



Lower Deviation for the Supremum of the Support of Super-Brownian Motion

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Abstract

We study the asymptotic behavior of the supremum M_t of the support of a supercritical super-Brownian motion. In our recent paper (Ren et al. in Stoch Proc Appl 137:1–34, 2021), we showed that, under some conditions, $M_t - m(t)$ converges in distribution to a randomly shifted Gumbel random variable, where $m(t) = c_0 t - c_1 \log t$. In the same paper, we also studied the upper large deviation of M_t , i.e., the asymptotic behavior of $\mathbb{P}(M_t > \delta c_0 t)$ for $\delta \geq 1$. In this paper, we study the lower large deviation of M_t , i.e., the asymptotic behavior of $\mathbb{P}(M_t \leq \delta c_0 t | \mathcal{S})$ for $\delta < 1$, where \mathcal{S} is the survival event.

Keywords Super-Brownian motion · Supremum of support · Lower large deviation

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1 Introduction

1.1 Super-Brownian Motion

Let ψ be a function of the form

$$\psi(\lambda) = -\alpha\lambda + \beta\lambda^2 + \int_0^\infty (e^{-\lambda y} - 1 + \lambda y) n(dy), \quad \lambda \geq 0,$$

where $\alpha \in \mathbb{R}$, $\beta \geq 0$ and n is a σ -finite measure satisfying

$$\int_0^\infty (y^2 \wedge y) n(dy) < \infty.$$

ψ is called a branching mechanism. We will always assume that $\lim_{\lambda \rightarrow \infty} \psi(\lambda) = \infty$. Let $\{B_t, t \geq 0; P_x\}$ be a standard Brownian motion starting from $x \in \mathbb{R}$, and let E_x be the corresponding expectation. We write $P = P_0$ and $E = E_0$. In this paper, we will consider a super-Brownian motion X on \mathbb{R} with branching mechanism ψ .

Let $\mathcal{B}^+(\mathbb{R})$ (resp. $\mathcal{B}_b^+(\mathbb{R})$) be the space of nonnegative (resp. bounded nonnegative) Borel functions on \mathbb{R} , and let $\mathcal{M}_F(\mathbb{R})$ be the space of finite measures on \mathbb{R} , equipped with the topology of weak convergence. A super-Brownian motion $X = \{X_t, t \geq 0\}$ with branching mechanism ψ is a Markov process taking values in $\mathcal{M}_F(\mathbb{R})$. For any $\mu \in \mathcal{M}_F(\mathbb{R})$, we denote the law of X with initial configuration μ by \mathbb{P}_μ , and the corresponding expectation by \mathbb{E}_μ . We write $\mathbb{P} = \mathbb{P}_{\delta_0}$ and $\mathbb{E} = \mathbb{E}_{\delta_0}$. As usual, we use the notation $\langle f, \mu \rangle := \int_{\mathbb{R}} f(x) \mu(dx)$ and $\|\mu\| := \langle 1, \mu \rangle$. Then for all $f \in \mathcal{B}_b^+(\mathbb{R})$ and $\mu \in \mathcal{M}_F(\mathbb{R})$,

$$-\log \mathbb{E}_\mu \left(e^{-\langle f, X_t \rangle} \right) = \langle V_f(t, \cdot), \mu \rangle, \quad t \geq 0, \quad (1.1)$$

where $V_f(t, x)$ is the unique positive solution to the equation

$$V_f(t, x) + E_x \int_0^t \psi(V_f(t-s, B_s)) ds = E_x f(B_t), \quad t \geq 0. \quad (1.2)$$

The existence of such superprocesses is well-known, see, for instance, [8, 11] or [17].

It is well-known that $\|X_t\|$ is a continuous state branching process with branching mechanism ψ and that

$$\mathbb{P} \left(\lim_{t \rightarrow \infty} \|X_t\| = 0 \right) = e^{-\lambda^*},$$

where $\lambda^* \in [0, \infty)$ is the largest root of the equation $\psi(\lambda) = 0$. It is known that $\lambda^* > 0$ if and only if $\alpha = -\psi'(0+) > 0$. X is called a supercritical (critical, subcritical) super-Brownian motion if $\alpha > 0$ ($= 0$, < 0). In this paper, we only deal with the supercritical case, that is, we assume $\alpha > 0$. Let M_t be the supremum of the support of X_t . More precisely, we define the rightmost point $M(\mu)$ of $\mu \in \mathcal{M}_F(\mathbb{R})$

by $M(\mu) := \sup\{x : \mu(x, \infty) > 0\}$. Here we use the convention that $\sup \emptyset = -\infty$. Then M_t is simply $M(X_t)$. Recently, in [18], we studied the asymptotic behavior of M_t under the following two assumptions:

(H1) There exists $\gamma > 0$ such that

$$\int_1^\infty y(\log y)^{2+\gamma} n(dy) < \infty.$$

(H2) There exist $\vartheta \in (0, 1]$ and $a > 0, b > 0$ such that

$$\psi(\lambda) \geq -a\lambda + b\lambda^{1+\vartheta}, \quad \lambda > 0.$$

It is clear that if $\beta > 0$ or $n(dy) \geq y^{-1-\vartheta} dy$, then (H2) holds. Condition (H2) implies that the following Grey condition holds:

$$\int_0^\infty \frac{1}{\psi(\lambda)} d\lambda < \infty. \quad (1.3)$$

It is well known that under the above Grey condition, $\lim_{t \rightarrow \infty} \mathbb{P}_\mu(\|X_t\| = 0) = e^{-\lambda^* \|\mu\|}$. Denote $\mathcal{S} := \{\forall t \geq 0, \|X_t\| > 0\}$. It is clear that $\mathbb{P}(\mathcal{S}) \in (0, 1)$. Define, for $t \geq 0$,

$$D_t := \left\langle \left(\sqrt{2\alpha}t - \cdot \right) e^{-\sqrt{2\alpha}(\sqrt{2\alpha}t - \cdot)}, X_t \right\rangle.$$

It has been proven in [16] that $\{D_t, t \geq 0\}$ is a martingale, which is called the derivative martingale of the super-Brownian motion X_t , and that D_t has an almost sure nonnegative limit D_∞ as $t \rightarrow \infty$. Assumption (H2) also implies that

$$\int_0^\infty \frac{1}{\sqrt{\int_{\lambda^*}^\xi \psi(u) du}} d\xi < \infty. \quad (1.4)$$

Under (H1) and (1.4), D_∞ is non-degenerate and

$$\frac{M_t}{t} \rightarrow \sqrt{2\alpha}, \quad \mathbb{P}\text{-a.s. on } \mathcal{S}, \quad (1.5)$$

see [16, Theorem 2.4 and Corollary 3.2].

For any $f \in \mathcal{B}^+(\mathbb{R})$, put

$$u_f(t, x) := -\log \mathbb{E} \left(e^{-\int_{\mathbb{R}} f(y-x) X_t(dy)}; M_t \leq x \right), \quad (1.6)$$

Note that u_f only depends on the value of f on $(-\infty, 0]$. Let \mathcal{H} be the space of all the nonnegative bounded Borel functions f on $(-\infty, 0]$ satisfying

$$\int_0^\infty y e^{\sqrt{2\alpha}y} f(-y) dy < \infty. \quad (1.7)$$

It has been proved in [18, Theorem 1.3] that under (H1)–(H2), for any $f \in \mathcal{H}$, we have that

$$\lim_{t \rightarrow \infty} u_f(t, m_t + x) = w_f(x), \quad (1.8)$$

where

$$m_t = \sqrt{2\alpha}t - \frac{3}{2\sqrt{2\alpha}} \log t, \quad (1.9)$$

and w_f is a traveling wave solution of the F-KPP equation, that is, a solution of

$$\frac{1}{2}w_{xx} + \sqrt{2\alpha}w_x - \psi(w) = 0.$$

Moreover, w_f is given by $w_f(x) = -\log \mathbb{E} \left[\exp\{-\tilde{C}(f)D_\infty e^{-\sqrt{2\alpha}x}\} \right]$, with

$$\tilde{C}(f) := \lim_{r \rightarrow \infty} \sqrt{\frac{2}{\pi}} \int_0^\infty u_f(r, \sqrt{2\alpha}r + y) y e^{\sqrt{2\alpha}y} dy \in (0, \infty).$$

In the remainder of this paper, we write $u(t, x)$ and $w(x)$ for $u_f(t, x)$ and $w_f(x)$, respectively, when $f \equiv 0$.

1.2 Main Results

In [18, Theorem 1.2], we proved the following upper large deviation results for M_t under conditions (H1)–(H2):

(1) For $\delta > 1$,

$$\lim_{t \rightarrow \infty} \sqrt{t} e^{\alpha(\delta^2-1)t} \mathbb{P}(M_t > \sqrt{2\alpha}\delta t) \in (0, \infty);$$

(2)
$$\lim_{t \rightarrow \infty} \frac{t^{3/2}}{\frac{3}{2\sqrt{2\alpha}} \log t} \mathbb{P}(M_t > \sqrt{2\alpha}t) \in (0, \infty).$$

However, using the methods in [18], we could not get the asymptotic behavior of the lower large deviation probability $\mathbb{P}(M_t \leq \sqrt{2\alpha}\delta t | \mathcal{S})$ for $\delta < 1$. The purpose of this paper is to study the asymptotic behavior of the lower large deviation probability. To accomplish this, we use the skeleton decomposition of super-Brownian motion and adapt some ideas from [7] used in the study of lower larger deviations of the maximum of branching Brownian motion.

For branching Brownian motion, the asymptotic behavior of the maximal position, also denoted by M_t , of the particles alive at time t has been intensively studied. To simplify notation, we consider a standard binary branching Brownian motion in \mathbb{R} , i.e.,

the lifetime of a particle is an exponential random variable of parameter 1 and when it dies, it gives birth to 2 children at the position of its death. Bramson proved in [4] that $P(M_t - m(t) \leq x) \rightarrow 1 - w(x)$ as $t \rightarrow \infty$, where $m(t) = \sqrt{2}t - \frac{3}{2\sqrt{2}} \log t$ and $w(x)$ is a traveling wave solution. For the large deviation of M_t , [5, 6] studied the convergence rate of $P(M_t > \sqrt{2}\delta t)$ for $\delta \geq 1$. Recently, Derrida and Shi [9, 10] studied the lower large deviation of M_t , i.e., the asymptotic behavior of $\frac{1}{t} \log P(M_t \leq \sqrt{2}\delta t)$ for $\delta < 1$, and found that the rate function has a phase transition at $1 - \sqrt{2}$. Chen et al. [7] studied the limiting property of $P(M_t \leq \sqrt{2}\delta t)$ for $\delta < 1$. For more results on extremal processes of branching Brownian motions, we refer our readers to [1, 2].

To maximize the possibility of $M_t \leq \sqrt{2}\delta t$ for $\delta < 1$, a good strategy is to make the first branching time τ as large as possible. It was shown in [7] that, conditioned on $\{M_t \leq \sqrt{2}\delta t\}$, $\tau \approx \frac{1-\delta}{\sqrt{2}}t \pm O(1)\sqrt{t}$ when $\delta \in (1 - \sqrt{2}, 1)$; $\tau \approx t - O(1)\sqrt{t}$ when $\delta = 1 - \sqrt{2}$ and $\tau \approx t - O(1)$ when $\delta < 1 - \sqrt{2}$. The asymptotic behaviors of $P(M_t \leq \sqrt{2}\delta t)$ are different in these three different cases.

The intuition above also works for super-Brownian motion, but we need to use the first branching time of the skeleton process, which is a branching Brownian motion. Put

$$q := \psi'(\lambda^*) > 0, \quad \rho := \sqrt{1 + \frac{\psi'(\lambda^*)}{\alpha}} = \sqrt{1 + \frac{q}{\alpha}}.$$

We also use τ to denote the first branching time of the skeleton process of the super-Brownian motion. We will prove that, conditioned on $\{M_t \leq \sqrt{2\alpha}\delta t, \mathcal{S}\}$, as $t \rightarrow \infty$, $\tau \in [\frac{1-\delta}{\rho}t - (\log t)\sqrt{t}, \frac{1-\delta}{\rho}t + (\log t)\sqrt{t}]$ when $\delta \in (1 - \rho, 1)$; $\tau \in t - \sqrt{t} [t^{-1/4}, \log t]$ when $\delta = 1 - \rho$ and $\tau \in [t - O(1), t]$ when $\delta < 1 - \rho$. The asymptotic behavior of $\mathbb{P}(M_t \leq \sqrt{2\alpha}\delta t | \mathcal{S})$ exhibits a phase transition at $\delta = 1 - \rho$.

Now we state our main results.

Theorem 1.1 Assume that (H1) and (H2) hold. If $\delta \in (1 - \rho, 1)$, then for any $f \in \mathcal{H}$,

$$\begin{aligned} & \lim_{t \rightarrow \infty} e^{2\alpha(\rho-1)(1-\delta)t} t^{-3(\rho-1)/2} \mathbb{E} \left(e^{-\int_{\mathbb{R}} f(y - \sqrt{2\alpha}\delta t) X_t(dy)}; M_t \leq \sqrt{2\alpha}\delta t | \mathcal{S} \right) \\ &= \frac{\lambda^*}{e^{\lambda^*} - 1} \frac{a_\delta^{3(\rho-1)/2}}{\sqrt{2\alpha}\rho} \int_{-\infty}^{\infty} e^{-\sqrt{2\alpha}(\rho-1)z} A(w_f(z)) dz, \end{aligned}$$

where $a_\delta = 1 - \frac{1-\delta}{\rho}$ and

$$A(\lambda) = \frac{1}{\lambda^*} \psi(\lambda) + \psi'(\lambda^*) \left(1 - \frac{\lambda}{\lambda^*} \right) \geq 0, \quad \lambda \geq 0.$$

Theorem 1.2 Assume that (H1) and (H2) hold. Then for any $f \in \mathcal{H}$,

$$\begin{aligned} & \lim_{t \rightarrow \infty} t^{-3(\rho-1)/4} e^{(q+\alpha(\rho-1)^2)t} \mathbb{E} \left(e^{-\int_{\mathbb{R}} f(y - \sqrt{2\alpha}(1-\rho)t) X_t(dy)}; M_t \leq \sqrt{2\alpha}(1-\rho)t | \mathcal{S} \right) \\ &= \frac{\lambda^*}{e^{\lambda^*} - 1} \frac{1}{\sqrt{2\pi}} \int_0^\infty s^{3(\rho-1)/2} e^{-\alpha\rho^2 s^2} ds \int_{-\infty}^{\infty} e^{-\sqrt{2\alpha}(\rho-1)z} A(w_f(z)) dz. \end{aligned}$$

Theorem 1.3 Assume that (H1) and (H2) hold. If $\delta < 1 - \rho$, then for any $f \in \mathcal{B}_b^+(\mathbb{R})$,

$$\begin{aligned} \lim_{t \rightarrow \infty} \sqrt{t} e^{(q+\alpha\delta^2)t} \mathbb{E} \left(e^{-\int_{\mathbb{R}} f(y-\sqrt{2\alpha\delta t}) X_t(dy)}; M_t \leq \sqrt{2\alpha\delta t} | \mathcal{S} \right) \\ = \frac{\lambda^*}{e^{\lambda^*} - 1} \left[\frac{1}{2\sqrt{\pi\alpha}|\delta|} + \frac{1}{\sqrt{2\pi}} \int_0^\infty e^{(q-\alpha\delta^2)s} ds \int_{\mathbb{R}} e^{\sqrt{2\alpha\delta}z} G_f(s, z) dz \right], \end{aligned}$$

where

$$G_f(t, x) := \frac{1}{\lambda^*} \left[\psi(u_f(t, x)) - \psi(\lambda^* + u_f^*(t, x)) \right] + qv_f(t, x), \quad (1.10)$$

with v_f, u_f^* being defined in (2.7) and (2.6).

The reason that we assume $f \in \mathcal{H}$ in Theorems 1.1 and 1.2 is that (1.8) plays an important role in the proofs of Lemmas 3.2 and 3.7. Lemma 3.2 is used in the proof of Theorem 1.1 and Lemma 3.7 is used in the proof of Theorem 1.2.

Let $\mathcal{C}_c(\mathbb{R})(\mathcal{C}_c^+(\mathbb{R}))$ be the space of all the (nonnegative) continuous functions with compact support. Let $\mathcal{M}_R(\mathbb{R})$ be the space of all the Radon measures on \mathbb{R} equipped with the vague topology, see [14, p.111]. Recall that for random measures $\mu_t, \mu \in \mathcal{M}_R(\mathbb{R})$, μ_t converges in distribution to μ is equivalent to $\langle f, \mu_t \rangle$ converges in distribution to $\langle f, \mu \rangle$ for any $f \in \mathcal{C}_c^+(\mathbb{R})$. See [14, p.119] for more details.

As a consequence of Theorems 1.1–1.3, we have the following corollary.

Corollary 1.4 Assume that (H1) and (H2) hold. Conditioned on $\{M_t \leq \sqrt{2\alpha\delta t}, \mathcal{S}\}$, $X_t - \sqrt{2\alpha\delta t}$ converges in distribution to a random measure Ξ_δ . Moreover, for any $f \in \mathcal{C}_c^+(\mathbb{R})$, if $\delta \in [1 - \rho, 1)$,

$$\mathbb{E} \left(e^{-\int_{\mathbb{R}} f(y) \Xi_\delta(dy)} \right) = \frac{\int_{-\infty}^\infty e^{-\sqrt{2\alpha}(\rho-1)z} A(w_f(z)) dz}{\int_{-\infty}^\infty e^{-\sqrt{2\alpha}(\rho-1)z} A(w(z)) dz}; \quad (1.11)$$

and if $\delta < 1 - \rho$,

$$\mathbb{E} \left(e^{-\int_{\mathbb{R}} f(y) \Xi_\delta(dy)} \right) = \frac{\frac{1}{\sqrt{2\alpha}|\delta|} + \int_0^\infty e^{(q-\alpha\delta^2)s} ds \int_{\mathbb{R}} e^{\sqrt{2\alpha\delta}z} G_f(s, z) dz}{\frac{1}{\sqrt{2\alpha}|\delta|} + \int_0^\infty e^{(q-\alpha\delta^2)s} ds \int_{\mathbb{R}} e^{\sqrt{2\alpha\delta}z} G(s, z) dz},$$

where G_f is defined in (1.10) and $G(t, x) := G_0(t, x)$.

Proof We consider the case of $\delta \in [1 - \rho, 1)$ first. For any $f \in \mathcal{H}$ and $\theta > 0$, by Theorems 1.1–1.2,

$$\lim_{t \rightarrow \infty} \mathbb{E} \left(e^{-\theta \int_{\mathbb{R}} f(y-\sqrt{2\alpha\delta t}) X_t(dy)} | M_t \leq \sqrt{2\alpha\delta t}, \mathcal{S} \right) = \frac{\int_{-\infty}^\infty e^{-\sqrt{2\alpha}(\rho-1)z} A(w_\theta f(z)) dz}{\int_{-\infty}^\infty e^{-\sqrt{2\alpha}(\rho-1)z} A(w(z)) dz}.$$

It has been proved in [18, Lemma 3.3] that $\lim_{\theta \rightarrow 0} \tilde{C}(\theta f) = \tilde{C}(0)$, which implies that $w_{\theta f}(x) \rightarrow w(x)$. Note that $A(\lambda)$ is decreasing on $(0, \lambda^*)$ and $0 \leq w_{\theta f}(z) \leq \lambda^*$. Thus, using the monotone convergence theorem we get that

$$\lim_{\theta \rightarrow 0} \frac{\int_{-\infty}^{\infty} e^{-\sqrt{2\alpha}(\rho-1)z} A(w_{\theta f}(z)) dz}{\int_{-\infty}^{\infty} e^{-\sqrt{2\alpha}(\rho-1)z} A(w(z)) dz} = 1.$$

Thus, conditioned on $\{M_t \leq \sqrt{2\alpha}\delta t, \mathcal{S}\}$, $\int_{\mathbb{R}} f(y - \sqrt{2\alpha}\delta t) X_t(dy)$ converges in distribution for any $f \in C_c^+(\mathbb{R})$, which implies that $X_t - \sqrt{2\alpha}\delta t$ converges in distribution to a random measure Ξ_{δ} with Laplace transform given by (1.11).

Similarly, using Theorem 1.3, we can get the result for $\delta < 1 - \rho$. \square

Throughout this paper, we use C to denote a positive constant whose value may change from one appearance to another. For any two positive functions f and g on $[0, \infty)$, $f \sim g$ as $s \rightarrow \infty$ means that $\lim_{s \rightarrow \infty} \frac{f(s)}{g(s)} = 1$.

2 Preliminaries

2.1 Skeleton Decomposition

Denote by \mathbb{P}_{μ}^* the law of X with initial configuration μ conditioned on extinction. It has been proved in [3, Lemma 2] that (X, \mathbb{P}^*) is a super-Brownian motion with branching mechanism $\psi^*(\lambda) = \psi(\lambda + \lambda^*)$. Note that $(\psi^*)'(0+) = \psi'(\lambda^*) = q > 0$. So (X, \mathbb{P}^*) is subcritical.

Let $\mathbb{D}([0, \infty), \mathcal{M}_F(\mathbb{R}))$ be the space of all the right continuous functions $w : [0, \infty) \rightarrow \mathcal{M}_F(\mathbb{R})$, and \mathbb{D}_0^+ be the space of right continuous functions from $(0, \infty)$ to $\mathcal{M}_F(\mathbb{R})$ having zero as a trap. It has been proved in [12] that there is a family of measures $\{\mathbb{N}_x, x \in \mathbb{R}\}$ on \mathbb{D}_0^+ associated with the probability measures $\{\mathbb{P}_{\delta_x}^* : x \in \mathbb{R}\}$ such that

$$\int_{\mathbb{D}_0^+} \left(1 - e^{-\langle f, w_t \rangle}\right) \mathbb{N}_x^*(dw) = -\log \mathbb{P}_{\delta_x}^* \left(e^{-\langle f, X_t \rangle}\right), \quad (2.1)$$

for all $f \in \mathcal{B}_b^+(\mathbb{R})$ and $t > 0$. The branching property of X implies that, under $\mathbb{P}_{\delta_x}^*$, X_t is an infinitely divisible measure, so (2.1) is a Lévy–Khinchine formula in which \mathbb{N}_x^* plays the role of Lévy measure. By the spatial homogeneity of Brownian motion, one can check that

$$\mathbb{P}_{\delta_x}^* \left(e^{-\langle f, X_t \rangle}\right) = \mathbb{P}_{\delta_0}^* \left(e^{-\int f(x+y) X_t(dy)}\right), \quad \mathbb{N}_x^* \left(1 - e^{-\langle f, w_t \rangle}\right) = \mathbb{N}_0^* \left(1 - e^{-\int f(x+y) w_t(dy)}\right).$$

It was shown in [3] that the skeleton of the super-Brownian motion X_t is a branching Brownian motion Z_t with branching rate $q = \psi'(\lambda^*)$ and an offspring distribution $\{p_n : n \geq 2\}$ such that its generating function φ satisfies

$$q(\varphi(s) - s) = \frac{1}{\lambda^*} \psi(\lambda^*(1 - s)).$$

We label the particles in Z using the classical Ulam-Harris notation. Let \mathcal{T} be the set of all the particles. We write \emptyset for the root. For each particle $u \in \mathcal{T}$, we write b_u and σ_u for its birth and death time, respectively, N_u for the number of offspring of u , and $\{z_u(r) : r \in [b_u, \sigma_u]\}$ for its spatial trajectory. $v \preccurlyeq u$ means that v is an ancestor of u . Now we introduce the three kinds of immigrations along the skeleton Z as follows.

1. *Continuous immigration* The process $I^{\mathbb{N}^*}$ is defined by

$$I_t^{\mathbb{N}^*} := \sum_{u \in \mathcal{T}} \sum_{(r_j, w_j) \in \mathcal{D}_{1,u}} \mathbf{1}_{r_j < t} w_j (t - r_j),$$

where, given Z , independently for each $u \in \mathcal{T}$, $\mathcal{D}_{1,u} := \{(r_j, w_j) : j \geq 1\}$ are the atoms of a Poisson point process on $(b_u, \sigma_u] \times \mathbb{D}_0^+$ with rate $2\beta dr \times d\mathbb{N}_{z_u(r)}^*$.

2. *Discontinuous immigration* The processes $I^{\mathbb{P}^*}$ is defined by

$$I_t^{\mathbb{P}^*} := \sum_{u \in \mathcal{T}} \sum_{(r_j, w_j) \in \mathcal{D}_{2,u}} \mathbf{1}_{r_j < t} w_j (t - r_j),$$

where given Z , independently for each $u \in \mathcal{T}$, $\mathcal{D}_{2,u} := \{(r_j, w_j) : j \geq 1\}$ are the atoms of a Poisson point process on $(b_u, \sigma_u] \times \mathbb{D}([0, \infty), \mathcal{M}_F(\mathbb{R}))$ with rate $dr \times \int_{y \in (0, \infty)} y e^{-\lambda^* y} n(dy) d\mathbb{P}_{y\delta_{z_u(r)}}^*$.

3. *Branching point-biased immigration* The process I^η is defined by

$$I_t^\eta := \sum_{u \in \mathcal{T}} \mathbf{1}_{\sigma_u \leq t} X_{t-\sigma_u}^{(3,u)}$$

where, given Z , independently for each $u \in \mathcal{T}$, $X^{(3,u)}$ is an independent copy of the canonical process X issued at time σ_u with law $\mathbb{P}_{Y_u \delta_{z_u(\sigma_u)}}^*$ where, given u has $n(\geq 2)$ offspring, Y_u is an independent random variable with distribution

$$\eta_n(dy) = \frac{1}{p_n \lambda^* q} \left\{ \beta (\lambda^*)^2 \delta_0(dy) \mathbf{1}_{\{n=2\}} + (\lambda^*)^n \frac{y^n}{n!} e^{-\lambda^* y} n(dy) \right\}.$$

Now we define another $\mathcal{M}_F(\mathbb{R})$ -valued process $I = \{I_t : t \geq 0\}$ by

$$I := I^{\mathbb{N}^*} + I^{\mathbb{P}^*} + I^\eta \quad (2.2)$$

where $I^{\mathbb{N}^*} = \{I_t^{\mathbb{N}^*} : t \geq 0\}$, $I^{\mathbb{P}^*} = \{I_t^{\mathbb{P}^*} : t \geq 0\}$ and $I^\eta = \{I_t^\eta : t \geq 0\}$, conditioned on Z , are independent of each other. For any integer-valued measure ν , we denote by \mathbf{P}_ν the law of (Z, I) when the initial configuration of Z is ν . We write \mathbf{P} for \mathbf{P}_{δ_0} .

For any $\mu \in \mathcal{M}_F(\mathbb{R})$, let Z be a branching Brownian motion with Z_0 being a Poisson random measure with intensity measure $\lambda^* \mu$ and I be the immigration process along Z . Let \tilde{X} be an independent copy of X under \mathbb{P}_μ^* , also independent of I . Then we define a measure-valued process $\Lambda = \{\Lambda_t : t \geq 0\}$ by

$$\Lambda = \tilde{X} + I. \quad (2.3)$$

We denote the law of Λ by \mathbf{Q}_μ . In particular, under \mathbf{Q}_{δ_0} , $Z_0 = N\delta_0$, where N is a Poisson random variable with parameter λ^* . We write \mathbf{Q} for \mathbf{Q}_{δ_0} . In the rest of the paper, we use \mathbf{E} , \mathbb{E}^* and $\mathbf{E}_\mathbf{Q}$ to denote the expectations with respect to \mathbf{P} , \mathbb{P}^* and \mathbf{Q} , respectively. The following result is proved in [3].

Proposition 2.1 *For any $\mu \in \mathcal{M}_F(\mathbb{R}^d)$, the process $(\Lambda, \mathbf{Q}_\mu)$ is Markovian and has the same law as (X, \mathbb{P}_μ) .*

Recall that M_t is the supremum of the support of X_t . Denote the supremum of Λ_t , I_t , Z_t , and \tilde{X}_t by M_t^Λ , M_t^I , M_t^Z , and $M_t^{\tilde{X}}$, respectively. By (1.1), for any $f \in \mathcal{B}^+(\mathbb{R})$,

$$V_f(t, x) = -\log \mathbb{E}_{\delta_x} \left(e^{-\int_{\mathbb{R}} f(y) X_t(dy)} \right), \quad x \in \mathbb{R}.$$

By the spatial homogeneity of X , we have

$$V_f(t, -x) = -\log \mathbb{E} \left(e^{-\int_{\mathbb{R}} f(y-x) X_t(dy)} \right), \quad x \in \mathbb{R}. \quad (2.4)$$

Setting $f_\theta := f + \theta \mathbf{1}_{(0, \infty)}$, we get

$$u_f(t, x) = \lim_{\theta \rightarrow \infty} V_{f_\theta}(t, -x), \quad x \in \mathbb{R}. \quad (2.5)$$

For any $f \in \mathcal{B}^+(\mathbb{R})$, put

$$v_f(t, x) := \mathbf{E} \left(e^{-\int_{\mathbb{R}} f(y-x) I_t(dy)}; M_t^I \leq x \right), \quad (2.6)$$

$$u_f^*(t, x) := -\log \mathbb{E}^* \left(e^{-\int_{\mathbb{R}} f(y-x) X_t(dy)}; M_t \leq x \right). \quad (2.7)$$

For $f \equiv 0$, we write $v(t, x)$ and $u^*(t, x)$ for $v_f(t, x)$ and $u_f^*(t, x)$, respectively. The relation among u_f , u_f^* and v_f is given by the following lemma.

Lemma 2.2 *For any $f \in \mathcal{B}^+(\mathbb{R})$, $t \geq 0$ and $x \in \mathbb{R}$,*

$$u_f(t, x) = u_f^*(t, x) + \lambda^*(1 - v_f(t, x)).$$

Proof Recall that under \mathbf{Q} , $Z_0 = N\delta_0$, where N is Poisson distributed with parameter λ^* . By the definition of Λ , we get that, for any $t \geq 0$, $x \in \mathbb{R}$,

$$\begin{aligned} e^{-u_f(t, x)} &= \mathbb{E} \left(e^{-\int_{\mathbb{R}} f(y-x) X_t(dy)}; M_t \leq x \right) = \mathbf{E}_\mathbf{Q} \left(e^{-\int_{\mathbb{R}} f(y-x) \Lambda_t(dy)}; M_t^\Lambda \leq x \right) \\ &= \mathbf{E}_\mathbf{Q} \left(e^{-\int_{\mathbb{R}} f(y-x) \tilde{X}_t(dy)}; M_t^{\tilde{X}} \leq x \right) \mathbf{E}_\mathbf{Q} \left(e^{-\int_{\mathbb{R}} f(y-x) I_t(dy)}; M_t^I \leq x \right) \\ &= \mathbb{E}^* \left(e^{-\int_{\mathbb{R}} f(y-x) X_t(dy)}; M_t \leq x \right) \mathbf{E}_\mathbf{Q} \left(\left[\mathbf{E} \left(e^{-\int_{\mathbb{R}} f(y-x) I_t(dy)}; M_t^I \leq x \right) \right]^N \right) \\ &= e^{-u_f^*(t, x)} e^{\lambda^*(v_f(t, x) - 1)}. \end{aligned}$$

Thus, $u_f(t, x) = u_f^*(t, x) + \lambda^*(1 - v_f(t, x))$. \square

Now we give some basic relations among M_t^Z , M_t^Λ , M_t^I and M_t .

Lemma 2.3 Under \mathbf{Q} , given Λ_t , Z_t is a Poisson random measure with intensity $\lambda^* \Lambda_t$, which implies that $M_t^Z \leq M_t^\Lambda$, \mathbf{Q} -a.s.

Proof We refer the readers to the display above [3, (3.14)] for a proof. \square

Lemma 2.4 Under \mathbf{P} , $M_t^Z \leq M_t^I$, a.s.

Proof First we claim that $\mathbf{Q}(M_t^Z \leq M_t^I) = 1$. In fact, for any x , by Lemma 2.3, we have

$$\begin{aligned} 0 &= \mathbf{Q}(M_t^Z > x \geq M_t^I) = \mathbf{Q}(M_t^Z > x, M_t^I \leq x, M_t^{\tilde{X}} \leq x) \\ &= \mathbf{Q}(M_t^Z > x, M_t^I \leq x) \mathbf{Q}(M_t^{\tilde{X}} \leq x). \end{aligned}$$

Using the fact that $\mathbf{Q}(M_t^{\tilde{X}} \leq x) > 0$, we get $\mathbf{Q}(M_t^Z > x, M_t^I \leq x) = 0$. Since x is arbitrary, the claim is true.

Recall that under \mathbf{Q} , $Z_0 = N\delta_0$, where N is Poisson distributed with parameter λ^* . Thus,

$$0 = \mathbf{Q}(M_t^Z > M_t^I) \geq \mathbf{Q}[M_t^Z > M_t^I | N = 1] \mathbf{Q}(N = 1) = \mathbf{P}(M_t^Z > M_t^I) e^{-\lambda^*},$$

which implies that $\mathbf{P}(M_t^Z > M_t^I) = 0$. \square

The following lemma implies that, to prove our main results, we only need to study the limiting behavior of $v_f(t, \sqrt{2\alpha\delta t})$.

Lemma 2.5 For any $f \in \mathcal{B}^+(\mathbb{R})$ and $\delta < 1$,

$$\lim_{t \rightarrow \infty} \frac{\mathbb{E}\left(e^{-\int_{\mathbb{R}} f(y - \sqrt{2\alpha\delta t}) X_t(dy)}; M_t \leq \sqrt{2\alpha\delta t} | \mathcal{S}\right)}{v_f(t, \sqrt{2\alpha\delta t})} = \frac{\lambda^*}{e^{\lambda^*} - 1}. \quad (2.8)$$

Proof We also use \mathcal{S} to denote the survival event of Λ . It is clear that, under \mathbf{Q} , $\mathcal{S} \subset \{N \geq 1\}$ and $\mathbf{Q}(\mathcal{S}) = \mathbf{Q}(N \geq 1) = 1 - e^{-\lambda^*}$. It follows that $\mathcal{S} = \{N \geq 1\}$, \mathbf{Q} -a.s. Then, by Proposition 2.1,

$$\begin{aligned} \mathbb{E}\left(e^{-\int_{\mathbb{R}} f(y-x) X_t(dy)}; M_t \leq x | \mathcal{S}\right) &= \mathbf{E}_{\mathbf{Q}}\left(e^{-\int_{\mathbb{R}} f(y-x) \Lambda_t(dy)}; M_t^\Lambda \leq x | N \geq 1\right) \\ &= \mathbf{E}_{\mathbf{Q}}\left(e^{-\int_{\mathbb{R}} f(y-x) \tilde{X}_t(dy)}; M_t^{\tilde{X}} \leq x\right) \mathbf{E}_{\mathbf{Q}}\left(e^{-\int_{\mathbb{R}} f(y-x) I_t(dy)}; M_t^I \leq x | N \geq 1\right) \\ &= e^{-u_f^*(t, x)} \mathbf{E}_{\mathbf{Q}}(v_f(t, x)^N | N \geq 1) = e^{-u_f^*(t, x)} \frac{e^{\lambda^* v_f(t, x)} - 1}{e^{\lambda^*} - 1}. \end{aligned} \quad (2.9)$$

Since (X, \mathbb{P}^*) is subcritical, we have, for any δ ,

$$e^{-u_f^*(t, \sqrt{2\alpha\delta t})} \geq \mathbb{P}^*(\|X_t\| = 0) \rightarrow 1, \quad t \rightarrow \infty,$$

which implies that $e^{-u_f^*(t, \sqrt{2\alpha\delta t})} \rightarrow 1$, as $t \rightarrow \infty$. By (1.5), we have for any $\delta < 1$,

$$\mathbb{E} \left(e^{-\int_{\mathbb{R}} f(y - \sqrt{2\alpha\delta t}) X_t(dy)}; M_t \leq \sqrt{2\alpha\delta t} | \mathcal{S} \right) \leq \mathbb{P}(M_t \leq \sqrt{2\alpha\delta t} | \mathcal{S}) \rightarrow 0.$$

Thus, by (2.9), $v_f(t, \sqrt{2\alpha\delta t}) \rightarrow 0$ for any $\delta < 1$. The desired result follows immediately. \square

To study the behavior of $v_f(t, \sqrt{2\alpha\delta t})$ as $t \rightarrow \infty$, the following decomposition of v_f plays a fundamental role.

Proposition 2.6 For any $f \in \mathcal{B}^+(\mathbb{R})$, $t > 0$ and $x \in \mathbb{R}$,

$$v_f(t, x) = U_{1,f}(t, x) + U_{2,f}(t, x), \quad (2.10)$$

where

$$U_{1,f}(t, x) = E \left[e^{-\int_0^t \psi'(\lambda^* + u_f^*(t-r, x - B_r)) dr}, B_t \leq x \right], \quad (2.11)$$

$$U_{2,f}(t, x) = E \int_0^t e^{-\int_0^s \psi'(\lambda^* + u_f^*(t-r, x - B_r)) dr} \hat{G}_f(t-s, x - B_s) ds, \quad (2.12)$$

with $\hat{G}_f(t, x)$ being defined by

$$\begin{aligned} \hat{G}_f(t, x) &= \frac{1}{\lambda^*} \left[\beta(\lambda^*)^2 v_f(t, x)^2 + \int_0^\infty \left(e^{\lambda^* v_f(t, x)y} - 1 - \lambda^* v_f(t, x)y \right) \right. \\ &\quad \left. e^{-(\lambda^* + u_f^*(t, x))y} n(dy) \right] \\ &= \frac{1}{\lambda^*} \left[\psi(u_f(t, x)) - \psi(\lambda^* + u_f^*(t, x)) + \psi'(\lambda^* + u_f^*(t, x)) \lambda^* v_f(t, x) \right]. \end{aligned} \quad (2.13)$$

Proof Let τ be the first splitting time of Z , that is $\tau = \sigma_{\emptyset}$. By considering the cases $\tau > t$ and $\tau \leq t$ separately, we get

$$\begin{aligned} v_f(t, x) &= \mathbf{E} \left(e^{-\int_{\mathbb{R}} f(y-x) I_t(dy)}; M_t^I \leq x \right) \\ &= \mathbf{E} \left(e^{-\int_{\mathbb{R}} f(y-x) I_t(dy)}; M_t^I \leq x, \tau > t \right) + \mathbf{E} \left(e^{-\int_{\mathbb{R}} f(y-x) I_t(dy)}; M_t^I \leq x, \tau \leq t \right) \\ &=: U_{1,f}(t, x) + U_{2,f}(t, x). \end{aligned} \quad (2.14)$$

By Lemma 2.4, $U_{1,f}(t, x) = \mathbf{E} \left(e^{-\int_{\mathbb{R}} f(y-x) I_t(dy)}; M_t^I \leq x, M_t^Z \leq x, \tau > t \right)$. By the decomposition of I in (2.2), on the event $\{\tau > t\}$, we have that $I_t = I_t^{\mathbb{N}^*} + I_t^{\mathbb{P}^*}$. Thus, using [3, Lemma 3], we have that, on the event $\{\tau > t\}$, for any $x \in \mathbb{R}$,

$$\begin{aligned} \mathbf{E} \left(e^{-\int_{\mathbb{R}} f(y-x) I_t(dy)}; M_t^I \leq x | \mathcal{F}_t^Z \right) &= \lim_{\theta \rightarrow \infty} \mathbf{E} \left(e^{-\int_{\mathbb{R}} [f(y-x) + \theta \mathbf{1}_{(0,\infty)}(y-x)] I_t(dy)} | \mathcal{F}_t^Z \right) \\ &= \exp \left\{ - \int_0^t \langle \phi(u_f^*(t-s, x - \cdot)), Z_s \rangle ds \right\}, \end{aligned}$$

where $\{\mathcal{F}_t^Z, t \geq 0\}$ is the natural filtration of Z and

$$\phi(\lambda) := \psi'(\lambda + \lambda^*) - \psi'(\lambda^*) = 2\beta\lambda + \int_0^\infty (1 - e^{-\lambda x}) x e^{-\lambda^* x} n(dx). \quad (2.15)$$

Note that, on the event $\{\tau > t\}$, $Z_s = \delta_{z_{\mathcal{O}}(s)}$ and $\{z_{\mathcal{O}}(s), s \leq t\} \stackrel{d}{=} \{B_s, s \leq t\}$. Thus,

$$\begin{aligned} U_{1,f}(t, x) &= e^{-q^t} \mathbf{E} \left[\exp \left\{ - \int_0^t \phi(u_f^*(t-r, x - B_r)) dr \right\}; B_t \leq x \right] \\ &= \mathbf{E} \left[\exp \left\{ - \int_0^t \psi'(\lambda^* + u_f^*(t-r, x - B_r)) dr \right\}; B_t \leq x \right]. \end{aligned} \quad (2.16)$$

On the event $\{\tau \leq t\}$, the immigration process I has the following expression:

$$\begin{aligned} I_t &= \sum_{(r_j, w_j) \in \mathcal{D}_{1,\emptyset}} w_j(t - r_j) + \sum_{(r_j, w_j) \in \mathcal{D}_{2,\emptyset}} w_j(t - r_j) + X_{t-\tau}^{(3,\emptyset)} + \sum_{i=1}^{N_\emptyset} I_{t-\tau}^i \\ &=: \mathcal{J}_{1,t} + \mathcal{J}_{2,t} + \mathcal{J}_{3,t} + \mathcal{J}_{4,t}, \end{aligned} \quad (2.17)$$

where, given Z_τ , $I^i, i = 1, \dots, N_\emptyset$, are i.i.d copies of I under $\mathbf{P}_{z_{\mathcal{O}}(\tau)}$. Since, given \mathcal{F}_t^Z , $\mathcal{J}_{i,t}, i = 1, 2, 3, 4$, are independent, we have

$$\begin{aligned} U_{2,f}(t, x) &= \mathbf{E} \left[\mathbf{E} \left(e^{-\int_{\mathbb{R}} f(y-x) I_t(dy)}; M_t^I \leq x | \mathcal{F}_t^Z \right); \tau \leq t \right] \\ &= \mathbf{E} [H_{1,t} H_{2,t} H_{3,t} H_{4,t}; \tau \leq t], \end{aligned} \quad (2.18)$$

where

$$H_{i,t} = \mathbf{E} \left(e^{-\int_{\mathbb{R}} f(y-x) \mathcal{J}_{i,t}(dy)}; \mathcal{J}_{i,t}(x, \infty) = 0 | \mathcal{F}_t^Z \right), \quad i = 1, 2, 3, 4.$$

Put $f_\theta = f + \theta \mathbf{1}_{(0,\infty)}$. By the bounded convergence theorem, we have

$$H_{i,t} = \lim_{\theta \rightarrow \infty} \mathbf{E} \left(e^{-\int_{\mathbb{R}} f_\theta(y-x) \mathcal{J}_{i,t}(dy)} | \mathcal{F}_t^Z \right). \quad (2.19)$$

By the definition of $\mathcal{D}_{1,\emptyset}$ and (2.19), we have that, on the event $\{\tau \leq t\}$,

$$H_{1,t} = \lim_{\theta \rightarrow \infty} \exp \left\{ -2\beta \int_0^\tau \int_{\mathbb{D}_0^+} \left(1 - e^{-\int_{\mathbb{R}} f_\theta(y-x) w_{t-r}(\mathrm{d}y)} \right) \mathbb{N}_{z_\emptyset(r)}^*(\mathrm{d}w) \mathrm{d}r \right\}. \quad (2.20)$$

Using (2.1), we get that

$$\begin{aligned} \lim_{\theta \rightarrow \infty} \int_{\mathbb{D}_0^+} \left(1 - e^{-\int_{\mathbb{R}} f_\theta(y-x) w_{t-r}(\mathrm{d}y)} \right) \mathbb{N}_z^*(\mathrm{d}w) &= \lim_{\theta \rightarrow \infty} -\log \mathbb{E}_{\delta_z}^* \left[e^{-\int_{\mathbb{R}} f_\theta(y-x) X_{t-r}(\mathrm{d}y)} \right] \\ &= -\log \mathbb{E}_{\delta_z}^* \left[e^{-\int_{\mathbb{R}} f(y-x) X_{t-r}(\mathrm{d}y)}; M_{t-r} \leq x \right] = u_f^*(t-r, x-z). \end{aligned}$$

Thus, we have that

$$H_{1,t} = \exp \left\{ -2\beta \int_0^\tau u_f^*(t-r, x-z_\emptyset(r)) \mathrm{d}r \right\}. \quad (2.21)$$

For $H_{2,t}$, on the event $\{\tau \leq t\}$, we have that

$$H_{2,t} = \lim_{\theta \rightarrow \infty} \exp \left\{ -\int_0^\tau \mathrm{d}r \int_0^\infty y e^{-\lambda^* y} n(\mathrm{d}y) \mathbb{E}_{y\delta_{z_\emptyset(r)}}^* \left(1 - e^{-\int_{\mathbb{R}} f_\theta(y-x) X_{t-r}(\mathrm{d}y)} \right) \mathrm{d}r \right\}. \quad (2.22)$$

It follows from the branching property of X that

$$\begin{aligned} \lim_{\theta \rightarrow \infty} \mathbb{P}_{y\delta_z}^* \left(e^{-\int_{\mathbb{R}} f_\theta(y-x) X_{t-r}(\mathrm{d}y)} \right) &= \lim_{\theta \rightarrow \infty} \left[\mathbb{P}_{\delta_z}^* \left(e^{-\int_{\mathbb{R}} f_\theta(y-x) X_{t-r}(\mathrm{d}y)} \right) \right]^y \\ &= e^{-u_f^*(t-r, x-z)y}, \end{aligned}$$

which implies that

$$H_{2,t} = \exp \left\{ -\int_0^\tau \int_0^\infty y \left[1 - e^{-u_f^*(t-r, x-z_\emptyset(r))y} \right] e^{-\lambda^* y} n(\mathrm{d}y) \mathrm{d}r \right\}. \quad (2.23)$$

Combining the definition of ϕ in (2.15) with (2.21) and (2.23), we get that

$$H_{1,t} H_{2,t} = \exp \left\{ -\int_0^\tau \phi(u_f^*(t-r, x-z_\emptyset(r))) \mathrm{d}r \right\}. \quad (2.24)$$

By the definition of $X^{(3,\emptyset)}$, on the event $\{\tau \leq t\}$, we have that

$$\begin{aligned} H_{3,t} &= \lim_{\theta \rightarrow \infty} \mathbf{E} \left(\mathbb{P}_{Y_\emptyset \delta_y}^* \left(e^{-\int_{\mathbb{R}} f_\theta(y-x) X_{t-s}(\mathrm{d}y)} \right) \middle| \mathcal{F}_t^Z \right) \Big|_{s=\tau, y=z_\emptyset(\tau)} \\ &= \mathbf{E} \left(e^{-u_f^*(t-\tau, x-z_\emptyset(\tau))Y_\emptyset} \middle| \mathcal{F}_t^Z \right) \\ &= \frac{1}{p_{N_\emptyset} \lambda^* q} \left(\beta (\lambda^*)^2 \mathbf{1}_{N_\emptyset=2} + \int_0^\infty \frac{(\lambda^* y)^{N_\emptyset}}{N_\emptyset!} e^{-u_f^*(t-\tau, x-z_\emptyset(\tau))y} e^{-\lambda^* y} n(\mathrm{d}y) \right). \end{aligned} \quad (2.25)$$

It follows from the branching property that on the event $\{\tau \leq t\}$,

$$H_{4,t} = \left[\mathbf{P}_{\delta_{z_\emptyset(\tau)}} \left(e^{-\int_{\mathbb{R}} f(y-x) X_{t-s}(\mathrm{d}y)}; M_{t-s}^I \leq x \right) \right]_{s=\tau}^{N_\emptyset} = v_f(t - \tau, x - z_\emptyset(\tau))^{N_\emptyset}. \quad (2.26)$$

Note that

$$\begin{aligned} \mathbf{E}(H_{3,t} H_{4,t}; \tau \leq t | \tau, \{z_\emptyset(r), 0 \leq r \leq \tau\}) &= \sum_{n=2}^{\infty} \mathbf{E}(H_{3,t} H_{4,t}; \tau \leq t, N_\emptyset = n | \tau, z_\emptyset(\tau)) \\ &= \mathbf{1}_{\tau \leq t} \sum_{n=2}^{\infty} p_n \frac{1}{p_n \lambda^* q} \left(\beta(\lambda^*)^2 \mathbf{1}_{n=2} + \int_0^\infty \frac{(\lambda^* y)^n}{n!} e^{-u_f^*(t-\tau, x-z_\emptyset(\tau))y} e^{-\lambda^* y} n(\mathrm{d}y) \right) \\ &\quad v_f(t - \tau, x - z_\emptyset(\tau))^n \\ &= \mathbf{1}_{\tau \leq t} \frac{1}{\lambda^* q} \left[(\beta(\lambda^*)^2 v_f(t - \tau, x - z_\emptyset(\tau))^2 \right. \\ &\quad \left. + \int_0^\infty \left(e^{\lambda^* v_f(t-\tau, x-z_\emptyset(\tau))y} - 1 - \lambda^* v_f(t - \tau, x - z_\emptyset(\tau))y \right) \right. \\ &\quad \left. e^{-(\lambda^* + u_f^*(t-\tau, x-z_\emptyset(\tau))y)} n(\mathrm{d}y) \right] \\ &= q^{-1} \hat{G}_f(t - \tau, x - z_\emptyset(\tau)) \mathbf{1}_{\tau \leq t}. \end{aligned} \quad (2.27)$$

Combining (2.18), (2.24) and (2.27), we get that

$$\begin{aligned} U_{2,f}(t, x) &= \mathbf{E} \left[H_{1,t} H_{2,t} \mathbf{E}(H_{3,t} H_{4,t}; \tau \leq t | \tau, \{z_\emptyset(r), 0 \leq r \leq \tau\}) \right] \\ &= q^{-1} \mathbf{P} \left(\exp \left\{ - \int_0^\tau \phi(u_f^*(t-r, x - z_\emptyset(r))) \mathrm{d}r \right\} \hat{G}_f(t - \tau, x - z_\emptyset(\tau)); \tau \leq t \right) \\ &= \mathbf{E} \int_0^t \exp \left\{ - \int_0^s \left(q + \phi(u_f^*(t-r, x - B_r)) \right) \mathrm{d}r \right\} \hat{G}_f(t-s, x - B_s) \mathrm{d}s, \end{aligned}$$

where in the last equality, we use the fact that τ is exponentially distributed with parameter q and $\{z_\emptyset(r) : r \geq 0\}$ is a standard Brownian motion. Note that $q + \phi(\lambda) = \psi'(\lambda^* + \lambda)$. The proof is now complete. \square

Note that $\frac{e^x - 1 - x}{x^2} = \sum_{k=2}^{\infty} \frac{x^{k-2}}{k!}$ is increasing in x on $(0, \infty)$. So $e^{\lambda^* v_f(t,x)y} - 1 - \lambda^* v_f(t, x)y \leq v_f(t, x)^2 (e^{\lambda^* y} - 1 - \lambda^* y)$, which implies that

$$\begin{aligned} \hat{G}_f(t, x) &\leq \frac{1}{\lambda^*} \left[(\beta(\lambda^*)^2 + \int_0^\infty (e^{\lambda^* y} - 1 - \lambda^* y) e^{-\lambda^* y} n(\mathrm{d}y)) \right] v_f(t, x)^2 \\ &= (\psi'(\lambda^*) - \psi(\lambda^*)/\lambda^*) v_f(t, x)^2 = q v_f(t, x)^2 \leq q v(t, x). \end{aligned} \quad (2.28)$$

Here in the last inequality, we use the fact that $v_f(t, x) \leq v(t, x)$.

2.2 Some Useful Estimates

In this subsection, we give some useful estimates for $u_f^*(t, x)$ and $v_f(t, x)$. Recall that $q = \psi'(\lambda^*)$ and $\rho = \sqrt{1 + q/\alpha}$.

Lemma 2.7 (1) For any $f \in \mathcal{B}^+(\mathbb{R})$ and $t > 0, x \in \mathbb{R}$,

$$u_f^*(t, x) \leq k(t) := -\log \mathbb{P}^*(X_t = 0),$$

and $t \mapsto e^{qt}k(t)$ is decreasing on $(0, \infty)$.

(2) If (H2) holds, then there exists a positive constant c_2 such that

$$k(t) \leq \left[\frac{1}{e^{c_2 \vartheta t} - 1} \right]^{1/\vartheta}, \quad t > 0, \quad (2.29)$$

and for any $f \in \mathcal{B}_b^+(\mathbb{R})$, there exists a positive constant c_3 such that

$$u_f^*(t, x) \leq c_3(1 + x^{-2/\vartheta})e^{(a+\alpha)t}, \quad t, x > 0. \quad (2.30)$$

Proof Since $\mathbb{E}^* \left(e^{-\int_R f(y-x)X_t(dy)}; M_t \leq x \right) \geq \mathbb{P}^*(X_t = 0)$ for any $t > 0, x \in \mathbb{R}$, we have $u_f^*(t, x) \leq k(t)$. By the branching property and Markov property, we get that

$$\mathbb{P}^*(\|X_t\| = 0) = \mathbb{E}^* \left(\mathbb{P}_{X_{t-s}}^*(\|X_s\| = 0) \right) = \mathbb{E}^* \left(e^{-k(s)\|X_{t-s}\|} \right).$$

Put $u_\theta^*(t) := -\log \mathbb{E}^* \left(e^{-\theta \|X_t\|} \right)$. Then $k(t) = u_{k(s)}^*(t-s)$. Under \mathbb{P}^* , $\|X_t\|$ is a continuous state branching process with branching mechanism $\psi(\lambda^* + \lambda)$. Then according to [15, Theorem 10.1], we have

$$k'(t) = -\psi \left(\lambda^* + u_{k(s)}^*(t-s) \right) = -\psi(\lambda^* + k(t)). \quad (2.31)$$

Since $\psi(\lambda^*) = 0$ and ψ' is increasing on $(0, \infty)$, $\psi(\lambda^* + \lambda) \geq \psi'(\lambda^*)\lambda = q\lambda$. Thus, $k'(t) \leq -qk(t)$. Using this, one can check that $(e^{qt}k(t))' \leq 0$. The proof of (1) is complete.

Assume that (H2) holds. Then there exists $c_2 > 0$ such that $\psi(\lambda^* + \lambda) \geq c_2(\lambda + \lambda^{1+\vartheta})$. Thus, by (2.31), we have that

$$k'(t) \leq -c_2(k(t) + k(t)^{1+\vartheta}),$$

which implies that

$$-c_2 t \geq \int_0^t \frac{k'(s)}{k(s) + k(s)^{1+\vartheta}} ds = \frac{-1}{\vartheta} \log(1 + k(s)^{-\vartheta}) \Big|_0^t = \frac{-1}{\vartheta} \log(1 + k(t)^{-\vartheta}).$$

Hence, (2.29) follows immediately.

Since $u_f^*(t, x) \leq u_f(t, x)$, it suffices to show that (2.30) is true for $u_f(t, x)$. By [18, Lemma 2.3(2)], we have that

$$V_{f_1+f_2}(t, x) \leq V_{f_1}(t, x) + V_{f_2}(t, x).$$

By (2.5),

$$u_f(t, x) = \lim_{\theta \rightarrow \infty} V_{f_\theta}(t, -x) \leq V_f(t, -x) + \lim_{\theta \rightarrow \infty} V_{\theta \mathbf{1}_{(0, \infty)}}(t, -x) = V_f(t, -x) + u(t, x),$$

where $f_\theta = f + \theta \mathbf{1}_{(0, \infty)}$. By (2.4) and Jensen's inequality, we have that

$$\begin{aligned} V_f(t, -x) &= -\log \mathbb{E} \left(e^{-\int_{\mathbb{R}} f(y-x) X_t(dy)} \right) \leq \mathbb{E} \left(\int_{\mathbb{R}} f(y-x) X_t(dy) \right) \\ &= e^{\alpha t} \mathbb{E}(f(B_t - x)) \leq e^{\alpha t} \|f\|. \end{aligned}$$

By [18, Lemma 4.2 and 4.3] (with A being replaced by x , and x there replaced by 0), we get that there exists a positive constant C such that

$$u(t, x) \leq C(1 + x^{-2/\vartheta})e^{\alpha t}, \quad t, x > 0.$$

Combining the two displays above, we get that

$$u_f(t, x) \leq e^{\alpha t} \|f\| + C(1 + x^{-2/\vartheta})e^{\alpha t} \leq (C + \|f\|)(1 + x^{-2/\vartheta})e^{(\alpha+\alpha)t}.$$

Now (2.30) follows immediately. \square

Lemma 2.8 Assume that (H1) and (H2) hold. For any $A > 0$ and $\epsilon > 0$,

$$\int_0^A \phi(k(s))s^\epsilon ds < \infty.$$

Proof Note that, by (2.31),

$$k'(s) = -\psi(k(s) + \lambda^*), \quad k''(s) = -\psi'(k(s) + \lambda^*)k'(s).$$

Thus, using (2.15), we have

$$0 \leq \phi(k(s)) = \psi'(k(s) + \lambda^*) - q = \frac{k''(s)}{-k'(s)} - q \leq \frac{k''(s)}{-k'(s)}.$$

It follows that

$$\int_0^A \phi(k(s))s^\epsilon ds \leq \int_0^A \frac{k''(s)}{-k'(s)}s^\epsilon ds = \int_0^A s^\epsilon d(-\log(-k'(s)))$$

$$= -\log(-k'(A))A^\epsilon + \lim_{s \rightarrow 0} s^\epsilon \log(-k'(s)) + \epsilon \int_0^A \log(-k'(s))s^{\epsilon-1} ds. \quad (2.32)$$

Note that for $\lambda > 0$, $\psi''(\lambda + \lambda^*)$ exists and is decreasing. By Taylor's expansion, since $\psi(\lambda^*) = 0$, we have that

$$\psi(\lambda + \lambda^*) \leq \psi'(\lambda^*)\lambda + \psi''(\lambda^*)\lambda^2, \quad \lambda > 0.$$

By (2.29), we have that $k(s) \leq Cs^{-1/\vartheta}$. Thus, we get that

$$\begin{aligned} -k'(s) = \psi(k(s) + \lambda^*) &\leq \psi'(\lambda^*)k(s) + \psi''(\lambda^*)k(s)^2 \\ &\leq C(s^{-1/\vartheta} + s^{-2/\vartheta}) \leq Cs^{-2/\vartheta}, \quad s \in [0, A]. \end{aligned}$$

Now the desired result follows immediately from (2.32). \square

Now we give some upper estimates of $v(t, x)$.

Lemma 2.9 (1) For any $t > 0$,

$$v(t, x) \leq \mathbf{P}(B_t \leq x), \quad x \in \mathbb{R}, \quad (2.33)$$

and

$$v(t, x) \leq \mathbf{P}(B_t \leq x) \leq \frac{\sqrt{t}}{\sqrt{2\pi}|x|} e^{-\frac{x^2}{2t}}, \quad x < 0. \quad (2.34)$$

(2) There exist $t_0 > 1$ and $c > 0$ such that for any $t > t_0$,

$$\begin{aligned} v(t, \sqrt{2\alpha\theta}t - \sqrt{t}) &\leq \mathbf{P}(M_t^Z \leq \sqrt{2\alpha\theta}t - \sqrt{t}) \\ &\leq ct \begin{cases} e^{-(q+\alpha\theta^2)t}, & \theta < 1 - \rho; \\ e^{-2\alpha(\rho-1)(1-\theta)t}, & 1 - \rho \leq \theta < 1. \end{cases} \end{aligned} \quad (2.35)$$

Proof (1) By Proposition 2.6, we have

$$\begin{aligned} v(t, x) &= \mathbf{E} \left[e^{-\int_0^t \psi'(\lambda^* + u^*(t-r, x - B_r)) dr}, B_t \leq x \right] \\ &\quad + \mathbf{E} \int_0^t e^{-\int_0^s \psi'(\lambda^* + u^*(t-r, x - B_r)) dr} \hat{G}(t-s, x - B_s) ds, \end{aligned}$$

which is equivalent to

$$\begin{aligned} v(t, x) &= \mathbf{E}_x \left[e^{-\int_0^t \psi'(\lambda^* + u^*(t-r, B_r)) dr}, B_t \geq 0 \right] \\ &\quad + \mathbf{E}_x \int_0^t e^{-\int_0^s \psi'(\lambda^* + u^*(t-r, B_r)) dr} \hat{G}(t-s, B_s) ds, \end{aligned} \quad (2.36)$$

where \hat{G} is the \hat{G}_f defined in Proposition 2.6 with $f \equiv 0$. Thus, by [11, Lemma 1.5, page 1211], the integral equation (2.36) implies that

$$\begin{aligned} v(t, x) + \mathbb{E}_x \int_0^t \psi'(\lambda^* + u^*(t-s, B_s)) v(t-s, B_s) ds \\ = \mathbb{P}_x[B_t \geq 0] + \mathbb{E}_x \int_0^t \hat{G}(t-s, B_s) ds. \end{aligned} \quad (2.37)$$

Here we remark that since $\psi'(\lambda^* + u^*(t-s, z))$ may not be bounded as a function of (s, z) , we cannot use [11, Lemma 1.5, page 1211] directly. However, since $\psi'(\lambda^* + u^*(t-s, z)) \geq 0$, the argument of [11, Lemma 1.5, page 1211] still works in the present case. Note that the right-hand side of (2.37) is finite, and thus we have $\mathbb{E}_x \int_0^t \psi'(\lambda^* + u^*(t-s, B_s)) v(t-s, B_s) ds < \infty$. Combining (2.37) with the definition of \hat{G} , we get

$$v(t, x) = \mathbb{P}_x[B_t \geq 0] + \frac{1}{\lambda^*} \mathbb{E}_x \int_0^t [\psi(u(s, B_{t-s})) - \psi(\lambda^* + u^*(s, B_{t-s}))] ds.$$

Note that $\psi(\lambda) < 0$ for $\lambda \in (0, \lambda^*)$, $\psi(\lambda) > 0$ for $\lambda > \lambda^*$ and ψ is increasing on (λ^*, ∞) . Thus, for any $\lambda_0 > \lambda^*$,

$$\sup_{0 \leq \lambda \leq \lambda_0} \psi(\lambda) = \sup_{\lambda^* \leq \lambda \leq \lambda_0} \psi(\lambda) = \psi(\lambda_0).$$

Since $u(s, z) \leq \lambda^* + u^*(s, z)$, using the above property with $\lambda_0 = \lambda^* + u^*(s, B_{t-s})$, we get that $\psi(u(s, B_{t-s})) - \psi(\lambda^* + u^*(s, B_{t-s})) \leq 0$. Therefore, we have that

$$v(t, x) \leq \mathbb{P}_x[B_t \geq 0] = \mathbb{P}[B_t \leq x], \quad x \in \mathbb{R}.$$

For $x < 0$,

$$\begin{aligned} \mathbb{P}[B_t \leq x] &= \mathbb{P}[B_1 \geq |x|t^{-1/2}] = \frac{1}{2\pi} \int_{|x|t^{-1/2}}^{\infty} e^{-y^2/2} dy \\ &\leq \frac{1}{2\pi} \int_{|x|t^{-1/2}}^{\infty} \frac{y}{|x|t^{-1/2}} e^{-y^2/2} dy \leq \frac{\sqrt{t}}{\sqrt{2\pi}|x|} e^{-x^2/(2t)}. \end{aligned} \quad (2.38)$$

Thus, (2.34) follows.

(2) We claim that there exists $t_0 > 0$ such that for any $t > t_0$ and x ,

$$\mathbf{P}(M_t^Z \leq z) \leq (2qt + 1) \sup_{0 \leq s \leq t} e^{-qs} \mathbf{P}\left(B_1 \leq (z - \sqrt{2\alpha}(t-s) + \sqrt{t})/\sqrt{s}\right). \quad (2.39)$$

It is shown in [10] (see the discussion below [10, Lemma 3]) that the claim is true when $p_2 = 1$ and $q = 1$. Using similar arguments, we see that it is also true for the general case. We omit the proof here.

Put $a(t) := \sqrt{2\alpha}(1 - \theta)t$. By (2.39), for $t > t_0$,

$$\mathbf{P}(M_t^Z \leq \sqrt{2\alpha}\theta t - \sqrt{t}) \leq (2qt + 1) \sup_{0 \leq s \leq t} e^{-qs} \mathbf{P}(B_1 \leq (\sqrt{2\alpha}s - a(t))/\sqrt{s}).$$

Note that by (2.38), $P(B_1 \leq -y) \leq \frac{1}{\sqrt{2\pi}} y^{-1} e^{-y^2/2}$ for all $y > 0$. Thus, if $\sqrt{2\alpha}s < a(t)$, we have

$$\begin{aligned} e^{-qs} \mathbb{P}\left(B_1 \leq (\sqrt{2\alpha}s - a(t))/\sqrt{s}\right) &\leq \frac{\sqrt{s}}{\sqrt{2\pi}} \frac{1}{a(t) - \sqrt{2\alpha}s} e^{-qs} e^{-(\sqrt{2\alpha}s - a(t))^2/2s} \\ &= \frac{\sqrt{s}}{\sqrt{2\pi}} \frac{1}{a(t) - \sqrt{2\alpha}s} e^{\sqrt{2\alpha}a(t)} e^{-\alpha\rho^2s - \frac{a(t)^2}{2s}}. \end{aligned} \quad (2.40)$$

It is clear that

$$\alpha\rho^2s + \frac{a(t)^2}{2s} \geq \sqrt{2\alpha}\rho a(t), \quad (2.41)$$

and is decreasing on $(0, \frac{a(t)}{\sqrt{2\alpha}\rho})$. We now prove the desired result in four cases.

(i) If $a(t) > \sqrt{2\alpha}\rho t$ (that is, $\theta < 1 - \rho$), then $\sqrt{2\alpha}s < a(t)$ for $s \in [0, t]$ and thus by (2.40) we have that

$$\begin{aligned} \sup_{0 \leq s \leq t} e^{-qs} \mathbb{P}\left(B_1 \leq (\sqrt{2\alpha}s - a(t))/\sqrt{s}\right) &\leq \frac{\sqrt{t}}{\sqrt{2\pi}} \frac{1}{a(t) - \sqrt{2\alpha}t} e^{\sqrt{2\alpha}a(t)} e^{-\alpha\rho^2t - \frac{a(t)^2}{2t}} \\ &= \frac{\sqrt{t}}{\sqrt{2\pi}} \frac{1}{a(t) - \sqrt{2\alpha}t} e^{-(\alpha\rho^2 + \alpha(1-\theta)^2 - 2\alpha(1-\theta))t} \leq \frac{1}{\sqrt{2\pi}} \frac{1}{\sqrt{2\alpha}(\rho - 1)\sqrt{t}} e^{-(q + \alpha\theta^2)t}. \end{aligned}$$

(ii) If $\sqrt{2\alpha}\frac{\rho+1}{2}t \leq a(t) \leq \sqrt{2\alpha}\rho t$ (that is, $1 - \rho \leq \theta \leq (1 - \rho)/2$), then $\sqrt{2\alpha}s < a(t)$ for $s \in [0, t]$, and thus by (2.40) and (2.41) we have that

$$\begin{aligned} \sup_{0 \leq s \leq t} e^{-qs} \mathbb{P}\left(B_1 \leq (\sqrt{2\alpha}s - a(t))/\sqrt{s}\right) &\leq \frac{1}{\sqrt{2\pi}} \frac{2}{\sqrt{2\alpha}(\rho - 1)\sqrt{t}} e^{-\sqrt{2\alpha}(\rho-1)a(t)} \\ &= \frac{1}{\sqrt{2\pi}} \frac{2}{\sqrt{2\alpha}(\rho - 1)\sqrt{t}} e^{-2\alpha(\rho-1)(1-\theta)t}. \end{aligned}$$

(iii) If $1 < a(t) < \sqrt{2\alpha}\frac{\rho+1}{2}t$ (that is, $(1 - \rho)/2 < \theta < 1 - \frac{1}{\sqrt{2\alpha}t}$), then

$$\begin{aligned} &\sup_{0 \leq s \leq t} e^{-qs} \mathbb{P}\left(B_1 \leq (\sqrt{2\alpha}s - a(t))/\sqrt{s}\right) \\ &\leq \sup_{0 \leq s \leq \frac{2}{\sqrt{2\alpha}(\rho+1)}a(t)} e^{-qs} \mathbb{P}\left(B_1 \leq (\sqrt{2\alpha}s - a(t))/\sqrt{s}\right) + e^{-q\frac{2}{\sqrt{2\alpha}(\rho+1)}a(t)} \\ &\leq \sup_{0 \leq s \leq \frac{2}{\sqrt{2\alpha}(\rho+1)}a(t)} \frac{1}{\sqrt{2\pi}} \frac{\sqrt{s}}{a(t) - \sqrt{2\alpha}s} e^{-\sqrt{2\alpha}(\rho-1)a(t)} + e^{-\sqrt{2\alpha}(\rho-1)a(t)} \\ &\leq \sqrt{\frac{1}{\sqrt{2\alpha}\pi(\rho+1)}} \frac{1}{\frac{\rho-1}{(\rho+1)}\sqrt{a(t)}} e^{-\sqrt{2\alpha}(\rho-1)a(t)} + e^{-\sqrt{2\alpha}(\rho-1)a(t)} \end{aligned}$$

$$\leq \left(\sqrt{\frac{\rho+1}{2\alpha\pi}} \frac{1}{\rho-1} + 1 \right) e^{-2\alpha(\rho-1)(1-\theta)t}.$$

Here in the second inequality, we used (2.40), (2.41) and the fact that

$$q \frac{2}{\sqrt{2\alpha}(\rho+1)} = \frac{2\alpha(\rho^2-1)}{\sqrt{2\alpha}(\rho+1)} = \sqrt{2\alpha}(\rho-1).$$

(iv) Finally, if $0 < a(t) \leq 1$ (that is, $1 - \frac{1}{\sqrt{2\alpha}t} \leq \theta < 1$), then

$$\mathbf{P}\left(M_t^Z \leq \sqrt{2\alpha}\theta t - \sqrt{t}\right) \leq 1 \leq e^{\sqrt{2\alpha}(\rho-1)} e^{-\sqrt{2\alpha}(\rho-1)a(t)} = e^{\sqrt{2\alpha}(\rho-1)} e^{-2\alpha(\rho-1)(1-\theta)t}.$$

The proof is now complete. \square

Recall that $m_t = \sqrt{2\alpha}t - \frac{3}{2\sqrt{2\alpha}} \log t$. The next lemma gives another estimate of $v(t, z)$. The proof will be given in Appendix.

Lemma 2.10 *For any $\epsilon \in (0, \sqrt{2\alpha}(\rho-1))$, there exist $c_\epsilon > 1$ and $T_\epsilon \geq 1$ such that*

$$v(t, m_t - z) \leq \mathbf{P}\left(M_t^Z \leq m_t - z\right) \leq c_\epsilon e^{-\sqrt{2\alpha}(\rho-1)z} e^{\epsilon z}, \quad t \geq T_\epsilon, z > 0.$$

3 Proofs of the Main Results

Put $\zeta_f(t, x) := \psi'(\lambda^* + u_f^*(t, x))$. It is clear that $\zeta_f(t, x) \geq \psi'(\lambda^*) = q$.

Lemma 3.1 *For any $f \in \mathcal{B}^+(\mathbb{R})$,*

$$U_{1,f}(t, \sqrt{2\alpha}\delta t) \leq \begin{cases} e^{-qt}, & \delta \geq 0; \\ \frac{1}{2\sqrt{\pi\alpha}|\delta|} t^{-1/2} e^{-(q+\alpha\delta^2)t}, & \delta < 0. \end{cases}$$

Proof Since $\zeta_f(t, x) \geq \psi'(\lambda^*) = q$, by (2.11), we have that

$$U_{1,f}(t, \sqrt{2\alpha}\delta t) = \mathbf{E}\left(e^{-\int_0^t \zeta_f(t-r, \sqrt{2\alpha}\delta t - B_r) ds}; B_t \leq \sqrt{2\alpha}\delta t\right) \leq e^{-qt} \mathbf{P}\left[B_t \leq \sqrt{2\alpha}\delta t\right].$$

Thus, the desired result follows easily from (2.38) with $x = \sqrt{2\alpha}\delta t$. \square

Note that by the change of variables $s \rightarrow t - s$, we have

$$U_{2,f}(t, x) = \mathbf{E} \int_0^t e^{-\int_s^t \zeta_f(r, x - B_{t-r}) dr} \hat{G}_f(s, x - B_{t-s}) ds.$$

3.1 Proof of Theorem 1.1: $\delta \in (1 - \rho, 1)$

It follows from Lemma 2.5 that, to prove Theorem 1.1, we only need to consider the limiting property of $v_f(t, \sqrt{2\alpha\delta}t)$. Note that

$$q + \alpha\delta^2 - 2\alpha(\rho - 1)(1 - \delta) = \alpha(\rho - 1 + \delta)^2, \quad (3.1)$$

and

$$2\alpha(\rho - 1)(1 - \delta) \leq 2\alpha(\rho - 1) < \alpha(\rho^2 - 1) = q, \quad \delta \in [0, 1). \quad (3.2)$$

It follows from Lemma 3.1 that for any $\delta \in (1 - \rho, 1)$,

$$\lim_{t \rightarrow \infty} \frac{e^{2\alpha(\rho-1)(1-\delta)t}}{t^{3(\rho-1)/2}} U_{1,f}(t, \sqrt{2\alpha\delta}t) = 0.$$

Thus, by the decomposition (2.10), to prove the desired result, it suffices to show that

$$\lim_{t \rightarrow \infty} \frac{e^{2\alpha(\rho-1)(1-\delta)t}}{t^{3(\rho-1)/2}} U_{2,f}(t, \sqrt{2\alpha\delta}t) = \frac{a_\delta^{3(\rho-1)/2}}{\sqrt{2\alpha\rho}} \int_{-\infty}^{\infty} e^{-\sqrt{2\alpha(\rho-1)}z} A(w_f(z)) dz,$$

where $a_\delta = 1 - \frac{1-\delta}{\rho}$ and $A(\lambda) = \frac{1}{\lambda^*} \psi(\lambda) + \psi'(\lambda^*)(1 - \lambda/\lambda^*)$.

The result above follows from Lemmas 3.2 and 3.3 below. In Lemma 3.3, we will show that for $\delta \in (1 - \rho, 1)$,

$$\frac{e^{2\alpha(\rho-1)(1-\delta)t}}{t^{3(\rho-1)/2}} \mathbf{P}\left(M_t^I \leq \sqrt{2\alpha\delta}t, \tau \notin \left[\frac{1-\delta}{\rho}t - (\log t)\sqrt{t}, \frac{1-\delta}{\rho}t + (\log t)\sqrt{t}\right]\right) \rightarrow 0.$$

Thus, on the event $\{M_t^I \leq \sqrt{2\alpha\delta}t\}$, with large probability, the first branching time of the skeleton happens in the interval $\left[\frac{1-\delta}{\rho}t - (\log t)\sqrt{t}, \frac{1-\delta}{\rho}t + (\log t)\sqrt{t}\right]$.

Lemma 3.2 *Let $\delta \in (1 - \rho, 1)$ and $\mathcal{I}_t = [a_\delta t - (\log t)\sqrt{t}, a_\delta t + (\log t)\sqrt{t}] \cap [0, t]$. Then for any $f \in \mathcal{H}$,*

$$\begin{aligned} & \lim_{t \rightarrow \infty} \frac{e^{2\alpha(\rho-1)(1-\delta)t}}{t^{3(\rho-1)/2}} \mathbf{E} \int_{\mathcal{I}_t} e^{-\int_s^t \xi_f(r, \sqrt{2\alpha\delta}t - B_{t-r}) dr} \hat{G}_f(s, \sqrt{2\alpha\delta}t - B_{t-s}) ds \\ &= \frac{a_\delta^{3(\rho-1)/2}}{\sqrt{2\alpha\rho}} \int_{-\infty}^{\infty} e^{-\sqrt{2\alpha(\rho-1)}z} A(w_f(z)) dz. \end{aligned}$$

Proof In this proof, we always assume that $t \geq 1$ is large enough such that $a_\delta t/2 \leq a_\delta t - (\log t)\sqrt{t} \leq a_\delta t + (\log t)\sqrt{t} \leq (1 + a_\delta)t/2$. Since ψ' is increasing and ψ'' is decreasing, it follows that, for any $\lambda \geq 0$

$$q = \psi'(\lambda^*) \leq \psi'(\lambda^* + \lambda) \leq q + \psi''(\lambda^*)\lambda.$$

Thus, we have, for any $s \in \mathcal{I}_t$,

$$\begin{aligned} q(t-s) &\leq \int_s^t \zeta_f(r, \sqrt{2\alpha}\delta t - B_{t-r}) dr \leq q(t-s) + \psi''(\lambda^*) \int_s^t u_f^*(r, \sqrt{2\alpha}\delta t - B_{t-r}) dr \\ &\leq q(t-s) + \psi''(\lambda^*) tk(a_\delta t - (\log t)\sqrt{t}). \end{aligned}$$

Here the last inequality follows from Lemma 2.7(1) and the fact that the function k is decreasing. By Lemma 2.7(1), $\sup_{t>1} e^{qt} k(t) < \infty$, which implies that $tk(a_\delta t - (\log t)\sqrt{t}) \rightarrow 0$ as $t \rightarrow \infty$. Thus, as $t \rightarrow \infty$,

$$\begin{aligned} &\mathbb{E} \int_{\mathcal{I}_t} e^{-\int_s^t \zeta_f(r, \sqrt{2\alpha}\delta t - B_{t-r}) dr} \hat{G}_f(s, \sqrt{2\alpha}\delta t - B_{t-s}) ds \\ &\sim \int_{\mathcal{I}_t} e^{-q(t-s)} \mathbb{E}[\hat{G}_f(s, \sqrt{2\alpha}\delta t - B_{t-s})] ds. \end{aligned} \quad (3.3)$$

Recall the definition of m_t in (1.9). By the change of variables $s = s(u) := a_\delta t + u\sqrt{t}$, we get that

$$\begin{aligned} &\int_{\mathcal{I}_t} e^{-q(t-s)} \mathbb{E}[\hat{G}_f(s, \sqrt{2\alpha}\delta t - B_{t-s})] ds \\ &= \int_{\mathcal{I}_t} e^{-q(t-s)} \mathbb{E}[\hat{G}_f(s, m_s + (\sqrt{2\alpha}\delta t - m_s - B_{t-s}))] ds \\ &= \int_{\mathcal{I}_t} e^{-q(t-s)} ds \int_{\mathbb{R}} \frac{1}{\sqrt{2\pi}(t-s)} e^{-\frac{(z+m_s-\sqrt{2\alpha}\delta t)^2}{2(t-s)}} \hat{G}_f(s, m_s + z) dz \\ &= \sqrt{t} \int_{-\log t}^{\log t} \frac{e^{-q(1-a_\delta)t} e^{q\sqrt{t}u}}{\sqrt{2\pi}(t-s(u))} du \int_{-\infty}^{\infty} e^{-\frac{(m_s(u)+z-\sqrt{2\alpha}\delta t)^2}{2(t-s(u))}} \hat{G}_f(s(u), m_{s(u)} + z) dz. \end{aligned} \quad (3.4)$$

For $u \in (-\log t, \log t)$, we have that

$$\begin{aligned} (m_{s(u)} + z - \sqrt{2\alpha}\delta t)^2 &= \left(\sqrt{2\alpha}(a_\delta - \delta)t + \sqrt{2\alpha}u\sqrt{t} - \frac{3}{2\sqrt{2\alpha}} \log(a_\delta t + u\sqrt{t}) + z \right)^2 \\ &= 2\alpha(a_\delta - \delta)^2 t^2 + 2\alpha u^2 t + 4\alpha(a_\delta - \delta)ut\sqrt{t} - 3(a_\delta - \delta)t \log(a_\delta t) \\ &\quad + 2\sqrt{2\alpha}(a_\delta - \delta)zt + R_1(t, u, z) \\ &= 2\alpha(a_\delta - \delta)^2 t^2 + 4\alpha(a_\delta - \delta)ut^{3/2} - 3(a_\delta - \delta)t \log t \\ &\quad + [2\alpha u^2 + 2\sqrt{2\alpha}(a_\delta - \delta)z - 3(a_\delta - \delta) \log a_\delta]t + R_1(t, u, z), \end{aligned}$$

where $R_1(t, u, z) = \left(-\frac{3}{2\sqrt{2\alpha}} \log(a_\delta t + u\sqrt{t}) + z \right)^2 - 3u\sqrt{t} \log(a_\delta t + u\sqrt{t}) + 2\sqrt{2\alpha}u\sqrt{t}z - 3(a_\delta - \delta)t \log(1 + u/(a_\delta\sqrt{t}))$. Using this, one can check that for

$$|u| \leq \log t,$$

$$\begin{aligned} R_1(t, u, z) &\geq -3|u|\sqrt{t} \log(a_\delta t + |u|\sqrt{t}) - 2\sqrt{2\alpha}|u|\sqrt{t}|z| - 3(a_\delta - \delta)t \frac{|u|}{a_\delta \sqrt{t}} \\ &\geq -3(\log t)^2 \sqrt{t} - 2\sqrt{2\alpha}(\log t)\sqrt{t}|z| - \frac{3(a_\delta - \delta)}{a_\delta} \sqrt{t} \log t. \end{aligned} \quad (3.5)$$

Using the Taylor expansion of $(1 - x)^{-1}$, we obtain that

$$\begin{aligned} \frac{1}{2(t - s(u))} &= \frac{1}{2(1 - a_\delta)t} \frac{1}{1 - u/[(1 - a_\delta)\sqrt{t}]} \\ &= \frac{1}{2(1 - a_\delta)t} \left(1 + \frac{u}{(1 - a_\delta)\sqrt{t}} + \frac{u^2}{(1 - a_\delta)^2 t} + R_2(t, u) \right), \end{aligned}$$

where

$$|R_2(t, u)| = \left| \sum_{n=3}^{\infty} \left[\frac{u}{(1 - a_\delta)\sqrt{t}} \right]^n \right| \leq \sum_{n=3}^{\infty} \left[\frac{\log t}{(1 - a_\delta)\sqrt{t}} \right]^n \leq \frac{2}{(1 - a_\delta)^3} (\log t)^3 t^{-3/2}, \quad (3.6)$$

here we used the fact that $\log t / [(1 - a_\delta)\sqrt{t}] \leq 1/2$, and for $0 \leq x \leq 1/2$, $\sum_{n=3}^{\infty} x^n = \frac{x^3}{1-x} \leq 2x^3$. Using the above estimates, we get that for $u \in (-\log t, \log t)$,

$$\begin{aligned} &\frac{(m_{s(u)} + z - \sqrt{2\alpha}\delta t)^2}{2(t - s(u))} \\ &= \frac{\alpha(a_\delta - \delta)^2}{1 - a_\delta} \left(t + \frac{u}{(1 - a_\delta)\sqrt{t}} + \frac{u^2}{(1 - a_\delta)^2 t} \right) + \frac{4\alpha(a_\delta - \delta)u}{2(1 - a_\delta)} \left(\sqrt{t} + \frac{u}{(1 - a_\delta)} \right) \\ &\quad - \frac{3(a_\delta - \delta)}{2(1 - a_\delta)} \log t + \frac{2\alpha u^2 - 3(a_\delta - \delta) \log(a_\delta) + 2\sqrt{2\alpha}(a_\delta - \delta)z}{2(1 - a_\delta)} + R_3(t, u, z) \\ &= \frac{\alpha(\rho - 1)^2(1 - \delta)}{\rho} t + qu\sqrt{t} - \frac{3(\rho - 1)}{2} \log t + \frac{\alpha\rho^3}{1 - \delta} u^2 + \sqrt{2\alpha}(\rho - 1)z \\ &\quad - \frac{3}{2}(\rho - 1) \log(a_\delta) + R_3(t, u, z), \end{aligned} \quad (3.7)$$

where

$$\begin{aligned} R_3(t, u, z) &= \frac{4\alpha(a_\delta - \delta)u}{2(1 - a_\delta)} \frac{u^2}{(1 - a_\delta)^2 \sqrt{t}} - \frac{3(a_\delta - \delta)}{2(1 - a_\delta)} \log t \left(\frac{u}{(1 - a_\delta)\sqrt{t}} + \frac{u^2}{(1 - a_\delta)^2 t} \right) \\ &\quad + \frac{2\alpha u^2 - 3(a_\delta - \delta) \log(a_\delta) + 2\sqrt{2\alpha}(a_\delta - \delta)z}{2(1 - a_\delta)} \left(\frac{u}{(1 - a_\delta)\sqrt{t}} + \frac{u^2}{(1 - a_\delta)^2 t} \right) \\ &\quad + \left(2\alpha(a_\delta - \delta)^2 t^2 + 4\alpha(a_\delta - \delta)ut^{3/2} - 3(a_\delta - \delta)t \log t \right. \\ &\quad \left. + [2\alpha u^2 + 2\sqrt{2\alpha}(a_\delta - \delta)z - 3(a_\delta - \delta) \log a_\delta]t \right) \frac{R_2(t, u)}{2(1 - a_\delta)t} + \frac{R_1(t, u, z)}{2(t - s(u))}. \end{aligned}$$

Then it follows from (3.5) and (3.6) that $\lim_{t \rightarrow \infty} R_3(t, u, z) = 0$ and for any $u \in (-\log t, \log t)$,

$$\begin{aligned} -R_3(t, u, z) &\leq \frac{2\alpha(a_\delta - \delta)}{(1 - a_\delta)^3} (\log t)^3 t^{-1/2} + \frac{3(a_\delta - \delta)}{2(1 - a_\delta)} \log t \left(\frac{\log t}{(1 - a_\delta)\sqrt{t}} + \frac{(\log t)^2}{(1 - a_\delta)^2 t} \right) \\ &\quad + \frac{2\alpha(\log t)^2 + 3(a_\delta - \delta) \log(a_\delta) + 2\sqrt{2\alpha}(a_\delta - \delta)|z|}{2(1 - a_\delta)} \left(\frac{\log t}{(1 - a_\delta)\sqrt{t}} + \frac{(\log t)^2}{(1 - a_\delta)^2 t} \right) \\ &\quad + \left(2\alpha(a_\delta - \delta)^2 t^2 + 4\alpha(a_\delta - \delta)(\log t)t^{3/2} + 3(a_\delta - \delta)t \log t \right. \\ &\quad \left. + [2\alpha(\log t)^2 + 2\sqrt{2\alpha}(a_\delta - \delta)|z| + 3(a_\delta - \delta) \log a_\delta]t \right) \frac{1}{(1 - a_\delta)^4} (\log t)^3 t^{-5/2} \\ &\quad + \left(3(\log t)^2 \sqrt{t} + 2\sqrt{2\alpha}(\log t)\sqrt{t}|z| + \frac{3(a_\delta - \delta)}{a_\delta} \sqrt{t} \log t \right) \frac{1}{2((1 - a_\delta)t - (\log t)\sqrt{t})}. \end{aligned}$$

Thus, there exists a positive function $r(\cdot)$ with $\lim_{t \rightarrow \infty} r(t) = 0$ such that for any $u \in (-\log t, \log t)$,

$$-R_3(t, u, z) \leq r(t)(1 + |z|). \quad (3.8)$$

For any $\epsilon > 0$, choose t_ϵ such that $r(t) \leq \epsilon$ for any $t > t_\epsilon$. Noticing that $q(1 - a_\delta) + \frac{\alpha(\rho-1)^2(1-\delta)}{\rho} = 2\alpha(\rho-1)(1-\delta)$, by (3.3), (3.4) and (3.7), we get that

$$\begin{aligned} &\lim_{t \rightarrow \infty} \frac{e^{2\alpha(\rho-1)(1-\delta)t}}{t^{3(\rho-1)/2}} \mathbb{E} \int_{I_t} e^{-\int_s^t \zeta(r, \sqrt{2\alpha}\delta t - B_{t-r}) dr} \hat{G}_f(s, \sqrt{2\alpha}\delta t - B_{t-s}) ds \\ &= a_\delta^{3(\rho-1)/2} \lim_{t \rightarrow \infty} \int_{-\log t}^{\log t} \frac{\sqrt{t}}{\sqrt{2\pi(t - s(u))}} e^{-\frac{\alpha\rho^3}{1-\delta}u^2} du \\ &\quad \int_{-\infty}^{\infty} e^{-\sqrt{2\alpha}(\rho-1)z} e^{-R_3(t, u, z)} \hat{G}_f(s(u), m_{s(u)} + z) dz. \end{aligned} \quad (3.9)$$

Note that $u_f^*(t, m_t + x) \leq -\log \mathbb{P}^*(X_t = 0) \rightarrow 0$, as $t \rightarrow \infty$. Then it follows from (1.8) and Lemma 2.2 that

$$\lim_{t \rightarrow \infty} v_f(t, m_t + z) = 1 - \frac{w_f(z)}{\lambda^*}.$$

Recall the definition of \hat{G} in (2.13). It follows that

$$\begin{aligned} &\lim_{t \rightarrow \infty} \hat{G}_f(a_\delta t + u\sqrt{t}, m_{a_\delta t + u\sqrt{t}} + z) = \lim_{t \rightarrow \infty} \hat{G}_f(t, m_t + z) \\ &= \frac{1}{\lambda^*} (\psi(w_f(z)) + q(\lambda^* - w_f(z))) = A(w_f(z)). \end{aligned} \quad (3.10)$$

Thus, as $t \rightarrow \infty$, the limit of the integrand in (3.9) is

$$\frac{a_\delta^{3(\rho-1)/2}}{\sqrt{2\pi(1 - a_\delta)}} e^{-\frac{\alpha\rho^3}{1-\delta}u^2 - \sqrt{2\alpha}(\rho-1)z} A(w_f(z)).$$

By (3.8), (2.28) and Lemma 2.10, we have that, for η small enough, there exist $T_\eta > 1$ and $c_\eta > 0$ such that, for $t > T_\eta + t_\epsilon$, the integrand in (3.9) is smaller than

$$q \frac{a_\delta^{3(\rho-1)/2}}{\sqrt{\pi(1-a_\delta)}} e^{-\frac{\alpha \rho^3}{1-\delta} u^2 - \sqrt{2\alpha}(\rho-1)z} e^{\epsilon(1+|z|)} \times \begin{cases} c_\eta^2 e^{2[\sqrt{2\alpha}(\rho-1)-\eta]z}, & z < 0; \\ 1, & z > 0, \end{cases}$$

which is integrable over $\mathbb{R} \times \mathbb{R}$ if we choose $\epsilon < \sqrt{2\alpha}(\rho-1)$ and $-2\eta + \sqrt{2\alpha}(\rho-1) - \epsilon > 0$. Thus, using the dominated convergence theorem in (3.9), we have that

$$\begin{aligned} & \lim_{t \rightarrow \infty} \frac{e^{2\alpha(\rho-1)(1-\delta)t}}{t^{3(\rho-1)/2}} \mathbb{E} \int_{\mathcal{I}_t} e^{-\int_s^t \zeta_f(r, \sqrt{2\alpha}\delta t - B_{t-r}) dr} \hat{G}_f(s, \sqrt{2\alpha}\delta t - B_{t-s}) ds \\ &= \frac{a_\delta^{3(\rho-1)/2}}{\sqrt{2\pi(1-a_\delta)}} \int_{-\infty}^{\infty} e^{-\frac{\alpha \rho^3}{1-\delta} u^2} du \int_{-\infty}^{\infty} e^{-\sqrt{2\alpha}(\rho-1)z} A(w_f(z)) dz \\ &= \frac{a_\delta^{3(\rho-1)/2}}{\sqrt{2\alpha}\rho} \int_{-\infty}^{\infty} e^{-\sqrt{2\alpha}(\rho-1)z} A(w_f(z)) dz. \end{aligned}$$

□

Lemma 3.3 For $\delta \in (1-\rho, 1)$, it holds that for $\delta \in (1-\rho, 1)$, it holds that for any $f \in \mathcal{B}^+(\mathbb{R})$,

$$\lim_{t \rightarrow \infty} \frac{e^{2\alpha(\rho-1)(1-\delta)t}}{t^{3(\rho-1)/2}} \mathbb{E} \int_{[0,t] \setminus \mathcal{I}_t} e^{-\int_s^t \zeta_f(r, \sqrt{2\alpha}\delta t - B_{t-r}) dr} \hat{G}_f(s, \sqrt{2\alpha}\delta t - B_{t-s}) ds = 0.$$

Since $\zeta_f(t, x) \geq q$, using (2.28) and the fact that $v_f(t, x) \leq v(t, x)$, to prove Lemma 3.3, we only need to show that

$$\lim_{t \rightarrow \infty} \frac{e^{2\alpha(\rho-1)(1-\delta)t}}{t^{3(\rho-1)/2}} \mathbb{E} \int_{[0,t] \setminus \mathcal{I}_t} e^{-q(t-s)} v^2(s, \sqrt{2\alpha}\delta t - B_{t-s}) ds = 0. \quad (3.11)$$

Note that

$$\begin{aligned} [0, t] \setminus \mathcal{I}_t &\subset [0, \epsilon t] \cup \left([(a_\delta - \epsilon)t, a_\delta t - (\log t)\sqrt{t}] \cup [a_\delta t + (\log t)\sqrt{t}, (a_\delta + \epsilon)t] \right) \\ &\quad \cup ([\epsilon t, (a_\delta - \epsilon)t] \cup [(a_\delta + \epsilon)t, t]). \end{aligned}$$

In the following three lemmas, we handle the integral in (3.11) over $[0, \epsilon t]$, $[(a_\delta - \epsilon)t, a_\delta t - (\log t)\sqrt{t}] \cup [a_\delta t + (\log t)\sqrt{t}, (a_\delta + \epsilon)t]$ and $[\epsilon t, (a_\delta - \epsilon)t] \cup [(a_\delta + \epsilon)t, t]$ separately.

Lemma 3.4 Let $\delta \in (1-\rho, 1)$. For $\epsilon > 0$ small enough,

$$\lim_{t \rightarrow \infty} \frac{e^{2\alpha(\rho-1)(1-\delta)t}}{t^{3(\rho-1)/2}} \mathbb{E} \int_0^{\epsilon t} e^{-q(t-s)} v^2(s, \sqrt{2\alpha}\delta t - B_{t-s}) ds = 0.$$

Proof By (2.33), we have that

$$v(s, \sqrt{2\alpha}\delta t - B_{t-s}) \leq P_{B_{t-s}}(B_s \leq \sqrt{2\alpha}\delta t) = P[B_t \leq \sqrt{2\alpha}\delta t | \sigma(B_r : r \leq t-s)].$$

Thus, it follows that

$$E(v^2(s, \sqrt{2\alpha}\delta t - B_{t-s})) \leq E(v(s, \sqrt{2\alpha}\delta t - B_{t-s})) \leq P(B_t \leq \sqrt{2\alpha}\delta t). \quad (3.12)$$

Hence, for any $\epsilon > 0$,

$$\begin{aligned} E \int_0^{\epsilon t} e^{-q(t-s)} v^2(s, \sqrt{2\alpha}\delta t - B_{t-s}) ds &\leq q^{-1} e^{q\epsilon t} e^{-qt} P(B_t \leq \sqrt{2\alpha}\delta t) \\ &\leq q^{-1} e^{q\epsilon t} \times \begin{cases} e^{-qt}, & \delta \geq 0; \\ \frac{1}{2\sqrt{\pi\alpha|\delta|}} t^{-1/2} e^{-(q+\alpha\delta^2)t}, & \delta < 0, \end{cases} \end{aligned} \quad (3.13)$$

where in the last inequality we used (2.38). Using (3.1) and (3.2), we can choose ϵ small enough so that

$$2\alpha(\rho-1)(1-\delta) + q\epsilon < \begin{cases} q, & \delta \geq 0; \\ q + \alpha\delta^2, & \delta \in (1-\rho, 0), \end{cases}$$

which implies the desired result. \square

Lemma 3.5 Let $\delta \in (1-\rho, 1)$. For $\epsilon > 0$ small enough,

$$\begin{aligned} \lim_{t \rightarrow \infty} \frac{e^{2\alpha(\rho-1)(1-\delta)t}}{t^{3(\rho-1)/2}} E \left(\int_{(a_\delta-\epsilon)t}^{a_\delta t - (\log t)\sqrt{t}} + \int_{a_\delta t + (\log t)\sqrt{t}}^{(a_\delta+\epsilon)t} \right) e^{-q(t-s)} \\ v^2(s, \sqrt{2\alpha}\delta t - B_{t-s}) ds = 0. \end{aligned}$$

Proof Put $S_t := (a_\delta - \epsilon, a_\delta - (\log t)/\sqrt{t}) \cup (a_\delta + (\log t)/\sqrt{t}, a_\delta + \epsilon)$. Recall the definition of m_t given by (1.9). By the change of variables $s = rt$, applying Lemma 2.10 for $z > 0$ and the fact $v \leq 1$ for $z \leq 0$, we get that, for η small enough, there exists $c_\eta \geq 1$ such that for t large enough,

$$\begin{aligned} E \left(\int_{(a_\delta-\epsilon)t}^{a_\delta t - (\log t)\sqrt{t}} + \int_{a_\delta t + (\log t)\sqrt{t}}^{(a_\delta+\epsilon)t} \right) e^{-q(t-s)} v^2(s, \sqrt{2\alpha}\delta t - B_{t-s}) ds \\ = E \left(\int_{(a_\delta-\epsilon)t}^{a_\delta t - (\log t)\sqrt{t}} + \int_{a_\delta t + (\log t)\sqrt{t}}^{(a_\delta+\epsilon)t} \right) e^{-q(t-s)} v^2(s, m_s - (m_s - \sqrt{2\alpha}\delta t + B_{t-s})) ds \\ \leq c_\eta^2 t \int_{S_t} e^{-q(1-r)t} E \left[e^{-2(\sqrt{2\alpha}(\rho-1)-\eta)(m_{rt} - \sqrt{2\alpha}\delta t + B_{(1-r)t})} \wedge 1 \right] dr. \end{aligned}$$

We claim that for any $b_1 > b_2 > 0$,

$$E \left(e^{-b_1(b_2+B_1)} \wedge 1 \right) \leq \frac{1}{\sqrt{2\pi}} \left(\frac{1}{b_1 - b_2} + \frac{1}{b_2} \right) e^{-b_2^2/2}. \quad (3.14)$$

Indeed, the left-hand side of (3.14) can be written as

$$\mathbb{E}\left(e^{-b_1(b_2+B_1)}; B_1 + b_2 > 0\right) + \mathbb{E}(B_1 + b_2 \leq 0).$$

By (2.38), we have that

$$\mathbb{E}(B_1 + b_2 \leq 0) = \mathbb{E}(B_1 > b_2) \leq \frac{1}{\sqrt{2\pi}} \frac{1}{b_2} e^{-b_2^2/2}.$$

By the Girsanov theorem, we have

$$\begin{aligned} \mathbb{E}\left(e^{-b_1(b_2+B_1)}; B_1 + b_2 > 0\right) &= e^{-b_1 b_2} e^{b_1^2/2} \mathbb{E}(B_1 - b_1 + b_2 > 0) \\ &\leq \frac{1}{\sqrt{2\pi}} \frac{1}{b_1 - b_2} e^{-b_1 b_2} e^{b_1^2/2} e^{-(b_1 - b_2)^2/2} = \frac{1}{\sqrt{2\pi}} \frac{1}{b_1 - b_2} e^{-b_2^2/2}. \end{aligned}$$

Now (3.14) follows immediately.

We will use (3.14) with $b_1 = 2(\sqrt{2\alpha}(\rho - 1) - \eta)\sqrt{(1-r)t}$ and $b_2 = \frac{m_{rt} - \sqrt{2\alpha}\delta t}{\sqrt{(1-r)t}}$. For $\epsilon \in \left(0, \frac{a_\delta - \delta}{2\rho - 1} \wedge (1 - a_\delta)\right)$, we have for any $r \in S_t \subset (a_\delta - \epsilon, a_\delta + \epsilon)$,

$$\frac{\sqrt{2\alpha}(a_\delta + \epsilon - \delta)}{\sqrt{(1 - a_\delta - \epsilon)}} \sqrt{t} \geq b_2 \geq \frac{\sqrt{2\alpha}(a_\delta - \epsilon - \delta)}{\sqrt{(1 - a_\delta + \epsilon)}} \sqrt{t} - \frac{\frac{3}{2\sqrt{2\alpha}}}{\sqrt{(1 - a_\delta - \epsilon)}} \frac{\log t}{\sqrt{t}},$$

and

$$\begin{aligned} b_1 - b_2 &\geq 2(\sqrt{2\alpha}(\rho - 1) - \eta)\sqrt{(1 - a_\delta - \epsilon)t} - \frac{\sqrt{2\alpha}(a_\delta + \epsilon - \delta)}{\sqrt{(1 - a_\delta - \epsilon)}} \sqrt{t} \\ &= \frac{\sqrt{2\alpha}}{\sqrt{1 - a_\delta - \epsilon}} \left[2(\rho - 1)(1 - a_\delta) - (a_\delta - \delta) - (2\rho - 1)\epsilon - \frac{2\eta}{\sqrt{2\alpha}}(1 - a_\delta - \epsilon) \right] \sqrt{t} \\ &\geq \frac{\sqrt{2\alpha}}{\sqrt{1 - a_\delta - \epsilon}} \left[a_\delta - \delta - (2\rho - 1)\epsilon - \frac{2\eta}{\sqrt{2\alpha}} \right] \sqrt{t}, \end{aligned}$$

where in the final inequality, we used $(\rho - 1)(1 - a_\delta) = (a_\delta - \delta)$. So if we choose $\eta \in \left(0, \sqrt{2\alpha}[a_\delta - \delta - (2\rho - 1)\epsilon]/2\right)$, and then for t large enough, $b_1 > b_2 > 0$. Thus, using (3.14), we have that, for t large enough and $r \in S_t$,

$$\begin{aligned} \mathbb{E}\left[e^{-2(\sqrt{2\alpha}(\rho-1)-\epsilon)(m_{rt}-\sqrt{2\alpha}\delta t+B_{(1-r)t})} \wedge 1\right] &\leq C t^{-1/2} e^{-\frac{(m_{rt}-\sqrt{2\alpha}\delta t)^2}{2(1-r)t}} \\ &\leq C t^{-1/2} t^{\frac{3(1-\delta)}{2(1-a_\delta-\epsilon)}} e^{-\frac{\alpha(r-\delta)^2}{(1-r)}t}. \end{aligned} \quad (3.15)$$

Here in the last inequality we used the following facts: $r \leq a_\delta + \epsilon < 1$ and

$$e^{-\frac{(m_{rt}-\sqrt{2\alpha}\delta t)^2}{2(1-r)t}} \leq (rt)^{\frac{3(r-\delta)}{2(1-r)}} e^{-\frac{\alpha(r-\delta)^2}{(1-r)}t} \leq t^{\frac{3(1-\delta)}{2(1-a_\delta-\epsilon)}} e^{-\frac{\alpha(r-\delta)^2}{(1-r)}t}.$$

For any $x \in (0, 1)$ and $c \in \mathbb{R}$, one can prove that

$$q(1-x) + \frac{\alpha(x-c)^2}{1-x} \geq 2\alpha(\rho-1)(1-c) + \alpha\rho^2\left(1 - \frac{1-c}{\rho} - x\right)^2. \quad (3.16)$$

For a proof of the above inequality, see Lemma A.2 in the Appendix. Using the inequality above, we get that, for $r \in S_t$,

$$\begin{aligned} q(1-r) + \frac{\alpha(r-\delta)^2}{(1-r)} &\geq 2\alpha(\rho-1)(1-\delta) + \alpha\rho^2(a_\delta-r)^2 \\ &\geq 2\alpha(\rho-1)(1-\delta) + \alpha\rho^2 \frac{(\log t)^2}{t}. \end{aligned}$$

Thus, there exists θ such that

$$\begin{aligned} &\frac{e^{2\alpha(\rho-1)(1-\delta)t}}{t^{3(\rho-1)/2}} \mathbb{E} \left(\int_{(a_\delta-\epsilon)t}^{a_\delta t - \log t \sqrt{t}} + \int_{a_\delta t + \log t \sqrt{t}}^{(a_\delta+\epsilon)t} \right) e^{-q(t-s)} v^2(s, \sqrt{2\alpha}\delta t - B_{t-s}) ds \\ &\leq Ct^\theta e^{-\alpha\rho^2(\log t)^2} \rightarrow 0, \quad \text{as } t \rightarrow \infty. \end{aligned}$$

□

Lemma 3.6 Let $\delta \in (1-\rho, 1)$. For $\epsilon > 0$ small enough,

$$\limsup_{t \rightarrow \infty} \frac{e^{2\alpha(\rho-1)(1-\delta)t}}{t^{3(\rho-1)/2}} \mathbb{E} \left(\int_{\epsilon t}^{(a_\delta-\epsilon)t} + \int_{(a_\delta+\epsilon)t}^t \right) e^{-q(t-s)} v^2(s, \sqrt{2\alpha}\delta t - B_{t-s}) ds = 0.$$

Proof Set $\mathcal{I} = (\epsilon, a_\delta - \epsilon) \cup (a_\delta + \epsilon, 1)$. By the change of variables $r = s/t$, we get that

$$\begin{aligned} &\mathbb{E} \left(\int_{\epsilon t}^{(a_\delta-\epsilon)t} + \int_{(a_\delta+\epsilon)t}^t \right) e^{-q(t-s)} v^2(s, \sqrt{2\alpha}\delta t - B_{t-s}) ds \\ &= t \mathbb{E} \int_{\mathcal{I}} e^{-q(1-r)t} v^2(rt, \sqrt{2\alpha}\delta t - B_{t-rt}) dr \\ &= t \mathbb{E} \int_{\mathcal{I}} e^{-q(1-r)t} dr \int_{\mathbb{R}} \frac{1}{\sqrt{2\pi(1-r)t}} e^{-\frac{(z - \sqrt{2\alpha}\delta t)^2}{2(1-r)t}} v^2(rt, z) dz \\ &= \sqrt{2\alpha}t^2 \int_{\mathcal{I}} dr \int_{\mathbb{R}} \frac{r}{\sqrt{2\pi(1-r)t}} e^{-q(1-r)t} e^{-\frac{(\sqrt{2\alpha}art - \sqrt{rt} - \sqrt{2\alpha}\delta t)^2}{2(1-r)t}} \\ &\quad v^2(rt, \sqrt{2\alpha}\theta rt - \sqrt{rt}) d\theta \\ &= \frac{\sqrt{\alpha}}{\sqrt{\pi}} t^{3/2} \int_{\mathcal{I}} \frac{r dr}{\sqrt{1-r}} \left(\int_{-\infty}^{1-\rho} + \int_{1-\rho}^1 + \int_1^\infty \right) \\ &\quad e^{-\frac{\alpha(\theta r - \frac{\sqrt{r}}{\sqrt{2\alpha}t} - \delta)^2}{(1-r)t} - q(1-r)t} v^2(rt, \sqrt{2\alpha}\theta rt - \sqrt{rt}) d\theta \end{aligned}$$

$$=: \frac{\sqrt{\alpha}}{\sqrt{\pi}}(I_1(t) + I_2(t) + I_3(t)).$$

For $I_1(t)$, by Lemma 2.9(2) with t replaced by rt , we have that for $\epsilon t > t_0$ and $\theta < 1 - \rho$,

$$v(rt, \sqrt{2\alpha}\theta rt - \sqrt{rt}) \leq crte^{-\alpha\theta^2 rt} e^{-qrt}.$$

Then by the change of variables $\theta \rightarrow -\theta$ in $I_1(t)$, we get that for $t > t_0/\epsilon$,

$$\begin{aligned} I_1(t) &\leq c^2 t^{7/2} \int_{\mathcal{I}} \frac{r^3 dr}{\sqrt{1-r}} \int_{\rho-1}^{\infty} \exp \left\{ - \left[q(1+r) + \frac{\alpha \left(\theta r + \frac{\sqrt{r}}{\sqrt{2\alpha t}} + \delta \right)^2}{(1-r)} + 2\alpha\theta^2 r \right] t \right\} d\theta \\ &\leq c^2 t^{7/2} e^{-q(1+\epsilon)t} e^{-\alpha\delta^2 t} \int_{\mathcal{I}} \frac{r^3 dr}{\sqrt{1-r}} \int_{-\infty}^{\infty} e^{-2\alpha\theta^2 rt} d\theta \\ &= c^2 t^{7/2} e^{-q(1+\epsilon)t} e^{-\alpha\delta^2 t} \int_{\mathcal{I}} \sqrt{\frac{\pi}{2\alpha rt}} \frac{r^3 dr}{\sqrt{1-r}} dr \leq C t^3 e^{-q\epsilon t} e^{-(q+\alpha\delta^2)t}. \end{aligned}$$

Since $q + \alpha\delta^2 > 2\alpha(\rho - 1)(1 - \delta)$, it holds that

$$\lim_{t \rightarrow \infty} \frac{e^{2\alpha(\rho-1)(1-\delta)t}}{t^{3(\rho-1)/2}} I_1(t) = 0.$$

For $I_2(t)$, by Lemma 2.9(2) and the change of variables $\theta - \frac{1}{\sqrt{2\alpha t}} \rightarrow \theta$, we get that for $\epsilon t > t_0$, $I_2(t)$ is less than or equal to

$$\begin{aligned} &c^2 t^{7/2} \int_{\mathcal{I}} \frac{r^3}{\sqrt{1-r}} dr \int_{1-\rho}^1 \exp \left\{ - \left[q(1-r) + \frac{\alpha \left(\theta r - \frac{\sqrt{r}}{\sqrt{2\alpha t}} - \delta \right)^2}{(1-r)} + 4\alpha(\rho-1)(1-\theta)r \right] t \right\} d\theta \\ &= c^2 t^{7/2} \int_{\mathcal{I}} \frac{r^3}{\sqrt{1-r}} dr \int_{1-\rho-\frac{1}{\sqrt{2\alpha t}}}^{1-\frac{1}{\sqrt{2\alpha t}}} e^{- \left[q(1-r) + \frac{\alpha(\theta r - \delta)^2}{(1-r)} + 4\alpha(\rho-1)(1-\theta)r \right] t} e^{2\sqrt{2\alpha}(\rho-1)\sqrt{r}t} d\theta \\ &\leq C t^{7/2} e^{2\sqrt{2\alpha}(\rho-1)\sqrt{t}} e^{-\inf_{r \in \mathcal{I}, \theta < 1} H(\theta, r)t}, \end{aligned}$$

where $H(\theta, r) := q(1-r) + \frac{\alpha(\theta r - \delta)^2}{(1-r)} + 4\alpha(\rho-1)(1-\theta)r$. We claim that

$$\inf_{r \in \mathcal{I}, \theta < 1} H(\theta, r) > 2\alpha(\rho-1)(1-\delta). \quad (3.17)$$

Then it follows that

$$\lim_{t \rightarrow \infty} \frac{e^{2\alpha(\rho-1)(1-\delta)t}}{t^{3(\rho-1)/2}} I_2(t) = 0.$$

Now we prove (3.17). Note that

$$H(\theta, r) = \frac{\alpha r^2}{1-r} \left(\theta - \frac{\delta + 2(\rho-1)(1-r)}{r} \right)^2 - \alpha(\rho-1)(3\rho-1)(1-r) + 4\alpha(\rho-1)(1-\delta).$$

For $r^* := \frac{\delta+2(\rho-1)}{2\rho-1} \leq r < 1$ (that is $\frac{\delta+2(\rho-1)(1-r)}{r} \leq 1$) and $\theta < 1$,

$$\begin{aligned} H(\theta, r) &\geq -\alpha(\rho-1)(3\rho-1)(1-r^*) + 4\alpha(\rho-1)(1-\delta) \\ &= 2\alpha(\rho-1)(1-\delta) + \frac{\alpha(\rho-1)^2(1-\delta)}{2\rho-1}. \end{aligned}$$

For $r \in [0, r^*] \cap \mathcal{I}$ and $\theta < 1$, since $\frac{\delta+2(\rho-1)(1-r)}{r} \geq 1$, we have that

$$\begin{aligned} H(\theta, r) &\geq H(1, r) = q(1-r) + \frac{\alpha(r-\delta)^2}{(1-r)} \\ &\geq 2\alpha(\rho-1)(1-\delta) + \alpha\rho^2(a_\delta - r)^2 \\ &\geq 2\alpha(\rho-1)(1-\delta) + \alpha\rho^2\epsilon^2, \end{aligned}$$

where in the second inequality we used (3.16). Thus, (3.17) is valid.

Finally, we deal with $I_3(t)$. Since $v(t, x) \leq 1$, we have

$$\begin{aligned} I_3(t) &\leq t^{3/2} \int_{\mathcal{I}} \frac{r \, dr}{\sqrt{1-r}} \int_1^\infty e^{-\frac{\alpha\left(\theta r - \frac{\sqrt{r}}{\sqrt{2\alpha t}} - \delta\right)^2}{(1-r)}} e^{-q(1-r)t} \, d\theta \\ &= \frac{1}{\sqrt{2\alpha}} t \int_{\mathcal{I}} dr \int_{\frac{\sqrt{2\alpha t}(r-\delta)-\sqrt{r}}{\sqrt{1-r}}}^\infty e^{-q(1-r)t} e^{-z^2/2} \, dz \\ &\leq \frac{\sqrt{\pi}}{\sqrt{\alpha}} t \int_{\mathcal{I}} e^{-q(1-r)t} \mathbf{P}\left(B_1 \geq \frac{\sqrt{2\alpha t}(r-\delta)-1}{\sqrt{1-r}}\right) \, dr. \end{aligned} \quad (3.18)$$

If $r \leq \delta + \frac{2}{\sqrt{2\alpha t}}$, then

$$\begin{aligned} e^{-q(1-r)t} \mathbf{P}\left(B_1 \geq \frac{\sqrt{2\alpha t}(r-\delta)-1}{\sqrt{1-r}}\right) &\leq e^{-q(1-r)t} \leq e^{-q(1-\delta)t} e^{\frac{2q}{\sqrt{2\alpha}}\sqrt{t}} \\ &= e^{-2\alpha(\rho-1)(1-\delta)t} e^{-\alpha(\rho-1)^2(1-\delta)t} e^{\frac{2q}{\sqrt{2\alpha}}\sqrt{t}}. \end{aligned} \quad (3.19)$$

If $\delta + \frac{2}{\sqrt{2\alpha t}} < r < 1$, then $\frac{\sqrt{2\alpha t}(r-\delta)-1}{\sqrt{1-r}} > 1$, and thus by (2.38),

$$\begin{aligned}
e^{-q(1-r)t} \mathbb{P} \left(B_1 \geq \frac{\sqrt{2\alpha t}(r-\delta) - 1}{\sqrt{1-r}} \right) &\leq \frac{1}{\sqrt{2\pi}} \frac{\sqrt{1-r}}{\sqrt{2\alpha t}(r-\delta) - 1} e^{-q(1-r)t} e^{-\frac{(\sqrt{2\alpha t}(r-\delta)-1)^2}{2(1-r)}} \\
&\leq e^{-q(1-r)t} e^{-\frac{\alpha \left(r-\delta-\frac{1}{\sqrt{2\alpha t}}\right)^2}{(1-r)} t}.
\end{aligned} \quad (3.20)$$

It follows from (3.16) that for $r \in \mathcal{I}$,

$$\begin{aligned}
q(1-r) + \frac{\alpha \left(r-\delta-\frac{1}{\sqrt{2\alpha t}}\right)^2}{(1-r)} \\
\geq 2\alpha(\rho-1) \left(1-\delta-\frac{1}{\sqrt{2\alpha t}}\right) + \alpha\rho^2 \left(a_\delta - r + \frac{1}{\rho\sqrt{2\alpha t}}\right)^2 \\
\geq 2\alpha(\rho-1)(1-\delta) + \alpha\rho^2 \left(\epsilon - \frac{1}{\sqrt{2\alpha t}\rho}\right)^2 - \sqrt{2\alpha}(\rho-1)t^{-1/2}.
\end{aligned}$$

Then we continue the estimates in (3.20) to get that, if $\delta + \frac{2}{\sqrt{2\alpha t}} < r < 1$, then

$$\begin{aligned}
e^{-q(1-r)t} \mathbb{P} \left(B_1 \geq \frac{\sqrt{2\alpha t}(r-\delta) - 1}{\sqrt{1-r}} \right) \\
\leq e^{-2\alpha(\rho-1)(1-\delta)t} e^{-\alpha\rho^2 \left(\epsilon - \frac{1}{\sqrt{2\alpha t}\rho}\right)^2 t + \sqrt{2\alpha}(\rho-1)\sqrt{t}}.
\end{aligned} \quad (3.21)$$

Combining (3.18), (3.19) and (3.21), we get

$$\limsup_{t \rightarrow \infty} \frac{e^{2\alpha(\rho-1)(1-\delta)t}}{t^{3(\rho-1)/2}} I_3(t) = 0.$$

The proof is now complete. \square

Proof of Lemma 3.3 By Lemmas 3.4–3.6, we have (3.11) holds. Hence, by the paragraph above Lemma 3.4, the assertion of Lemma 3.3 follows. \square

3.2 Proof of Theorem 1.2: $\delta = 1 - \rho$

It follows from Lemma 2.5 that, to prove Theorem 1.2, we only need to consider the limiting property of $v_f(t, \sqrt{2\alpha}\delta t)$. It follows from Lemma 3.1 that for $\delta = 1 - \rho < 0$,

$$\lim_{t \rightarrow \infty} t^{-3(\rho-1)/4} e^{(q+\alpha(1-\rho)^2)t} U_{1,f}(t, \sqrt{2\alpha}(1-\rho)t) = 0.$$

Thus, by the decomposition (2.10), to prove the desired result, it suffices to show that

$$\begin{aligned} & \lim_{t \rightarrow \infty} t^{-3(\rho-1)/4} e^{(q+\alpha(\rho-1)^2)t} U_{2,f}(t, \sqrt{2\alpha}(\rho-1)t) \\ &= \frac{1}{\sqrt{2\pi}} \int_0^\infty s^{3(\rho-1)/2} e^{-\alpha\rho^2 s^2} ds \int_{-\infty}^\infty e^{-\sqrt{2\alpha}(\rho-1)z} A(w_f(z)) dz. \end{aligned}$$

The display above follows from Lemmas 3.7 and 3.8 below. In Lemma 3.8, we will show that

$$t^{-3(\rho-1)/4} e^{(q+\alpha(1-\rho)^2)t} \mathbf{P}\left(M_t^I \leq \sqrt{2\alpha}(1-\rho)t, \tau \notin \left[t - (\log t)\sqrt{t}, t - t^{1/4}\right]\right) \rightarrow 0.$$

Thus, on the event $\left\{M_t^I \leq \sqrt{2\alpha}(1-\rho)t\right\}$, with large probability, the first branching time of the skeleton should happen in the interval $\left[t - (\log t)\sqrt{t}, t - t^{1/4}\right]$.

Lemma 3.7 *It holds that for any $f \in \mathcal{H}$,*

$$\begin{aligned} & \lim_{t \rightarrow \infty} t^{-3(\rho-1)/4} e^{(q+\alpha(1-\rho)^2)t} \mathbf{E} \int_{t^{1/4}}^{(\log t)\sqrt{t}} e^{-\int_s^t \zeta_f(r, \sqrt{2\alpha}(1-\rho)t - B_{t-r}) dr} \\ & \quad \hat{G}_f(s, \sqrt{2\alpha}(1-\rho)t - B_{t-s}) ds \\ &= \frac{1}{\sqrt{2\pi}} \int_0^\infty s^{3(\rho-1)/2} e^{-\alpha\rho^2 s^2} ds \int_{-\infty}^\infty e^{-\sqrt{2\alpha}(\rho-1)z} A(w_f(z)) dz. \end{aligned}$$

Proof In this proof, we always assume that $t \geq 1$ is large enough such that $\log t \leq \sqrt{t}$. Using an argument similar to that in the first paragraph of the proof of Lemma 3.2, we get that, as $t \rightarrow \infty$,

$$\begin{aligned} & \mathbf{E} \int_{t^{1/4}}^{(\log t)\sqrt{t}} e^{-\int_s^t \zeta_f(r, \sqrt{2\alpha}(1-\rho)t - B_{t-r}) dr} \hat{G}_f\left(s, \sqrt{2\alpha}(1-\rho)t - B_{t-s}\right) ds \\ & \sim \mathbf{E} \int_{t^{1/4}}^{(\log t)\sqrt{t}} e^{-q(t-s)} \hat{G}_f\left(s, \sqrt{2\alpha}(1-\rho)t - B_{t-s}\right) ds \\ &= \sqrt{t} \int_{t^{1/4}}^{\log t} \frac{e^{-q(t-u\sqrt{t})}}{\sqrt{2\pi}(t-u\sqrt{t})} du \int_{\mathbb{R}} e^{-\frac{(m_{u\sqrt{t}}+z+\sqrt{2\alpha}(\rho-1)t)^2}{2(t-u\sqrt{t})}} \hat{G}_f\left(u\sqrt{t}, m_{u\sqrt{t}}+z\right) dz. \end{aligned} \quad (3.22)$$

For $u \in (t^{-1/4}, \log t)$, we have that

$$\begin{aligned} & (m_{u\sqrt{t}}+z+\sqrt{2\alpha}(\rho-1)t)^2 = \left(\sqrt{2\alpha}(\rho-1)t + \sqrt{2\alpha}u\sqrt{t} - \frac{3}{2\sqrt{2\alpha}}\log(u\sqrt{t}) + z\right)^2 \\ &= 2\alpha(\rho-1)^2 t^2 + 2\alpha u^2 t + 4\alpha(\rho-1)ut\sqrt{t} - 3(\rho-1)t\log(u\sqrt{t}) \\ & \quad + 2\sqrt{2\alpha}(\rho-1)zt + R_4(t, u, z), \end{aligned}$$

where

$$\begin{aligned} R_4(t, u, z) &= \left(-\frac{3}{2\sqrt{2\alpha}} \log(u\sqrt{t}) + z \right)^2 - 3u\sqrt{t} \log(u\sqrt{t}) + 2\sqrt{2\alpha}u\sqrt{t}z \\ &\geq -3(\log t)^2\sqrt{t} - 2\sqrt{2\alpha}(\log t)\sqrt{t}|z|. \end{aligned}$$

Using the Taylor expansion of $(1-x)^{-1}$, we obtain that, for $u \in (t^{-1/4}, \log t)$,

$$\frac{1}{2(t-u\sqrt{t})} = \frac{1}{2t} \frac{1}{1-u/\sqrt{t}} = \frac{1}{2t} \left(1 + \frac{u}{\sqrt{t}} + \frac{u^2}{t} + R_5(t, u) \right),$$

where $|R_5(t, u)| \leq 2(\log t)^3 t^{-3/2}$. Thus,

$$\begin{aligned} \frac{(m_u\sqrt{t} + z + \sqrt{2\alpha}(\rho-1)t)^2}{2(t-u\sqrt{t})} &= \alpha(\rho-1)^2 t + qu\sqrt{t} - \frac{3(\rho-1)}{4} \log t \\ &\quad + \alpha\rho^2 u^2 + \sqrt{2\alpha}(\rho-1)z - \frac{3}{2}(\rho-1) \log(u) + R_6(t, u, z). \end{aligned}$$

Here $\lim_{t \rightarrow \infty} R_6(t, u, z) = 0$ and there is a positive function $r^*(\cdot)$ with $\lim_{t \rightarrow \infty} r^*(t) = 0$ such that $-R_6(t, u, z) \leq r^*(t)(1 + |z|)$ for all $u \in (t^{-1/4}, \log t)$. Now, using (3.22), we get that

$$\begin{aligned} &\lim_{t \rightarrow \infty} t^{-3(\rho-1)/4} e^{(q+\alpha(1-\rho)^2)t} \mathbb{E} \int_{t^{1/4}}^{(\log t)\sqrt{t}} e^{-\int_s^t \zeta_f(r, \sqrt{2\alpha}(1-\rho)t - B_{t-r}) dr} \\ &\quad \hat{G}_f \left(s, \sqrt{2\alpha}(1-\rho)t - B_{t-s} \right) ds \\ &= \lim_{t \rightarrow \infty} \int_{t^{-1/4}}^{\log t} \frac{\sqrt{t}}{\sqrt{2\pi(t-u\sqrt{t})}} u^{3(\rho-1)/2} e^{-\alpha\rho^2 u^2} du \int_{\mathbb{R}} e^{-\sqrt{2\alpha}(\rho-1)z} e^{-R_6(t, u, z)} \\ &\quad \hat{G}_f \left(u\sqrt{t}, m_u\sqrt{t} + z \right) dz. \end{aligned}$$

Using an arguments similar to those in the proof of Lemma 3.2, the desired result follows from the dominated convergence theorem. \square

Lemma 3.8 *It holds that for any $f \in \mathcal{B}^+(\mathbb{R})$,*

$$\begin{aligned} &\lim_{t \rightarrow \infty} t^{-3(\rho-1)/4} e^{(q+\alpha(1-\rho)^2)t} \mathbb{E} \int_{[0, t] \setminus (t^{1/4}, (\log t)\sqrt{t})} e^{-\int_s^t \zeta_f(r, \sqrt{2\alpha}(1-\rho)t - B_{t-r}) dr} \hat{G}_f \left(s, \sqrt{2\alpha}(1-\rho)t - B_{t-s} \right) ds \\ &= 0. \end{aligned}$$

Proof We only need to show that

$$\lim_{t \rightarrow \infty} \frac{e^{(q+\alpha(1-\rho)^2)t}}{t^{3(\rho-1)/4}} \mathbb{E} \int_{(0, t) \setminus (t^{1/4}, (\log t)\sqrt{t})} e^{-q(t-s)} v^2 \left(s, \sqrt{2\alpha}(1-\rho)t - B_{t-s} \right) ds = 0.$$

We prove the above result in three steps.

Step 1 By (3.12), we have that

$$\begin{aligned} \mathbb{E} \left(v^2(s, \sqrt{2\alpha}(1-\rho)t - B_{t-s}) \right) &\leq \mathbb{P} \left(B_t \leq \sqrt{2\alpha}(1-\rho)t \right) \\ &\leq \frac{1}{2\sqrt{\pi\alpha}(\rho-1)\sqrt{t}} e^{-\alpha(\rho-1)^2 t}. \end{aligned}$$

Thus, for any $T > 0$,

$$\begin{aligned} &\frac{e^{(q+\alpha(\rho-1)^2)t}}{t^{3(\rho-1)/4}} \mathbb{E} \int_0^T e^{-q(t-s)} v^2(s, \sqrt{2\alpha}(1-\rho)t - B_{t-s}) ds \\ &\leq \int_0^T e^{qs} ds \frac{1}{2\sqrt{\pi\alpha}(\rho-1)\sqrt{t}} \frac{1}{t^{3(\rho-1)/4}} \rightarrow 0, \quad \text{as } t \rightarrow \infty. \end{aligned} \quad (3.23)$$

Step 2 Using arguments similar to those in the proofs of Lemmas 3.5 and 3.6, we get that,

$$\frac{e^{(q+\alpha(\rho-1)^2)t}}{t^{3(\rho-1)/4}} \mathbb{E} \int_{\sqrt{t} \log t}^t e^{-q(t-s)} v^2(s, \sqrt{2\alpha}(1-\rho)t - B_{t-s}) ds \rightarrow 0, \quad \text{as } t \rightarrow \infty.$$

Step 3 Note that there exists T_0 such that $m_s > 0$ for all $s > T_0$. Using Lemma 2.10, we get that, for η small enough, there exist $c_\eta > 1$ and $T_\eta > 1$ such that for $T > T_\eta + T_0$,

$$\begin{aligned} &\mathbb{E} \int_T^{t^{1/4}} e^{-q(t-s)} v^2(s, \sqrt{2\alpha}(1-\rho)t - B_{t-s}) ds \\ &= \mathbb{E} \int_T^{t^{1/4}} e^{-q(t-s)} v^2(s, m(s) - (m(s) + \sqrt{2\alpha}(\rho-1)t + B_{t-s})) ds \\ &\leq c_\eta^2 \int_T^{t^{1/4}} e^{-q(t-s)} \mathbb{E} \left[e^{-2(\sqrt{2\alpha}(\rho-1)-\eta)(m(s)+\sqrt{2\alpha}(\rho-1)t+B_{t-s})} \wedge 1 \right] ds. \end{aligned} \quad (3.24)$$

Similar to (3.15), we have that, for $T < s < t^{1/4}$,

$$\begin{aligned} &\mathbb{E} \left[e^{-2(\sqrt{2\alpha}(\rho-1)-\eta)(m(s)+\sqrt{2\alpha}(\rho-1)t+B_{t-s})} \wedge 1 \right] \\ &\leq C t^{-1/2} e^{-\frac{(m(s)+\sqrt{2\alpha}(\rho-1)t)^2}{2(t-s)}} \\ &\leq C t^{-1/2} t^{\frac{3(\rho-1)}{8}} e^{-\alpha(\rho-1)^2 t - qs} \end{aligned} \quad (3.25)$$

with C being a positive constant. Here in the last inequality, we used the fact that

$$\begin{aligned}
\frac{(m(s) + \sqrt{2\alpha}(\rho - 1)t)^2}{2(t - s)} &= \frac{(\sqrt{2\alpha}\rho s - \frac{3}{2\sqrt{2\alpha}} \log s + \sqrt{2\alpha}(\rho - 1)(t - s))^2}{2(t - s)} \\
&\geq \alpha(\rho - 1)^2(t - s) + \sqrt{2\alpha}(\rho - 1) \left(\sqrt{2\alpha}\rho s - \frac{3}{2\sqrt{2\alpha}} \log s \right) \\
&= \alpha(\rho - 1)^2 t + qs - \frac{3}{2}(\rho - 1) \log s.
\end{aligned}$$

Putting (3.25) back to (3.24), we get that

$$\begin{aligned}
\frac{e^{(q+\alpha(\rho-1)^2)t}}{t^{3(\rho-1)/4}} \mathbb{E} \int_T^{t^{1/4}} e^{-q(t-s)} v^2(s, \sqrt{2\alpha}(1-\rho)t - B_{t-s}) \, ds &\leq C t^{-1/4} t^{\frac{-3(\rho-1)}{8}} \rightarrow 0, \\
\text{as } t &\rightarrow \infty.
\end{aligned}$$

Now the proof is complete. \square

3.3 Proof of Theorem 1.3: $\delta < 1 - \rho$

Note that, by Proposition 2.6, we have

$$\begin{aligned}
v_f(t, x) &= \mathbb{E} \left[e^{-\int_0^t \psi'(\lambda^* + u_f^*(t-r, x - B_r)) \, dr}, B_t \leq x \right] \\
&\quad + \mathbb{E} \int_0^t e^{-\int_0^s \psi'(\lambda^* + u_f^*(t-r, x - B_r)) \, dr} \hat{G}_f(t-s, x - B_s) \, ds.
\end{aligned}$$

Using the same arguments as those in [11, Lemma 1.5, page 1211] or [17, Proposition 2.9], the above integral equation implies that

$$v_f(t, x) = e^{-qt} \mathbb{E} [B_t \leq x] + \mathbb{E} \int_0^t e^{-q(t-s)} G_f(s, x - B_{t-s}) \, ds, \quad (3.26)$$

where

$$\begin{aligned}
G_f(t, x) &:= \hat{G}_f(t, x) - (\psi'(\lambda^* + u_f^*(t, x)) - q) v_f(t, x) \\
&= \frac{1}{\lambda^*} \left[\psi(\lambda^* + u_f^*(t, x) - \lambda^* v_f(t, x)) - \psi(\lambda^* + u_f^*(t, x)) \right] + q v_f(t, x).
\end{aligned} \quad (3.27)$$

It follows from Lemma 2.5 that, to prove Theorem 1.3, we only need to consider the limiting property of $v_f(t, \sqrt{2\alpha}\delta t)$. Using L'Hospital's rule, one has that

$$\lim_{x \rightarrow \infty} \frac{\mathbb{P}(B_1 > x)}{x^{-1} e^{-x^2/2}} = \frac{1}{\sqrt{2\pi}} \lim_{x \rightarrow \infty} \frac{\int_x^\infty e^{-y^2/2} \, dy}{x^{-1} e^{-x^2/2}} = \frac{1}{\sqrt{2\pi}}. \quad (3.28)$$

It follows that

$$\begin{aligned} & \lim_{t \rightarrow \infty} \sqrt{t} e^{(q+\alpha\delta^2)t} e^{-qt} \mathbf{E} \left[B_t \leq \sqrt{2\alpha\delta t} \right] \\ &= \lim_{t \rightarrow \infty} \sqrt{t} e^{(q+\alpha\delta^2)t} e^{-qt} \mathbf{E} \left[B_1 \geq \sqrt{2\alpha} |\delta| \sqrt{t} \right] = \frac{1}{2\sqrt{\pi\alpha} |\delta|}. \end{aligned} \quad (3.29)$$

Hence, by (3.26), to prove the desired result, we only need to prove that

$$\begin{aligned} & \lim_{t \rightarrow \infty} \sqrt{t} e^{(q+\alpha\delta^2)t} \mathbf{E} \int_0^t e^{-q(t-s)} G_f(s, \sqrt{2\alpha\delta t} - B_{t-s}) ds \\ &= \frac{1}{\sqrt{2\pi}} \int_0^\infty e^{(q-\alpha\delta^2)s} ds \int_{\mathbb{R}} e^{\sqrt{2\alpha\delta}z} G_f(s, z) dz, \end{aligned}$$

which will follow from Lemmas 3.9 and 3.10 below. In Lemma 3.10, we will show that, for any $T > 0$,

$$\sqrt{t} e^{(q+\alpha\delta^2)t} \mathbf{P} \left(M_t^I \leq \sqrt{2\alpha\delta t}, \tau \in [0, t - T] \right) \rightarrow 0.$$

Thus, on the event $\left\{ M_t^I \leq \sqrt{2\alpha\delta t} \right\}$, with large probability, the first branching of the skeleton happens in the interval $[t - T, t]$.

Lemma 3.9 *If $\delta < 1 - \rho$, then for any $f \in \mathcal{B}_b^+(\mathbb{R})$ and any $T > 0$, it holds that*

$$\begin{aligned} & \lim_{t \rightarrow \infty} \sqrt{t} e^{(q+\alpha\delta^2)t} \mathbf{E} \int_0^{t-T} e^{-q(t-s)} G_f(s, \sqrt{2\alpha\delta t} - B_{t-s}) ds \\ &= \frac{1}{\sqrt{2\pi}} \int_0^\infty e^{(q-\alpha\delta^2)s} ds \int_{\mathbb{R}} e^{\sqrt{2\alpha\delta}z} G_f(s, z) dz. \end{aligned}$$

Proof Note that

$$\begin{aligned} & \sqrt{t} e^{(q+\alpha\delta^2)t} \mathbf{E} \int_0^{t-T} e^{-q(t-s)} G_f(s, \sqrt{2\alpha\delta t} - B_{t-s}) ds \\ &= \int_0^{t-T} \frac{\sqrt{t}}{\sqrt{2\pi}(t-s)} e^{(q-\alpha\delta^2)s} ds \int_{\mathbb{R}} e^{\sqrt{2\alpha\delta}z} e^{-\frac{(z-\sqrt{2\alpha\delta}s)^2}{2(t-s)}} G_f(s, z) dz. \end{aligned}$$

The absolute value of the integrand above is less than $\frac{1}{\sqrt{2\pi}} \sqrt{1+s/T} e^{(q-\alpha\delta^2)s} e^{\sqrt{2\alpha\delta}z} |G_f(s, z)|$, thus by the dominated convergence theorem, it suffices to show that

$$\int_0^\infty \sqrt{s+T} e^{(q-\alpha\delta^2)s} ds \int_{\mathbb{R}} e^{\sqrt{2\alpha\delta}z} |G_f(s, z)| dz < \infty. \quad (3.30)$$

By (3.27), (2.28) and the fact that $v_f(t, x) \leq v(t, x)$, we have that

$$|G_f(s, z)| \leq \phi(u_f^*(s, z))v_f(s, z) + \hat{G}_f(s, z) \leq \phi(u_f^*(s, z))v(s, z) + qv(s, z)^2. \quad (3.31)$$

We will prove (3.30) in two steps. Recall that $k(t) = -\log \mathbb{P}^*(\|X_t\| = 0)$.

Step 1: First we consider the integral over $s \in (0, A)$, where $A > 0$ is a constant. Since ϕ is increasing, by Lemma 2.7(1), $\phi(u_f^*(s, z)) \leq \phi(k(s))$. By lemma 2.9(1), $v(s, z) \leq \mathbb{P}(B_s \leq z) = \mathbb{P}(B_1 \leq z/\sqrt{s})$. Thus, we have for $0 < s < A$,

$$\begin{aligned} \int_{-\infty}^0 e^{\sqrt{2\alpha}\delta z} \phi(u_f^*(s, z))v(s, z) dz &\leq \phi(k(s)) \int_{-\infty}^0 e^{\sqrt{2\alpha}\delta z} \mathbb{P}(B_1 \leq z/\sqrt{s}) dz \\ &= \sqrt{s} \phi(k(s)) \int_0^{\infty} e^{\sqrt{2\alpha}|\delta|\sqrt{s}z} \mathbb{P}(B_1 \geq z) dz \leq \sqrt{s} \phi(k(s)) \int_0^{\infty} e^{\sqrt{2\alpha}|\delta|\sqrt{A}z} \mathbb{P}(B_1 \geq z) dz. \end{aligned}$$

Since $\mathbb{P}(B_1 \geq z) \sim \frac{1}{\sqrt{2\pi}} z^{-1} e^{-z^2/2}$ as $z \rightarrow \infty$, we have $\int_0^{\infty} e^{\sqrt{2\alpha}|\delta|\sqrt{A}z} \mathbb{P}(B_1 \geq z) dz < \infty$. Thus,

$$\int_{-\infty}^0 e^{\sqrt{2\alpha}\delta z} \phi(u_f^*(s, z))v(s, z) dz \leq C\sqrt{s} \phi(k(s)). \quad (3.32)$$

For any $\epsilon > 0$, since $v(s, z) \leq 1$, we have

$$\int_0^{s^\epsilon} e^{\sqrt{2\alpha}\delta z} \phi(u_f^*(s, z))v(s, z) dz \leq s^\epsilon \phi(k(s)). \quad (3.33)$$

By (3.32), (3.33) and Lemma 2.8, for any $\epsilon > 0$,

$$\int_0^A \sqrt{s + T} e^{(q - \alpha\delta^2)s} \int_{-\infty}^{s^\epsilon} e^{\sqrt{2\alpha}\delta z} \phi(u_f^*(s, z))v(s, z) dz ds < \infty. \quad (3.34)$$

Since $\phi'(\lambda) = \psi''(\lambda^* + \lambda)$ is decreasing and $\phi(0) = 0$, we have

$$\phi(\lambda) \leq \phi'(0)\lambda. \quad (3.35)$$

Thus, by (2.30),

$$\phi(u_f^*(s, z)) \leq \phi'(0)u_f^*(s, z) \leq C(1 + z^{-2/\vartheta})e^{(a+\alpha)s}, \quad z > 0.$$

Since $v(s, z) \leq 1$, we have for $0 < s < A$,

$$\begin{aligned} \int_{s^\epsilon}^{\infty} e^{\sqrt{2\alpha}\delta z} \phi(u_f^*(s, z))v(s, z) dz &\leq C e^{(a+\alpha)s} \int_{s^\epsilon}^{\infty} e^{-\sqrt{2\alpha}|\delta|z} (1 + z^{-2/\vartheta}) dz \\ &\leq C e^{(a+\alpha)A} \left[\int_{s^\epsilon}^{A^\epsilon} (1 + z^{-2/\vartheta}) dz + \int_{A^\epsilon}^{\infty} e^{-\sqrt{2\alpha}|\delta|z} (1 + z^{-2/\vartheta}) dz \right] \\ &\leq C(1 + s^{\epsilon(1-2/\vartheta)}). \end{aligned}$$

Now we choose ϵ small enough such that $\epsilon(2/\vartheta - 1) < 1$. Thus,

$$\int_0^A \sqrt{s+T} e^{(q-\alpha\delta^2)s} \int_{s^\epsilon}^\infty e^{\sqrt{2\alpha}\delta z} \phi(u_f^*(s, z)) v(s, z) dz ds < \infty. \quad (3.36)$$

Combining (3.34) and (3.36), we obtain that

$$\int_0^A \sqrt{s+T} e^{(q-\alpha\delta^2)s} \int_{-\infty}^\infty e^{\sqrt{2\alpha}\delta z} \phi(u_f^*(s, z)) v(s, z) dz ds < \infty. \quad (3.37)$$

Step 2: By Lemma 2.7(1), $\sup_{s>A} e^{qs} k(s) = e^{qA} k(A) < \infty$. Hence, we have for $s > A$,

$$\phi(u_f^*(s, z)) \leq \phi'(0) u_f^*(s, z) \leq \phi'(0) k(s) \leq \phi'(0) e^{qA} k(A) e^{-qs}.$$

Thus, we get that, for $s > A$,

$$\begin{aligned} \int_{\mathbb{R}} e^{\sqrt{2\alpha}\delta z} \phi(u_f^*(s, z)) v(s, z) dz &\leq C e^{-qs} \int_{\mathbb{R}} e^{\sqrt{2\alpha}\delta z} v(s, z) dz \\ &= C \sqrt{2\alpha} s e^{-qs} e^{-\sqrt{2\alpha}\delta\sqrt{s}} \int_{\mathbb{R}} e^{2\alpha\delta s\theta} v(s, \sqrt{2\alpha}\theta s - \sqrt{s}) d\theta. \end{aligned} \quad (3.38)$$

We will divide the above integral into three parts: $\int_1^\infty + \int_{1-\rho}^1 + \int_{-\infty}^{1-\rho}$. We deal with them one by one. Using Lemma 2.9(2), we have that for $A > t_0$ and $s > A$,

$$\begin{aligned} \int_1^\infty e^{2\alpha\delta s\theta} v(s, \sqrt{2\alpha}\theta s - \sqrt{s}) d\theta &\leq \int_1^\infty e^{-2\alpha|\delta|s\theta} d\theta = \frac{1}{\sqrt{2\alpha}|\delta|s} e^{-2\alpha|\delta|s}, \\ \int_{1-\rho}^1 e^{2\alpha\delta s\theta} v(s, \sqrt{2\alpha}\theta s - \sqrt{s}) d\theta &\leq cs \int_{1-\rho}^1 e^{2\alpha\delta s\theta} e^{-2\alpha(\rho-1)(1-\theta)s} d\theta \\ &\leq cs \rho e^{-2\alpha(\rho-1)(\rho+\delta)s}, \end{aligned}$$

and

$$\begin{aligned} \int_{-\infty}^{1-\rho} e^{2\alpha\delta s\theta} v(s, \sqrt{2\alpha}\theta s - \sqrt{s}) d\theta &\leq cs \int_{-\infty}^{1-\rho} e^{2\alpha\delta s\theta} e^{-(q+\alpha\theta^2)s} d\theta \\ &= cs e^{(-q+\alpha\delta^2)s} \int_{-\infty}^{1-\rho} e^{-\alpha s(\theta-\delta)^2} d\theta \leq Cs^{1/2} e^{(-q+\alpha\delta^2)s}. \end{aligned}$$

For $\delta < 1 - \rho$, one can check that

$$2\alpha\delta \leq -2\alpha(\rho-1)(\rho+\delta) \leq -q + \alpha\delta^2.$$

Thus, for $s > A$,

$$\int_{-\infty}^{\infty} e^{2\alpha\delta s\theta} v(s, \sqrt{2\alpha}\theta s - \sqrt{s}) d\theta \leq C s e^{(-q+\alpha\delta^2)s}. \quad (3.39)$$

It follows from (3.38) and (3.39) that

$$\begin{aligned} & \int_A^{\infty} \sqrt{s+T} e^{(q-\alpha\delta^2)s} ds \int_{\mathbb{R}} e^{\sqrt{2\alpha}\delta z} \phi(u^*(s, z)) v(s, z) dz \\ & \leq C \int_A^{\infty} \sqrt{s+T} s^2 e^{-qs} e^{-\sqrt{2\alpha}\delta\sqrt{s}} ds < \infty. \end{aligned}$$

Combining the two steps above, we get

$$\int_0^{\infty} \sqrt{s+T} e^{(q-\alpha\delta^2)s} ds \int_{\mathbb{R}} e^{\sqrt{2\alpha}\delta z} \phi(u_f^*(s, z)) v(s, z) dz < \infty.$$

Similarly, one can prove that

$$\int_0^{\infty} \sqrt{s+T} e^{(q-\alpha\delta^2)s} ds \int_{\mathbb{R}} e^{\sqrt{2\alpha}\delta z} v(s, z)^2 dz < \infty.$$

Hence, (3.30) holds and the desired result follows immediately. \square

Lemma 3.10 *If $\delta < 1 - \rho$, then for any $f \in \mathcal{B}_b^+(\mathbb{R})$ and $T > 0$,*

$$\lim_{t \rightarrow \infty} \sqrt{t} e^{(q+\alpha\delta^2)t} \mathbb{E} \int_{t-T}^t e^{-q(t-s)} G_f(s, \sqrt{2\alpha}\delta t - B_{t-s}) ds = 0.$$

Proof Note that

$$\begin{aligned} \mathbb{E} \int_{t-T}^t e^{-q(t-s)} |G_f(s, \sqrt{2\alpha}\delta t - B_{t-s})| ds &= \int_0^T e^{-qs} \mathbb{E} |G_f(t-s, \sqrt{2\alpha}\delta t - B_s)| ds \\ &= \int_0^T e^{-qs} \mathbb{E} [|G_f(t-s, \sqrt{2\alpha}\delta t - B_s)|; B_s < -(\epsilon t - \sqrt{t})] ds \\ &\quad + \int_0^T e^{-qs} \mathbb{E} [|G_f(t-s, \sqrt{2\alpha}\delta t - B_s)|; B_s \geq -(\epsilon t - \sqrt{t})] ds, \end{aligned}$$

where $\epsilon < 1 - \rho - \delta$ is a small constant.

By (3.35) and Lemma 2.7(1), $\sup_{t \geq 1} \phi(u_f^*(t, x)) \leq \phi'(0) \sup_{t \geq 1} u_f^*(t, x) \leq \phi'(0)k(1) < \infty$. Since $v(t, x) \leq 1$, we have $\sup_{t \geq 1} \sup_x |G_f(t, x)| < +\infty$. Hence we have, for $t > 1$ large enough, and $s \in (0, T)$,

$$\mathbb{E} \left[|G_f(t-s, \sqrt{2\alpha}\delta t - B_s)|; B_s \leq -(\epsilon t - \sqrt{t}) \right] \leq CP \left(B_s \geq (\epsilon t - \sqrt{t}) \right)$$

$$\leq C \frac{\sqrt{s}}{\epsilon t - \sqrt{t}} e^{-(\epsilon t - \sqrt{t})^2/(2s)} \leq C \frac{\sqrt{T}}{\epsilon t - \sqrt{t}} e^{-(\epsilon t - \sqrt{t})^2/(2T)},$$

where in the second inequality, we used (2.38).

Thus, for any $\epsilon > 0$, as $t \rightarrow \infty$,

$$\sqrt{t} e^{(q+\alpha\delta^2)t} \int_0^T e^{-qs} \mathbb{E} \left[|G_f(t-s, \sqrt{2\alpha}\delta t - B_s)|; B_s < -(\epsilon t - \sqrt{t}) \right] ds \rightarrow 0.$$

Note that if $B_s \geq -(\epsilon t - \sqrt{t})$, then

$$\sqrt{2\alpha}\delta t - B_s \leq \sqrt{2\alpha}(\delta + \epsilon)t - \sqrt{t} \leq \sqrt{2\alpha}(\delta + \epsilon)(t-s) - \sqrt{t-s}.$$

Using Lemma 2.9(2) with $\theta = \delta + \epsilon < 1 - \rho$, for $t > t_0 + T$ and $s \in (0, T)$,

$$\begin{aligned} v(t-s, \sqrt{2\alpha}\delta t - B_s) &\leq v(t-s, \sqrt{2\alpha}(\delta + \epsilon)(t-s) - \sqrt{t-s}) \\ &\leq cte^{-q(t-s)} e^{-\alpha(\delta + \epsilon)^2(t-s)}. \end{aligned}$$

By Lemma 2.7(1), we have that for $t \geq t_0 + T$ and $s \in (0, T)$,

$$\begin{aligned} \phi(u_f^*(t-s, \sqrt{2\alpha}\delta t + z)) &\leq \phi'(0)u_f^*(t-s, \sqrt{2\alpha}\delta t + z) \\ &\leq \phi'(0)k(t-s) \leq \phi'(0)e^{qt_0}k(t_0)e^{-q(t-s)}. \end{aligned}$$

Thus, by (3.31), we get that, if $B_s \geq -(\epsilon t - \sqrt{t})$,

$$\begin{aligned} |G_f(t-s, \sqrt{2\alpha}\delta t - B_s)| &\leq Ct^2 e^{-2q(t-s)} e^{-\alpha(\delta + \epsilon)^2(t-s)} \\ &\leq Ce^{2qs} e^{\alpha(\delta + \epsilon)^2 s} t^2 e^{-2qt} e^{-\alpha\delta^2 t} e^{-2\alpha\delta\epsilon t}. \end{aligned} \quad (3.40)$$

It follows that, as $t \rightarrow \infty$,

$$\begin{aligned} \sqrt{t} e^{(q+\alpha\delta^2)t} \int_0^T e^{-qs} \mathbb{E} [|G_f(t-s, \sqrt{2\alpha}\delta t - B_s)|; B_s \geq -(\epsilon t - \sqrt{t})] ds \\ \leq Ct^{5/2} e^{-(q+2\alpha\delta\epsilon)t} \int_0^T e^{qs} e^{\alpha(\delta + \epsilon)^2 s} ds \leq Ct^{5/2} e^{-(q+2\alpha\delta\epsilon)t} \rightarrow 0, \end{aligned} \quad (3.41)$$

if we choose ϵ small enough such that $q + 2\alpha\delta\epsilon > 0$. The proof is now complete. \square

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Declarations

Conflict of interest We declare that the authors have no conflict of interest that might influence the results reported in this paper. All materials in the paper are available.

A Appendix

Lemma A.1 For $k \geq 1$,

$$\mathbf{P}(\|Z_t\| \leq k) \leq ke^{-qt}.$$

Proof Let Z'_t be a continuous time branching process with branching rate q , and when a particle dies, it splits into two particles. Then Z'_t is a pure birth process, and the distribution of Z'_t is given by

$$\mathbf{P}(Z'_t \leq k) = 1 - (1 - e^{-qt})^k.$$

According to the definition of Z_t , each particle splits into at least two children ($p_0 = p_1 = 0$), then we get that

$$\mathbf{P}(\|Z_t\| \leq k) \leq \mathbf{P}(Z'_t \leq k) = 1 - (1 - e^{-qt})^k \leq ke^{-qt}.$$

□

Proof of Lemma 2.10 Since $v(t, m_t - z) \leq 1$, it is clear that the desired result is valid for $z < 1$. In the following, we only need to consider the case $z \geq 1$. Put $a^* = \sqrt{2\alpha}(\rho - 1)/q$. Assume that $\eta \in (0, a^*/2)$ and $t \geq 1$.

(i) First we deal with the case $z > \frac{a^*}{\eta}\sqrt{t}$. Since for any θ ,

$$q + \alpha\theta^2 - 2\alpha(\rho - 1)(1 - \theta) = \alpha(\rho - 1 + \theta)^2 \geq 0,$$

which implies that

$$q + \alpha\theta^2 \geq 2\alpha(\rho - 1)(1 - \theta). \quad (\text{A.1})$$

Then by Lemma 2.9(2), one has that there exist $t_0 > 1$ and $c > 0$ such that, for any $t > t_0$ and $\theta < 1$,

$$v(t, \sqrt{2\alpha}\theta t - \sqrt{t}) \leq \mathbf{P}(M_t^Z \leq \sqrt{2\alpha}\theta t - \sqrt{t}) \leq cte^{-2\alpha(\rho-1)(1-\theta)t}, \quad (\text{A.2})$$

where in the last inequality we used (A.1) to get an uniform upper bound for the two cases in Lemma 2.9(2). Thus, using the above inequality with $\theta = 1 - \frac{z - \sqrt{t}}{\sqrt{2\alpha}t} < 1$, we get that for any $t > t_0$,

$$\begin{aligned} \mathbf{P}(M_t^Z \leq m_t - z) &\leq \mathbf{P}(M_t^Z \leq \sqrt{2\alpha}t - z) = \mathbf{P}(M_t^Z \leq \sqrt{2\alpha}\theta t - \sqrt{t}) \\ &\leq cte^{-\sqrt{2\alpha}(\rho-1)(z-\sqrt{t})} \leq cz^2e^{-\sqrt{2\alpha}(\rho-1)z}e^{q\eta z}, \end{aligned} \quad (\text{A.3})$$

where in the final inequality, we use the fact that $t \leq (\frac{\eta}{a^*}z)^2 \leq z^2$ and $\sqrt{2\alpha}(\rho-1)\sqrt{t} = qa^*\sqrt{t} \leq q\eta z$.

(ii) Now we consider the case $z \in [1, \frac{a^*}{\eta}\sqrt{t}]$. Put $K := [a^*/\eta]$. Note that $K \geq 1$. Define $s_n = \eta zn$. In the following, we always assume that t is large enough such that $s_K < t$. Note that

$$\mathbf{P}(M_t^Z \leq m_t - z) \leq \mathbf{P}(\|Z_{s_K}\| \leq z^2) + \sum_{l=1}^K \mathbf{P}(\|Z_{s_{l-1}}\| \leq z^2 < \|Z_{s_l}\|, M_t^Z \leq m_t - z). \quad (\text{A.4})$$

By Lemma A.1, we have that

$$\mathbf{P}(\|Z_{s_K}\| \leq z^2) \leq z^2e^{-qs_K} = z^2e^{-q\eta Kz} \leq z^2e^{q\eta z}e^{-\sqrt{2\alpha}(\rho-1)z}. \quad (\text{A.5})$$

Now we deal with the second part of the right-hand side of (A.4). For any $s \geq 0$, let \mathcal{L}_s be the set of all particles of Z alive at time s . Suppose $1 \leq l \leq K$. Note that for any $u \in \mathcal{L}_{s_l}$, $z_u(s_l) \stackrel{d}{=} Y \sim N(0, s_l)$. Let $M_t^{Z,u} := \max_{v \in \mathcal{L}_t, u \preceq v} z_v(t) - z_u(s_l)$, for any $u \in \mathcal{L}_{s_l}$. By the branching property of Z , given $\sigma(\|Z_s\|, s \in [0, s_l])$, $\{M_t^{Z,u}, u \in \mathcal{L}_{s_l}\}$ are i.i.d. with the same distribution as $(M_{t-s_l}^Z, \mathbf{P})$, and independent of $\{z_u(s_l), u \in \mathcal{L}_{s_l}\}$. It is clear that

$$M_t^Z = \max_{u \in \mathcal{L}_{s_l}} [z_u(s_l) + M_t^{Z,u}].$$

It follows from [13, Lemma 5.1] that

$$\begin{aligned} &\mathbf{P}(M_t^Z \leq m_t - z \mid \sigma(\|Z_s\|, s \in [0, s_l])) \\ &\leq \mathbf{P}\left(Y + \max_{u \in \mathcal{L}_{s_l}} M_t^{Z,u} \leq m_t - z \mid \sigma(\|Z_s\|, s \in [0, s_l])\right) \end{aligned}$$

Since Y is independent of $\sigma(\|Z_s\|, s \in [0, s_l])$, we continue the above estimation:

$$\begin{aligned} &\mathbf{P}(M_t^Z \leq m_t - z \mid \sigma(\|Z_s\|, s \in [0, s_l])) \\ &\leq \mathbf{P}(Y \leq m_t - m_{t-s_l} - z) + \mathbf{P}\left(\max_{u \in \mathcal{L}_{s_l}} M_t^{Z,u} \leq m_{t-s_l} \mid \sigma(\|Z_s\|, s \in [0, s_l])\right) \\ &= \mathbf{P}(Y \leq m_t - m_{t-s_l} - z) + [\mathbf{P}(M_{t-s_l}^Z \leq m_{t-s_l})]^{\|Z_{s_l}\|}. \end{aligned}$$

Thus,

$$\begin{aligned} & \mathbf{P}\left(\|Z_{s_{l-1}}\| \leq z^2 < \|Z_{s_l}\|, M_t^Z \leq m_t - z\right) \\ & \leq \mathbf{P}\left(\|Z_{s_{l-1}}\| \leq z^2 < \|Z_{s_l}\|\right) \mathbf{P}(Y \leq m_t - m_{t-s_l} - z) + \left[\mathbf{P}\left(M_{t-s_l}^Z \leq m_{t-s_l}\right)\right]^{z^2}. \end{aligned}$$

Since $t - s_l \geq t - s_K \geq t - a^*z \geq t - \frac{(a^*)^2}{\eta}\sqrt{t} \rightarrow \infty$ as $t \rightarrow \infty$ and $\lim_{t \rightarrow \infty} \mathbf{P}(M_t^Z \leq m_t) \in (0, 1)$, there exist $t(\eta) > 1$ and $c_0 > 0$ such that for all $t > t(\eta)$,

$$\left[\mathbf{P}\left(M_{t-s_l}^Z \leq m_{t-s_l}\right)\right]^{z^2} \leq e^{-c_0 z^2}. \quad (\text{A.6})$$

As $m_t - m_{t-s_l} - z \leq -z(1 - \sqrt{2\alpha}\eta l)$ and $\sqrt{2\alpha}\eta l \leq \sqrt{2\alpha}\eta K \leq \frac{2\alpha(\rho-1)}{q} = \frac{2}{\rho+1} < 1$, we have by Lemma A.1,

$$\begin{aligned} & \mathbf{P}\left(\|Z_{s_{l-1}}\| \leq z^2 < \|Z_{s_l}\|\right) \mathbf{P}(Y \leq m_t - m_{t-s_l} - z) \\ & \leq z^2 e^{-q(l-1)\eta z} \mathbf{P}\left(B_{s_l} \leq -z(1 - \sqrt{2\alpha}\eta l)\right) \\ & = z^2 e^{-q(l-1)\eta z} \mathbf{P}\left(B_1 \geq \sqrt{z}\left(\frac{1}{\sqrt{\eta l}} - \sqrt{2\alpha}\sqrt{\eta l}\right)\right) \\ & \leq \frac{1}{\sqrt{2\pi}} z^{3/2} e^{-q(l-1)\eta z} \left(\frac{1}{\sqrt{\eta l}} - \sqrt{2\alpha}\sqrt{\eta l}\right)^{-1} e^{-\frac{1}{2}\left(\frac{1}{\sqrt{\eta l}} - \sqrt{2\alpha}\sqrt{\eta l}\right)^2 z} \\ & \leq \frac{1}{\sqrt{2\pi}} \left(\frac{1}{\sqrt{a^*}} - \sqrt{2\alpha}\sqrt{a^*}\right)^{-1} z^{3/2} e^{q\eta z} e^{-\sqrt{2\alpha}(\rho-1)z}. \end{aligned} \quad (\text{A.7})$$

Here in the second inequality we used (2.38), and in the final inequality we used the facts that $\eta l \leq \eta K \leq a^*$ and $\frac{1}{2}\left(\frac{1}{\sqrt{\eta l}} - \sqrt{2\alpha}\sqrt{\eta l}\right)^2 + q\eta l = (\alpha + q)\eta l + \frac{1}{2\eta l} - \sqrt{2\alpha} \geq \sqrt{2\alpha}(\rho - 1)$.

Combining (A.3)–(A.7), we get that for any $\eta \in (0, a^*/2)$, there exist t_η and $c_0, C > 0$ such that for $t > t_\eta + t_0$ and $z \geq 1$,

$$\mathbf{P}(M_t^Z \leq m_t - z) \leq C \left(z^2 e^{q\eta z} e^{-\sqrt{2\alpha}(\rho-1)z} + e^{-c_0 z^2} \right).$$

Since $z^2 \leq 2(q\eta)^{-2} e^{q\eta z}$, and $c_0 z^2 \geq qa^*z - \frac{(qa^*)^2}{4c_0}$, thus

$$\mathbf{P}(M_t^Z \leq m_t - z) \leq C \left(2(q\eta)^{-2} + e^{\frac{(qa^*)^2}{4c_0}} \right) e^{2q\eta z} e^{-\sqrt{2\alpha}(\rho-1)z}.$$

The proof is now complete. \square

Lemma A.2 For any $x \in (0, 1)$ and $c \in \mathbb{R}$,

$$q(1-x) + \frac{\alpha(x-c)^2}{1-x} \geq 2\alpha(\rho-1)(1-c) + \alpha\rho^2\left(1 - \frac{1-c}{\rho} - x\right)^2.$$

Proof Note that the function $(0, \infty) \ni x \rightarrow g(x) = a_1^2 x + \frac{a_2^2}{x}$ achieves its minimum $2a_1 a_2$ at the point $x = a_2/a_1$ and for any $x > 0$,

$$g(x) = 2a_1 a_2 + \frac{a_1^2}{x} (x - a_2/a_1)^2. \quad (\text{A.8})$$

Then we have that for any $x \in (0, 1)$

$$\begin{aligned} q(1-x) + \frac{\alpha(x-c)^2}{1-x} &= (\alpha+q)(1-x) + \frac{\alpha(1-c)^2}{1-x} - 2\alpha(1-c) \\ &= \alpha \left[\rho^2(1-x) + \frac{(1-c)^2}{1-x} - 2(1-c) \right] \\ &= \alpha \left[2(\rho-1)(1-c) + \frac{\rho^2}{1-x} \left(1 - \frac{1-c}{\rho} - x \right)^2 \right] \\ &\geq 2\alpha(\rho-1)(1-c) + \alpha\rho^2 \left(1 - \frac{1-c}{\rho} - x \right)^2, \end{aligned}$$

where in the third equality we used (A.8). \square

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