\mathbb{T}^d)} \leq \lambda^{-1}.$$

The second statement follows directly from the maximum principle. We reformulate the first statement as a separate result.

Proposition 9. *Let $f \in C(\mathbb{T}^d)$, $\lambda > 0$. There are constants $\delta > 0$, $c \geq 1$ such that for every function $u \in H^\alpha(\mathbb{T}^d)$ satisfying*

$$(-\Delta)^{\frac{\alpha}{2}} u + \lambda u = f \quad \text{in } \mathbb{T}^d \tag{30}$$

the following estimate holds:

$$\|u\|_{C^\delta(\mathbb{T})} \leq c \|f\|_{C(\mathbb{T}^d)} \tag{31}$$

Proof. There are several ways to prove this result. One option would be to apply embedding results for the Riesz potential. Another option would be to use the Harnack inequality. Here, we give a proof based on the corresponding heat equation and the representation of solutions with the help of the fundamental solution. Let (P_t) denote the contraction semigroup of the operator $\partial_t + (-\Delta)^{\frac{\alpha}{2}}$ in $(0, \infty) \times \mathbb{R}^d$. It is known that for $f \in L^\infty(\mathbb{R}^d)$ the function $P_t f$ belongs to $C^\infty(\mathbb{R}^d)$ and satisfies

$$|\nabla P_t f(x)| \leq c_1 t^{-1/\alpha} \|f\|_\infty \quad \text{for all } x \in \mathbb{R}^d \tag{32}$$

with some constant $c_1 \geq 1$ independent of x . This is proved in several works, e.g. in [Bas09, Theorem 3.2]. In order to prove (31), let u be a solution to

(30) and $x, y \in \mathbb{R}^d$. We only need to consider the case $|x - y| \leq 1$. Assume $\rho \in (0, 1)$. Then

$$\begin{aligned} |u(x) - u(y)| &\leq \int_0^\infty e^{-\lambda t} |P_t f(x) - P_t f(y)| dt \\ &\leq \int_0^\rho e^{-\lambda t} |P_t f(x) - P_t f(y)| dt + \int_\rho^\infty e^{-\lambda t} |P_t f(x) - P_t f(y)| dt. \end{aligned}$$

The first integral is estimated from above as follows:

$$\begin{aligned} \int_0^\rho e^{-\lambda t} |P_t f(x) - P_t f(y)| dt &\leq 2\|f\|_\infty \int_0^\rho e^{-\lambda t} dt \\ &= 2\|f\|_\infty \frac{1}{\lambda} (1 - e^{-\lambda\rho}) \leq 2\rho\|f\|_\infty. \end{aligned}$$

For the estimate of the second integral we apply (32) and obtain

$$\int_\rho^\infty e^{-\lambda t} |P_t f(x) - P_t f(y)| dt \leq c_1\|f\|_\infty |x - y| \int_\rho^\infty e^{-\lambda t} t^{-1/\alpha} dt$$

Note that for $\alpha < 1$ we have

$$\begin{aligned} \int_\rho^\infty e^{-\lambda t} t^{-1/\alpha} dt &\leq \int_\rho^1 t^{-1/\alpha} dt + \int_1^\infty e^{-\lambda t} dt \leq \frac{\alpha - 1}{\alpha} (1 - \rho^{\frac{\alpha-1}{\alpha}}) + \frac{1}{\lambda} e^{-\lambda} \\ &\leq c_2(\alpha) \max\{1, \rho^{\frac{\alpha-1}{\alpha}}\} + c_3(\lambda). \end{aligned}$$

Hence, we obtain for $\alpha < 1$

$$\int_\rho^\infty e^{-\lambda t} |P_t f(x) - P_t f(y)| dt \leq c_1 |x - y| \|f\|_\infty \left(c_2 \max\{1, \rho^{\frac{\alpha-1}{\alpha}}\} + c_3 \rho \right)$$

Now we choose $\rho = |x - y|^\alpha$. Combining the estimates of the two integrals, we obtain the desired result with $\delta = \alpha$. \square

Lemma 10. *There exist $\lambda_0 > 0$ and $\beta > 0$ such that for all $\lambda \geq \lambda_0$ the resolvent $(\mathcal{L}^s + \mathcal{L}^1 + \mathcal{L}^2 + \lambda \mathbf{I})^{-1}$ is a bounded operator from $C(\mathbb{T}^d)$ to $C^\beta(\mathbb{T}^d)$.*

Proof. We have

$$\begin{aligned} (\mathcal{L}^s + \mathcal{L}^1 + \mathcal{L}^2 + \lambda \mathbf{I})^{-1} &= ([\mathbf{I} + (\mathcal{L}^1 + \mathcal{L}^2)(\mathcal{L}^s + \lambda \mathbf{I})^{-1}](\mathcal{L}^s + \lambda \mathbf{I})^{-1})^{-1} \\ &= (\mathcal{L}^s + \lambda \mathbf{I})^{-1} [\mathbf{I} + (\mathcal{L}^1 + \mathcal{L}^2)(\mathcal{L}^s + \lambda \mathbf{I})^{-1}]^{-1} \end{aligned}$$

Letting $\lambda_0 = 2\|\mathcal{L}^1 + \mathcal{L}^2\|_{C(\mathbb{T}^d) \rightarrow C(\mathbb{T}^d)}$ one can easily check that $[\mathbf{I} + (\mathcal{L}^1 + \mathcal{L}^2)(\mathcal{L}^s + \lambda\mathbf{I})^{-1}]^{-1}$ is a bounded operator in $C(\mathbb{T}^d)$ for any $\lambda > \lambda_0$. Combining this with the first statement of [Lemma 8](#), we obtain the required statement. \square

The operator $\mathcal{L}^* := (\mathcal{L}^s + \mathcal{L}^1 + \mathcal{L}^2)$ is adjoint to the operator \mathcal{L} defined by

$$\mathcal{L}q(\zeta) = \int_{\mathbb{R}^d} \frac{\Lambda(\zeta, \eta)((\Lambda(\eta, \eta))^{-1}q(\eta) - ((\Lambda(\zeta, \zeta))^{-1}q(\zeta))}{|\zeta - \eta|^{d+\alpha}} d\eta.$$

In the same way as in the proof of [Lemma 8](#) and [Lemma 10](#) one can show that the resolvent $(\mathcal{L} + \lambda)^{-1}$ is a bounded operator from $C(\mathbb{T}^d)$ to $C^\beta(\mathbb{T}^d)$ for sufficiently large positive λ .

Considering the properties of the function $\Lambda(\zeta, \zeta)$ and the definition of operator \mathcal{L}^* it is straightforward to see that for sufficiently large λ both $(-L + \lambda)^{-1}$ and $(-L^* + \lambda)^{-1}$ are bounded operator from $C(\mathbb{T}^d)$ to $C^\beta(\mathbb{T}^d)$. Indeed, taking $\lambda_1 > \lambda(\min \Lambda(\xi, \xi))^{-1}$ we have

$$\begin{aligned} -L^* + \lambda &= \Lambda(\zeta, \zeta) \left(\mathcal{L}^* + \lambda_1 + \frac{\lambda}{\Lambda(\zeta, \zeta)} - \lambda_1 \right) \\ &\Lambda(\zeta, \zeta) \left(\mathbf{I} + \left(\frac{\lambda}{\Lambda(\zeta, \zeta)} - \lambda_1 \right) (\mathcal{L}^* + \lambda_1)^{-1} \right) (\mathcal{L}^* + \lambda_1) \end{aligned}$$

Since $\|(\mathcal{L}^* + \lambda_1)^{-1}\|_{\mathcal{L}(C(\mathbb{T}^d), C(\mathbb{T}^d))} \leq \lambda_1^{-1}$, then

$$\left\| \left(\frac{\lambda}{\Lambda(\zeta, \zeta)} - \lambda_1 \right) (\mathcal{L}^* + \lambda_1)^{-1} \right\|_{\mathcal{L}(C(\mathbb{T}^d), C(\mathbb{T}^d))} \leq \lambda_1^{-1} \left| \lambda_1 - \frac{\lambda}{\max \Lambda(\zeta, \zeta)} \right| < 1.$$

Therefore,

$$(-L^* + \lambda)^{-1} = (\mathcal{L}^* + \lambda_1)^{-1} \left(\mathbf{I} + \left(\frac{\lambda}{\Lambda(\zeta, \zeta)} - \lambda_1 \right) (\mathcal{L}^* + \lambda_1)^{-1} \right)^{-1} (\Lambda\zeta, \zeta)^{-1}$$

is a bounded operator from $C(\mathbb{T}^d)$ to $C^\beta(\mathbb{T}^d)$. The fact that $(-L + \lambda)^{-1}$ is bounded operator from $C(\mathbb{T}^d)$ to $C^\beta(\mathbb{T}^d)$ can be justified in the same way. This implies in particular that both $(-L + \lambda)^{-1}$ and $(-L^* + \lambda)^{-1}$ are compact operators in $C(\mathbb{T}^d)$.

Also, from the maximum principle it follows that $\|(-L + \lambda)^{-1}\|_{\mathcal{L}(C(\mathbb{T}^d), C(\mathbb{T}^d))} \leq \lambda^{-1}$.

By the standard maximum principle arguments, the operator $(L + \lambda)^{-1}$ maps the set of non-negative continuous non-zero functions on \mathbb{T}^d to the set of strictly positive continuous functions on \mathbb{T}^d . Therefore, the Krein-Rutman

theorem applies to the operator $(-L + \lambda)^{-1}$.

It is easy to check that $v = 1$ is the principal eigenfunction of $(-L + \lambda)^{-1}$ and that the corresponding eigenvalue μ_0 is equal to λ^{-1} .

By the Krein-Rutman theorem the adjoint operator $((-L + \lambda)^{-1})^* = (-L^* + \lambda)^{-1}$ maps the cone of non-negative measures into itself, its principal eigenvalue is λ^{-1} , and the corresponding eigenmeasure is positive. Since the adjoint operator maps the space of continuous functions into itself, it maps the cone of non-negative continuous functions into itself.

Applying the maximum principle arguments we conclude that for any non-trivial continuous non-negative function v on \mathbb{T}^d the function $(-L^* + \lambda)^{-1}v$ is strictly positive. Hence the Krein-Rutman theorem applies to the operator $(-L^* + \lambda)^{-1}$. Denote by μ_0^* the principal eigenvalue of this operator and by $p_0(\zeta)$ the corresponding continuous eigenfunction. Then the function $p_0(\zeta)$ is positive, and the measure $p_0(\zeta) d\zeta$ is a positive eigenmeasure. By [KR50], [KLS89, Chapter 4] there is only one eigenmeasure in the cone of non-negative measures. Therefore, $\mu_0^* = \mu_0 = \lambda^{-1}$, and the function p_0 belongs to the kernel of the operator L^* . The proof of [Theorem 7](#) is complete. \square

4.2 A priori estimates

Our next goal is to obtain a priori estimates for the solution of equation (8).

Proposition 11. *Assume that (8) holds true for some $f \in L^2(\mathbb{R}^d)$ and $u^\varepsilon \in \mathcal{D}(L^\varepsilon)$. Then there exist a constant c such that*

$$\begin{aligned} \|u^\varepsilon\|_{H^{\alpha/2}(\mathbb{R}^d)} &\leq c\left(1 + \frac{1}{m}\right)\|f\|_{L^2(\mathbb{R}^d)}, \\ \|u^\varepsilon\|_{L^2(\mathbb{R}^d)} &\leq \frac{c}{m}\|f\|_{L^2(\mathbb{R}^d)}, \end{aligned}$$

The constant c does not depend on ε , neither on m .

Proof. Multiplying equation (8) by $u^\varepsilon(x)p_0(\frac{x}{\varepsilon})$ and integrating the resulting

relation over \mathbb{R}^d yields

$$\begin{aligned} \iint_{\mathbb{R}^d \mathbb{R}^d} \frac{\Lambda\left(\frac{x}{\varepsilon}, \frac{y}{\varepsilon}\right) p_0\left(\frac{x}{\varepsilon}\right) (u^\varepsilon(y) - u^\varepsilon(x)) u^\varepsilon(x)}{|x - y|^{d+\alpha}} dy dx - m \int_{\mathbb{R}^d} p_0\left(\frac{x}{\varepsilon}\right) (u^\varepsilon(x))^2 dx \\ = \int_{\mathbb{R}^d} p_0\left(\frac{x}{\varepsilon}\right) u^\varepsilon(x) f(x) dx \end{aligned} \quad (33)$$

The first term here can be transformed as follows

$$\begin{aligned} \iint_{\mathbb{R}^d \mathbb{R}^d} \frac{\Lambda\left(\frac{x}{\varepsilon}, \frac{y}{\varepsilon}\right) p_0\left(\frac{x}{\varepsilon}\right) (u^\varepsilon(y) - u^\varepsilon(x)) u^\varepsilon(x)}{|x - y|^{d+\alpha}} dy dx \\ = \iint_{\mathbb{R}^d \mathbb{R}^d} \frac{\Lambda\left(\frac{x}{\varepsilon}, \frac{y}{\varepsilon}\right) p_0\left(\frac{x}{\varepsilon}\right) u^\varepsilon(y) u^\varepsilon(x) - \Lambda\left(\frac{y}{\varepsilon}, \frac{x}{\varepsilon}\right) p_0\left(\frac{y}{\varepsilon}\right) (u^\varepsilon(x))^2}{|x - y|^{d+\alpha}} dy dx \\ + \iint_{\mathbb{R}^d \mathbb{R}^d} \frac{\Lambda\left(\frac{y}{\varepsilon}, \frac{x}{\varepsilon}\right) p_0\left(\frac{y}{\varepsilon}\right) (u^\varepsilon(x))^2 - \Lambda\left(\frac{x}{\varepsilon}, \frac{y}{\varepsilon}\right) p_0\left(\frac{x}{\varepsilon}\right) (u^\varepsilon(x))^2}{|x - y|^{d+\alpha}} dy dx \quad (34) \\ = \iint_{\mathbb{R}^d \mathbb{R}^d} \frac{\Lambda\left(\frac{x}{\varepsilon}, \frac{y}{\varepsilon}\right) p_0\left(\frac{x}{\varepsilon}\right) u^\varepsilon(y) u^\varepsilon(x) - \Lambda\left(\frac{x}{\varepsilon}, \frac{y}{\varepsilon}\right) p_0\left(\frac{x}{\varepsilon}\right) (u^\varepsilon(y))^2}{|x - y|^{d+\alpha}} dy dx \\ = - \iint_{\mathbb{R}^d \mathbb{R}^d} \frac{\Lambda\left(\frac{x}{\varepsilon}, \frac{y}{\varepsilon}\right) p_0\left(\frac{x}{\varepsilon}\right) (u^\varepsilon(y) - u^\varepsilon(x)) u^\varepsilon(y)}{|x - y|^{d+\alpha}} dy dx; \end{aligned}$$

here we have used the fact that by [Theorem 7](#) the integral in (34) is equal to zero. Considering these equalities one can rewrite relation (33) as follows

$$\begin{aligned} \frac{1}{2} \iint_{\mathbb{R}^d \mathbb{R}^d} \frac{\Lambda\left(\frac{x}{\varepsilon}, \frac{y}{\varepsilon}\right) p_0\left(\frac{x}{\varepsilon}\right) (u^\varepsilon(y) - u^\varepsilon(x))^2}{|x - y|^{d+\alpha}} dy dx + m \int_{\mathbb{R}^d} p_0\left(\frac{x}{\varepsilon}\right) (u^\varepsilon(x))^2 dx \\ = - \int_{\mathbb{R}^d} p_0\left(\frac{x}{\varepsilon}\right) u^\varepsilon(x) f(x) dx \end{aligned} \quad (35)$$

By [Theorem 7](#) the function p_0 satisfies the estimates $0 < p_- \leq p_0(z) \leq p^+$. Therefore, we have

$$\|u^\varepsilon\|_{H^{\alpha/2}(\mathbb{R}^d)} \leq c \left(1 + \frac{1}{m}\right) \|f\|_{L^2(\mathbb{R}^d)}, \quad \|u^\varepsilon\|_{L^2(\mathbb{R}^d)} \leq \frac{p^+}{mp_-} \|f\|_{L^2(\mathbb{R}^d)}.$$

This completes the proof of Proposition. \square

From the estimates of [Proposition 11](#) one can easily deduce that the set of positive real numbers belongs to the resolvent set of operator L^ε . In

particular, equation (8) is well posed and it has a unique solution $u^\varepsilon \in \mathcal{D}(L^\varepsilon)$.

4.3 Passage to the limit

According to the estimates of [Proposition 11](#) the family u^ε converges for a subsequence, as $\varepsilon \rightarrow 0$, to a function $u^0 \in H^{\alpha/2}(\mathbb{R}^d)$, weakly in $H^{\alpha/2}(\mathbb{R}^d)$. Furthermore, $u^\varepsilon \rightarrow u^0$ strongly in L^2 on any compact set in \mathbb{R}^d .

In order to characterize the function u^0 we multiply equation (8) by a test function $p_0(\frac{x}{\varepsilon})\varphi(x)$ with $\varphi \in \mathcal{C}_0^\infty(\mathbb{R}^d)$ and integrate the resulting relation in \mathbb{R}^d . We have

$$\begin{aligned} \int_{\mathbb{R}^d} \int_{\mathbb{R}^d} \frac{\Lambda(\frac{x}{\varepsilon}, \frac{y}{\varepsilon}) p_0(\frac{x}{\varepsilon}) (u^\varepsilon(y) - u^\varepsilon(x)) \varphi(x)}{|x - y|^{d+\alpha}} dy dx - m \int_{\mathbb{R}^d} p_0(\frac{x}{\varepsilon}) u^\varepsilon(x) \varphi(x) dx \\ = \int_{\mathbb{R}^d} p_0(\frac{x}{\varepsilon}) \varphi(x) f(x) dx \end{aligned} \quad (36)$$

In the same way as in the proof of [Proposition 11](#) one can show that

$$\begin{aligned} \int_{\mathbb{R}^d} \int_{\mathbb{R}^d} \frac{\Lambda(\frac{x}{\varepsilon}, \frac{y}{\varepsilon}) p_0(\frac{x}{\varepsilon}) (u^\varepsilon(y) - u^\varepsilon(x)) \varphi(x)}{|x - y|^{d+\alpha}} dy dx \\ = - \int_{\mathbb{R}^d} \int_{\mathbb{R}^d} \frac{\Lambda(\frac{x}{\varepsilon}, \frac{y}{\varepsilon}) p_0(\frac{x}{\varepsilon}) (\varphi(y) - \varphi(x)) u^\varepsilon(y)}{|x - y|^{d+\alpha}} dy dx. \end{aligned}$$

We represent $\mathbb{R}^d \times \mathbb{R}^d$ as the union of two sets

$$\mathbb{R}^d \times \mathbb{R}^d = G_4^\delta \cup G_5^\delta \quad (37)$$

with

$$G_4^\delta = \{(x, y) : |x - y| \leq \delta\}, \quad G_5^\delta = \{(x, y) : |x - y| > \delta\}. \quad (38)$$

Denote

$$\mathcal{K}_\delta^\varepsilon(x, y) = \frac{\Lambda(\frac{x}{\varepsilon}, \frac{y}{\varepsilon}) p_0(\frac{x}{\varepsilon}) (\varphi(y) - \varphi(x))}{|x - y|^{d+\alpha}} \mathbf{1}_\delta(x - y),$$

where $\mathbf{1}_\delta(z)$ is an indicator function of the ball $\{z \in \mathbb{R}^d : |z| \leq \delta\}$. It is easy to check that

$$0 \leq \mathcal{K}_\delta^\varepsilon(x, y) \leq C_\varphi |x - y|^{1-d-\alpha} \mathbf{1}_\delta(x - y).$$

Since the integral

$$\int_{\mathbb{R}^d} |z|^{1-d-\alpha} \mathbf{1}_\delta(z) dz$$

tends to zero, as $\delta \rightarrow 0$, we have

$$\int_{\mathbb{R}^d} dx \left(\int_{\mathbb{R}^d} \mathcal{K}_\delta^\varepsilon(x, y) u^\varepsilon(y) dy \right)^2 \leq C(\delta) \|u^\varepsilon\|_{L^2(\mathbb{R}^d)}^2, \quad (39)$$

where $C(\delta) \rightarrow 0$, as $\delta \rightarrow 0$. On the set G_5^δ the kernel is bounded. Therefore,

$$\int_{G_5^\delta} \frac{\Lambda\left(\frac{x}{\varepsilon}, \frac{y}{\varepsilon}\right) p_0\left(\frac{x}{\varepsilon}\right) (\varphi(y) - \varphi(x)) u^\varepsilon(y)}{|x - y|^{d+\alpha}} dy dx \rightarrow \int_{G_5^\delta} \frac{\langle \Lambda p_0 \rangle (\varphi(y) - \varphi(x)) u^0(y)}{|x - y|^{d+\alpha}} dy dx$$

where

$$\langle \Lambda p_0 \rangle = \int_{\mathbb{T}^d \times \mathbb{T}^d} \Lambda(\zeta, \eta) p_0(\zeta) d\zeta d\eta.$$

Combining this convergence with (39) we conclude that

$$\begin{aligned} & \iint_{\mathbb{R}^d \mathbb{R}^d} \frac{\Lambda\left(\frac{x}{\varepsilon}, \frac{y}{\varepsilon}\right) p_0\left(\frac{x}{\varepsilon}\right) (\varphi(y) - \varphi(x)) u^\varepsilon(y)}{|x - y|^{d+\alpha}} dy dx \\ & \rightarrow \iint_{\mathbb{R}^d \mathbb{R}^d} \frac{\langle \Lambda p_0 \rangle (\varphi(y) - \varphi(x)) u^0(y)}{|x - y|^{d+\alpha}} dy dx, \end{aligned}$$

as $\varepsilon \rightarrow 0$. Therefore,

$$\begin{aligned} & \iint_{\mathbb{R}^d \mathbb{R}^d} \frac{\Lambda\left(\frac{x}{\varepsilon}, \frac{y}{\varepsilon}\right) p_0\left(\frac{x}{\varepsilon}\right) (u^\varepsilon(y) - u^\varepsilon(x)) \varphi(x)}{|x - y|^{d+\alpha}} dy dx \\ & \rightarrow \iint_{\mathbb{R}^d \mathbb{R}^d} \frac{\langle \Lambda p_0 \rangle (u^0(y) - u^0(x)) \varphi(x)}{|x - y|^{d+\alpha}} dy dx. \end{aligned}$$

Passing to the limit in (36) yields

$$\begin{aligned} & \iint_{\mathbb{R}^d \mathbb{R}^d} \frac{\langle \Lambda p_0 \rangle (u^0(y) - u^0(x)) \varphi(x)}{|x - y|^{d+\alpha}} dy dx - m \int_{\mathbb{R}^d} \langle p_0 \rangle u^0(x) \varphi(x) dx \\ & = \int_{\mathbb{R}^d} \langle p_0 \rangle f(x) \varphi(x) dx. \end{aligned}$$

It remains to divide this equation by $\langle p_0 \rangle$ and denote $\Lambda^{\text{eff}} = \langle p_0 \rangle^{-1} \langle \Lambda p_0 \rangle$. Then the limit equation takes the form

$$\iint_{\mathbb{R}^d \mathbb{R}^d} \frac{\Lambda^{\text{eff}}(u^0(y) - u^0(x))\varphi(x)}{|x - y|^{d+\alpha}} dy dx - m \int_{\mathbb{R}^d} u^0(x)\varphi(x) dx = \int_{\mathbb{R}^d} f(x)\varphi(x) dx.$$

Finally, we can complete the proof of [Theorem 4](#). The weak convergence in $H^{\alpha/2}(\mathbb{R}^d)$ has already been proved. The convergence in $L^2(\mathbb{R}^d)$ can be shown in exactly the same way as in the proof of [Theorem 1](#).

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