

Integration by Parts formula for SPDEs with Multiplicative Noise and its Applications*

Xing Huang ^{a)}, Li-Xia Liu ^{b)}, Shao-Qin Zhang ^{c)},

a)Center for Applied Mathematics, Tianjin University, Tianjin 300072, China

xinghuang@tju.edu.cn

b)School of Mathematical Sciences, Beijing Normal University, Beijing 100875, China

201321130177@mail.bnu.edu.cn

c)School of Statistics and Mathematics, Central University of Finance and Economics, Beijing 100081, China

zhangsq@cufe.edu.cn

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Abstract

By using the Malliavin calculus, the Driver-type integration by parts formula is established for the semigroup associated to SPDEs with Multiplicative Noise. Moreover, estimates on the logarithmic derivative of the transition probability measure are obtained. A concrete example to describe evolution of spin systems on discrete lattices is give to illustrate our main result.

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1 Introduction

A significant application of the Malliavin calculus ([7, 8]) is to describe the density of a Wiener functional using the integration by parts formula. In 1997, Driver [3] established the following integration by parts formula for the heat semigroup P_t on a compact Riemannian manifold M :

$$(1.1) \quad P_t(\nabla_Z f) = \mathbb{E}(f(X_t)N_t), \quad f \in C^1(M), Z \in \mathcal{X},$$

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where $\mathcal{X}$ is the set of all smooth vector fields on M , and N_t is a random variable depending on Z and the curvature tensor. This formula has many applications. For example, we are able to characterize the derivative w.r.t. the second variable y of the heat kernel $p_t(x, y)$, moreover, if N_t is exponentially integrable, (1.1) implies the shift Harnack inequality, see [13] for details.

So far, there are many results on the Driver-type integration by parts formula for SDEs or SPDEs. The backward coupling method developed in [13] has been used in [4, 14] for SDEs driven by fractional Brownian motions and SPDEs driven by Wiener processes. Recently, using finite many jumps approximation and Malliavin calculus, [10, 11] obtain integration by parts formulas for SDEs and SPDEs with additive noise driven by subordinated Brownian motion.

However, all the above results are considered in additive noise case. The aim of this paper is to derive the integration by parts formula for SPDEs with multiplicative noise by Malliavin calculus and to derive estimates on the logarithmic derivatives of transition probabilities.

The main difficulty in obtaining the integration by parts formula is to give a representation of N_t in (1.1). Unfortunately, in the multiplicative noise case, the derivative process (Jacobi operator) J_t associated to the solution solves a linear operator-valued SDE instead of an operator-valued random differential equations in the additive noise case. So we develop a Duhamel's formula for the linear SDEs in Lemma 3.3, which is crucial for the representation for the Malliavin direction derivative process $D_{h_k} J_T$ (see (3.28)). Then we can give an explicit representation of N_t .

Let $(\mathbb{H}, \langle \cdot, \cdot \rangle, |\cdot|)$ be a separable real Hilbert spaces. Consider the following SPDE on $\mathbb{H}$:

$$(1.2) \quad dX_t = AX_t dt + b_t(X_t) dt + \sigma_t(X_t) dW_t, \quad X_0 = x \in \mathbb{H},$$

where $b : [0, \infty) \times \mathbb{H} \rightarrow \mathbb{H}$ and $\sigma : [0, \infty) \times \mathbb{H} \rightarrow \mathcal{L}(\mathbb{H})$ are measurable locally bounded (i.e. bounded on bounded sets), where $\mathcal{L}(\mathbb{H})$ is the space of bounded linear operators on $\mathbb{H}$ equipped with the operator norm $\|\cdot\|$. Moreover,

- (i) $(A, \mathcal{D}(A))$ is a linear operator generating a C_0 -contraction semigroup e^{At} such that $\|e^{At}\|_{\text{HS}} < \infty$ for any $t > 0$, and

$$(1.3) \quad \delta_T := \int_0^T \|e^{At}\|_{\text{HS}}^2 dt < \infty, \quad T > 0,$$

where $\|\cdot\|_{\text{HS}}$ is the Hilbert-Schmidt norm. Let non-decreasing positive sequence $\{\lambda_k\}_{k \geq 1}$ with

$$\lim_{k \rightarrow \infty} \lambda_k = \infty$$

be all the spectrum of $-A$ counting by multiples. The corresponding unit eigenvectors are $\{e_k\}_{k \geq 1}$, i.e. $Ae_k = -\lambda_k e_k$, $k \geq 1$. W is a cylindrical Brownian motion on $\mathbb{H}$ with respect to a complete filtration probability space $(\Omega, \mathcal{F}, \{\mathcal{F}_t\}_{t \geq 0}, \mathbb{P})$, i.e. $W = \sum_{n=1}^{\infty} w^n e_n$, where $\{w^n\}_{n \geq 1}$ is a sequence of independent one dimensional Brownian motions with respect to $(\Omega, \mathcal{F}, \{\mathcal{F}_t\}_{t \geq 0}, \mathbb{P})$.

- (ii) For any $k \geq 1$, let $\sigma^{(k)} := \sigma e_k$. There exists a non-negative non-decreasing function K on $[0, \infty)$ such that

$$(1.4) \quad \|\nabla b_s(x)\| \vee \left\{ \sum_{k=1}^{\infty} \|\nabla \sigma_s^{(k)}(x)\|^2 \right\}^{\frac{1}{2}} \leq K(s), \quad s \geq 0, x \in \mathbb{H},$$

and $\nabla b_s : \mathbb{H} \times \mathbb{H} \rightarrow \mathbb{H}$ and $\nabla \sigma_s : \mathbb{H} \times \mathbb{H} \rightarrow \mathcal{L}_{HS}(\mathbb{H})$ are uniformly continuous on bounded sets.

For $\nabla b_t(x)$ and $\nabla \sigma_t^{(k)}(x)$, we shall define

$$\begin{aligned} \nabla b_t(x)v &= \nabla_v b_t(x) \\ \nabla \sigma_t^{(k)}(x)v &= \nabla_v \sigma_t^{(k)}(x). \end{aligned}$$

Assume (i) and (ii). Then the equation (1.2) has a unique non-explosive mild solution $X_t(x)$, and the associated Markov semigroup P_t is defined as follows:

$$P_t f(x) := \mathbb{E}f(X_t(x)), \quad f \in \mathcal{B}_b(\mathbb{H}), t \geq 0, x \in \mathbb{H}.$$

Since for any $t \geq 0$, $\text{Ker}(e^{At}) = \{0\}$, the inverse operator $e^{-At} : \text{Im}(e^{At}) \rightarrow \mathbb{H}$ is well defined.

To establish the integration by parts formula, we also need the following assumptions:

- (H1) For any $(t, x) \in [0, \infty) \times \mathbb{H}$, there holds $\nabla b_t(x) : \text{Im}(e^{At}) \rightarrow \text{Im}(e^{At})$, $\nabla \sigma_t^k(x) : \text{Im}(e^{At}) \rightarrow \text{Im}(e^{At})$, $k \geq 1$. Let

$$(1.5) \quad \begin{aligned} B_t(x) &= e^{-At} \nabla b_t(x) e^{At}, \\ \Sigma_t^{(k)}(x) &= e^{-At} \nabla \sigma_t^{(k)}(x) e^{At}, \quad k \geq 1, t \geq 0, x \in \mathbb{H}. \end{aligned}$$

Assume that $B_t(\cdot) : \mathbb{H} \rightarrow \mathcal{L}(\mathbb{H})$ is continuously Fréchet differentiable and $\Sigma_t^k(\cdot) : \mathbb{H} \rightarrow \mathcal{L}(\mathbb{H})$ is Gâteaux differentiable, with

$$\lim_{y \rightarrow x} \sum_{k=1}^{\infty} \left| \left[\nabla_{z_1} \Sigma_t^{(k)}(y) - \nabla_{z_1} \Sigma_t^{(k)}(x) \right] z_2 \right|^2 = 0, \quad t > 0, z_1, z_2 \in \mathbb{H},$$

and there exists a positive function K_1 in $L_{loc}^2([0, \infty))$ such that for any $t > 0$, $x \in \mathbb{H}$,

$$(1.6) \quad \|B_t(x)\| \vee \|\nabla B_t(x)\| \vee \left(\sum_{k=1}^{\infty} \left(\left\| \Sigma_t^{(k)}(x) \right\|_{HS}^2 \vee \left\| \nabla \Sigma_t^{(k)}(x) \right\|^2 \right) \right)^{\frac{1}{2}} \leq K_1(t).$$

- (H2) σ is invertible, and it holds that

$$(1.7) \quad \left\| \sigma_t^{-1}(x) \right\| \leq \lambda(t), \quad t > 0, x \in \mathbb{H}$$

for some strictly positive increasing function λ on $[0, \infty)$.

Remark 1.1. (H2) is a standard non-degenerate assumption, while (H1) comes from [11], where Σ^k and $\nabla \Sigma^k$ vanish for any $k \geq 1$. (1.6) means that $|\nabla \langle b_t, e_i \rangle|$, $\|\nabla^2 \langle b_t, e_i \rangle\|$ should be small enough as i is large enough, and $|\nabla \langle \sigma_t^{(k)}(x), e_i \rangle|$, $\|\nabla^2 \langle \sigma_t^{(k)}(x), e_i \rangle\|$ should be small enough as i, k are large enough. For example, if there exist nonnegative sequences $\{\mu_k\}_{k \geq 1}$, $\{\eta_k\}_{k \geq 1}$, $\{\gamma_k\}_{k \geq 1}$ with $\sum_{k \geq 1} (\eta_k^2 + \mu_k^2 + \gamma_k^2) < \infty$ and non-negative function $C_1 \in L_{loc}^2([0, \infty))$ and locally bounded function C_2 on $[0, \infty)$ such that

$$\begin{aligned} |\nabla_{e_j} \langle b_t, e_i \rangle| + |\nabla \nabla_{e_j} \langle b_t, e_i \rangle| &\leq C_1(t) e^{-(\lambda_k - \lambda_j)^+ t} \mu_i, \\ |\nabla_{e_j} \langle \sigma_t^k, e_i \rangle| + |\nabla \nabla_{e_j} \langle \sigma_t^k, e_i \rangle| &\leq C_2(t) e^{-\lambda_i t} \eta_i \gamma_k \quad t > 0, i \geq 1, k \geq 1, j \geq 1, \end{aligned}$$

then (1.6) holds with

$$K_1^2(t) = \sum_{k \geq 1} (\eta_k^2 + \mu_k^2 + \gamma_k^2) (C_1(t) + C_2^2(t) \|e^{tA}\|_{HS}^2).$$

In fact, for any $y, z \in \mathbb{H}$, $t > 0$

$$\begin{aligned} \|B_t(x)y\|^2 &= \sum_{i=1}^{\infty} \sum_{j=1}^{\infty} e^{2(\lambda_i - \lambda_j)t} |\nabla_{e_j} \langle b_t, e_i \rangle|^2 |\langle y, e_j \rangle|^2 \\ &\leq C_1^2(t) \sum_{i=1}^{\infty} \sum_{j=1}^{\infty} e^{2(\lambda_i - \lambda_j)t} e^{-2(\lambda_i - \lambda_j)^+ t} \mu_i^2 |\langle y, e_j \rangle|^2 \\ &\leq C_1^2(t) \left(\sum_{i=1}^{\infty} \mu_i^2 \right) |y|^2 \end{aligned}$$

and

$$\begin{aligned} \sum_{k=1}^{\infty} \left\| \Sigma_t^{(k)}(x) \right\|_{HS}^2 &= \sum_{k=1, i=1, j=1}^{\infty} e^{-2(\lambda_j - \lambda_i)t} \nabla_{e_j} |\langle \sigma(x)^{(k)}, e_i \rangle|^2 \\ &\leq C_2^2(t) \sum_{k=1, i=1, j=1}^{\infty} e^{-2(\lambda_j - \lambda_i)t} e^{-2\lambda_i t} \eta_i^2 \gamma_k^2 \\ &\leq C_2^2(t) \|e^{tA}\|_{HS}^2 \sum_{i=1}^{\infty} \eta_i^2 \sum_{k=1}^{\infty} \gamma_k^2. \end{aligned}$$

$|\nabla B_t(x)|$ and $\sum_{k=1}^{\infty} \left\| \nabla \Sigma_t^{(k)}(x) \right\|$ can be estimated similarly. To illustrate (H1) and our main result, a concrete example is presented in Section 2.

Finally, we introduce a notation which will be used throughout this paper:

$$[\Sigma_t(x)v]e_k := \Sigma_t^{(k)}(x)v, \quad x, v \in \mathbb{H}.$$

2 Main results

To state our main results, for any $s \geq 0$, we introduce $\mathcal{L}(\mathbb{H})$ -valued processes $(J_{s,t})_{t \geq s}$ and $(J_{s,t}^A)_{t \geq s}$, which solve the following operator-valued SDEs respectively:

$$(2.1) \quad dJ_{s,t} = B_t(X_t)J_{s,t}dt + \sum_{k=1}^{\infty} \Sigma_t^{(k)}(X_t)J_{s,t}dw_t^k, \quad J_{s,s} = I$$

$$(2.2) \quad dJ_{s,t}^A = (A + \nabla b_t(X_t))J_{s,t}^A dt + \sum_{k=1}^{\infty} \nabla \sigma_t^{(k)}(X_t)J_{s,t}^A dw_t^k, \quad J_{s,s}^A = I.$$

According to (H1) and Lemma 3.1 below, (2.1) and (2.2) are well defined. Denote $J_t = J_{0,t}$ and $J_t^A = J_{0,t}^A$. Since the inverse of J_t^A is usually an unbounded operator in infinite dimension, we shall use an auxiliary process J_t^{-1} and use the relationship between J_t and J_t^A (see (3.16) in Remark 3.1) to construct h such that “ $D_h X_t$ ” equals to some vector in $\mathbb{H}$ (see details in the proof of Theorem 2.1). By (H1) and Lemma 3.1 below, J_t is invertible with

$$(2.3) \quad dJ_t^{-1} = -J_t^{-1} \left\{ B_t(X_t) - \sum_{k=1}^{\infty} \left(\Sigma_t^{(k)}(X_t) \right)^2 \right\} dt - \sum_{k=1}^{\infty} J_t^{-1} \Sigma_t^{(k)}(X_t) dw_t^k, \quad J_0^{-1} = I.$$

Remark 2.1. Since $\mathcal{L}(\mathbb{H})$ with operator norm is not a UMD Banach space in infinite dimension space, see [9], to ensure the stochastic integration in (2.1) make sense, we assume that $\Sigma_t^k(x) \in \mathcal{L}_{HS}(\mathbb{H})$ and satisfies (1.6).

The main result is the following.

Theorem 2.1. Assume (H1) and (H2), then the integration formula by parts holds, i.e.

$$(2.4) \quad P_T(\nabla_{e^{AT}v} f) = \frac{1}{T} \mathbb{E}\{f(X_T)M_T^v\}, \quad v \in \mathbb{H}, f \in C_b^1(\mathbb{H})$$

where

$$(2.5) \quad \begin{aligned} M_T^v = & \left\langle \int_0^T [\sigma_t^{-1}(X_t)J_t^A]^* dW_t, J_T^{-1}v \right\rangle + \int_0^T t \text{Tr} \left\{ e^{tA} [(\nabla \cdot B_t)(X_t)J_t J_T^{-1}v] \right\} dt \\ & + \left\langle \sum_{j=1}^{\infty} \int_0^T t \sum_{k=1}^{\infty} \left\{ e^{-t\lambda_k} J_t^* \left(\nabla_{e_k} \Sigma_t^{(j)} \right)^* (X_t) e_k \right\} dw_t^j, J_T^{-1}v \right\rangle \\ & + \int_0^T \text{Tr} \left\{ e^{tA} [\Sigma_t(X_t)J_t J_T^{-1}v] \sigma_t^{-1}(X_t) \right\} dt \\ & - \int_0^T t \text{Tr} \left\{ e^{tA} \sum_{j=1}^{\infty} \Sigma_t^{(j)}(X_t) \left[\left(\nabla \cdot \Sigma_t^{(j)} \right) (X_t) J_t J_T^{-1}v \right] \right\} dt. \end{aligned}$$

Remark 2.2. Every term in (2.5) is well defined by (1.3), (H1), (H2), and Lemma 3.2. This result extends [13, Theorem 5.1] where σ only depends on time, see also [12, Theorem 3.2.4(1)]. Unlike [11], the integrands of stochastic integrations in M_T^v here is adapted.

To illustrate Theorem 2.1, we give an example on countable systems of stochastic differential equations, which can be used to describe evolution of spin systems on discrete lattices, see for instance [2, 6].

Example 2.2. Let $\mathbb{Z}$ be the set of all integers, $d \in \mathbb{N}^+$, $k_0 \in \mathbb{N}$, $\lambda_0 > 0$ and $\mathbb{H} = l^2(\mathbb{Z}^d)$. For $\gamma = (\gamma^1, \dots, \gamma^d) \in \mathbb{Z}^d$, set $|\gamma| = \sum_{j=1}^d |\gamma^j|$. Let $\{\lambda_\gamma\}_{\gamma \in \mathbb{Z}^d}$ be a positive sequence with

$$\lambda_{\gamma_1} \begin{cases} = \lambda_{\gamma_2}, & |\gamma_1| = |\gamma_2|, \\ > \lambda_{\gamma_2}, & |\gamma_1| > |\gamma_2|, \end{cases}$$

and $\sum_{\gamma \in \mathbb{Z}^d} \lambda_\gamma^{-1} < \infty$. Let $(Ax)_\gamma = -\lambda_\gamma x_\gamma$, $\gamma \in \mathbb{Z}^d$, $x \in l^2(\mathbb{Z}^d)$. For each $\gamma \in \mathbb{Z}^d$, let

$$\Gamma_\gamma = \{\eta \in \mathbb{Z}^d \mid |\gamma| \leq |\eta| \leq |\gamma| + k_0\},$$

and let g_γ and f_γ be functions defined on $\mathbb{R}^{\Gamma_\gamma}$ such that $f_\gamma \geq \lambda_0$, and there are positive constants β_γ and $\bar{\beta}_\gamma$ such that $\sum_{\gamma \in \mathbb{Z}^d} (\beta_\gamma^2 + \bar{\beta}_\gamma^2) < \infty$ and

$$\begin{aligned} \sup_{x \in \mathbb{R}^{\Gamma_\gamma}} (|\nabla g_\gamma(x)|^2 + |\nabla f_\gamma(x)|^2) &\leq \beta_\gamma^2, \\ \sup_{x \in \mathbb{R}^{\Gamma_\gamma}} (||\nabla \nabla g_\gamma(x)||_{HS}^2 + ||\nabla \nabla f_\gamma(x)||_{HS}^2) &\leq \bar{\beta}_\gamma^2. \end{aligned}$$

Define $b : \mathbb{H} \rightarrow \mathbb{R}^{\mathbb{Z}^d}$ and $\sigma : \mathbb{H} \rightarrow \mathbb{R}^{\mathbb{Z}^d \times \mathbb{Z}^d}$ as follows: for any $\gamma, \eta \in \mathbb{Z}^d$, $x \in \mathbb{H}$,

$$b_\gamma(x) = g_\gamma(\pi_{\Gamma_\gamma}(x)),$$

and

$$\sigma_{\gamma\eta}(x) = \begin{cases} f_\gamma(\pi_{\Gamma_\gamma}(x)), & \gamma = \eta, \\ 0, & \gamma \neq \eta, \end{cases}$$

where π_{Γ_γ} is a natural projection from $\mathbb{H}$ to $\mathbb{R}^{\Gamma_\gamma}$ with $(\pi_{\Gamma_\gamma}(x))_\eta = x_\eta$, $\eta \in \Gamma_\gamma$. Then the equation (1.2) of $X_t \in \mathbb{H}$ satisfies

$$dX_{\gamma,t} = -\lambda_\gamma X_{\gamma,t} dt + b_\gamma(X_t) dt + \sigma_{\gamma\gamma}(X_t) dW_t^\gamma, \quad \gamma \in \mathbb{Z}^d.$$

It is a routine mechanical task to check the conditions of Theorem 2.1, so we omit it.

The following corollary is a direct consequence of Theorem 2.1.

Corollary 2.3. Assume (H1) and (H2). Then for any $p \in (1, \infty]$, it holds that

$$|P_T(\nabla_{e^{AT}v} f)| \leq \left\{ \Gamma_{T, \frac{p}{p-1} \vee 2, A} \right\}^{\frac{p-1}{p} \wedge \frac{1}{2}} \frac{|v|}{T} (P_T |f|^p)^{\frac{1}{p}}, \quad f \in C_b^1(\mathbb{H}), \quad v \in \mathbb{H},$$

where $p = \infty$ means $\frac{p}{p-1} = 1$ and $(P_T |f|^p)^{\frac{1}{p}} = \sup_{x \in \mathbb{H}} |f|(x)$, and

$$\Gamma_{T,q,A} = C(q, T, K_1, K_2) \left\{ \lambda^q(T) \delta_T^{\frac{q}{2}} + (T^q + T^{\frac{q}{2}} + \lambda^q(T)) \delta_T^q \right\}$$

for δ_T defined in (1.3) and some constant $C(q, T, K_1, K_2) \geq 0$ depending on $q \geq 2$, T, K_1, K_2 .

Basing on the integration by parts formula, we can study the regularity of transition probability measure of P_T . A finite measure μ on $\mathbb{H}$ is called weak Fomin differentiable along a vector $v \in \mathbb{H}$, if there is a finite signed measure $\partial_v \mu$ on $\mathbb{H}$ such that

$$\int_{\mathbb{H}} f(x) \partial_v \mu(dx) = - \int_{\mathbb{H}} \nabla_v f(x) \mu(dx), \quad f \in C_b^1(\mathbb{H}).$$

When $\mathbb{H} = \mathbb{R}^d$, we may take $A = 0$ and so that Theorem 2.1 with $J^A = J$ covers the result in [13, Theorem 2.1]. In this case, according to [13], the integration by parts formula implies that P_T has a density $p_T(x, y)$ with respect to the Lebesgue measure, which is differentiable in y with

$$(2.6) \quad \nabla_v \log p_T(x, \cdot)(y) = -\frac{1}{T} \mathbb{E}(M_T^v | X_T(x) = y), \quad x, v \in \mathbb{R}^d.$$

If $\partial_v \mu \ll \mu$, then we can define the logarithmic derivative of μ along v by the Radon-Nikodym derivative $\frac{d\partial_v \mu}{d\mu}$. Then, we obtain a corollary for the logarithmic derivative of the transition probability measure $p_T(x, dy)$ of P_T from Theorem 2.1 and Corollary 2.3 directly. Moreover, it is clear that for $\mathbb{H} = \mathbb{R}^d$ and $A = 0$

$$\frac{d\partial_v p_T(x, \cdot)}{dp_T(x, \cdot)}(y) = \nabla_v \log p_T(x, \cdot)(y), \quad p_T(x, dy)\text{-a.s.}$$

Corollary 2.4. *Assume (H1) and (H2), $v \in \mathbb{H}$, $T > 0$. Then the transition probability $p_T(x, dy)$ of P_T is weak Fomin differentiable along $e^{TA}v$ with logarithmic derivative*

$$\left(\frac{d\partial_{e^{TA}v} p_T(x, \cdot)}{dp_T(x, \cdot)} \right)(y) = -\frac{1}{T} \mathbb{E}(M_T^v | X_T(x) = y), \quad x, y \in \mathbb{H},$$

and

$$\int_{\mathbb{H}} \left| \frac{d\partial_{e^{TA}v} p_T(x, \cdot)}{dp_T(x, \cdot)} \right|^p(y) p_T(x, dy) \leq \frac{(\Gamma_{T, p \vee 2, A})^{\frac{p}{p \vee 2}} |v|^p}{T^p}.$$

Particularly, if furthermore, $\mathbb{H} = \mathbb{R}^d$ and $A = 0$, then for any $p > 1$, $T > 0$, it holds that

$$\int_{\mathbb{R}^d} |\nabla_v \log p_T(x, \cdot)|^p(y) p_T(x, y) dy \leq \frac{|v|^p}{T^p} \{\Gamma_{T, p \vee 2, 0}\}^{\frac{p}{p \vee 2}}, \quad x \in \mathbb{R}^d.$$

Remark 2.3. (2.1) and (2.3) mean that M_T^v has the form as $\exp(X)$ with a Gaussian random variable X . This implies that $\mathbb{E}(\exp(\delta |M_T^v|)) = \infty$ for any $\delta > 0$. Thus, it can not yield the shift Harnack inequality with power by Young's inequality from (2.4) as in [13].

The remainder of the paper is organized as follows. In Section 3, we give some important lemmas and prove them. The proofs of Theorem 2.1 and corollaries are put in Section 4.

3 Proof of Lemmas

To get the existence and uniqueness of (2.1) and (2.2), we consider the following slightly general operator-valued SDEs:

$$(3.1) \quad dG_t = AG_t + F_t G_t dt + \sum_{k=1}^{\infty} R_t^k G_t dw_t^k,$$

$$(3.2) \quad dg_t = f_t g_t dt + \sum_{k=1}^{\infty} r_t^k g_t dw_t^k,$$

with A defined as above, $F, f, \{R^k\}_{k \geq 1}, \{r^k\}_{k \geq 1}$ are $\mathcal{L}(\mathbb{H})$ -valued progressive strong measurable processes, G_0 and g_0 are strong measurable $\mathcal{L}(\mathbb{H})$ -valued random variables and $\mathbb{E}\|G_0\|^2 + \mathbb{E}\|g_0\|^2 < \infty$. Then

Lemma 3.1. (1) *If there exists a positive function K_3 on $(0, \infty)$ with*

$$(3.3) \quad \int_0^t K_3^2(s) ds < \infty, \quad t > 0$$

such that

$$(3.4) \quad \|e^{rA} F_t\| + \left(\sum_{k=1}^{\infty} \|e^{rA} R_t^k\|_{HS}^2 \right)^{1/2} \leq K_3(r), \quad r > 0, t \geq 0,$$

then (3.1) has a unique solution $\{G_t\}_{t \geq 0}$ in $\mathcal{L}(\mathbb{H})$. If furthermore,

$$(3.5) \quad \|e^{rA} F_t\|_{HS} \leq K_3(r), \quad r > 0, t \geq 0,$$

then for $t > 0$, $G_t \in \mathcal{L}_{HS}(\mathbb{H})$ and $\mathbb{E}\|G_t\|_{HS}^2 < \infty$.

(2) *If there exists a positive function K_4 on $(0, \infty)$ with*

$$(3.6) \quad \int_0^t K_4^2(s) ds < \infty, \quad t > 0$$

such that

$$(3.7) \quad \|f_t\| + \left(\sum_{k=1}^{\infty} \|r_t^k\|_{HS}^2 \right)^{1/2} \leq K_4(t), \quad t > 0,$$

then (3.2) has a unique solution $\{g_t\}_{t \geq 0}$ in $\mathcal{L}(\mathbb{H})$ which is invertible, and its inverse g_t^{-1} satisfies

$$(3.8) \quad dg_t^{-1} = -g_t^{-1} \left(f_t - \sum_{k=1}^{\infty} (r_t^k)^2 \right) dt - g_t^{-1} \sum_{k=1}^{\infty} r_t^k dw_t^k, \quad g_0^{-1} = I.$$

Proof. (1) We shall consider the following form of (3.1):

$$(3.9) \quad G_t = e^{tA}G_0 + \int_0^t e^{(t-s)A}F_sG_sds + \sum_{k=1}^{\infty} \int_0^t e^{(t-s)A}R_s^kG_sdw_s^k, \quad t > 0.$$

Since for $\mathcal{L}(\mathbb{H})$ -valued progressive strong measurable process $\{G_s\}_{s \geq 0}$ with for all $t \geq 0$, $\sup_{s \in [0, t]} \mathbb{E} \|G_s\|^2 < \infty$ and

$$\mathbb{P} \left(\int_0^t \|G_s\|^2 ds < \infty, \quad t \geq 0 \right) = 1,$$

(3.3) and (3.4) imply that $\mathbb{P}$ -a.s.

$$\begin{aligned} \int_0^t |e^{(t-s)A}F_sG_sx|^2 ds &< \infty, \quad t \geq 0, \quad x \in \mathbb{H}, \quad \mathbb{P}\text{-a.s.}, \\ \mathbb{E} \int_0^t \sum_{k=1}^{\infty} \|e^{(s-r)A}R_r^kG_r\|_{HS}^2 ds &< \infty. \end{aligned}$$

So $\int_0^t e^{(t-s)A}F_sG_sds$ defines a strong measurable adapted process and the stochastic integral can be defined in the Hilbert space $\mathcal{L}_{HS}(\mathbb{H})$. Hence the right hand side of (3.9) defines a $\mathcal{L}(\mathbb{H})$ -valued strong measurable process.

By Minkowski inequality and Hölder inequality,

$$\begin{aligned} \sup_{s \in [0, t]} \mathbb{E} \left\| \int_0^s e^{(s-r)A}F_rG_rdr \right\|^2 &\leq \sup_{s \in [0, t]} \left\{ \int_0^s \left[\mathbb{E} \|e^{(s-r)A}F_rG_r\|^2 \right]^{\frac{1}{2}} dr \right\}^2 \\ (3.10) \quad &\leq \left(\int_0^t K_3(r)dr \right)^2 \left(\sup_{r \in [0, t]} \mathbb{E} \|G_r\|^2 \right) \\ &= t \int_0^t K_3^2(r)dr \left(\sup_{r \in [0, t]} \mathbb{E} \|G_r\|^2 \right). \end{aligned}$$

Itô's isometric formula yields that

$$\begin{aligned} \sup_{s \in [0, t]} \mathbb{E} \left\| \sum_{k=1}^{\infty} \int_0^s e^{(s-r)A}R_r^kG_rdw_r^k \right\|^2 &\leq \sup_{s \in [0, t]} \mathbb{E} \left\| \sum_{k=1}^{\infty} \int_0^s e^{(s-r)A}R_r^kG_rdw_r^k \right\|_{HS}^2 \\ (3.11) \quad &= \sup_{s \in [0, t]} \int_0^s \mathbb{E} \sum_{k=1}^{\infty} \|e^{(s-r)A}R_r^kG_r\|_{HS}^2 dr \\ &\leq \int_0^t K_3^2(r)dr \left(\sup_{r \in [0, t]} \mathbb{E} \|G_r\|^2 \right). \end{aligned}$$

Combining (3.10) and (3.11) with the fixed point theorem, we obtain existence and uniqueness of solutions to (3.1) satisfying $\sup_{s \in [0, t]} \mathbb{E} \|G_s\|^2 < \infty$, $t \geq 0$ and

$$\mathbb{P} \left(\int_0^t \|G_s\|^2 ds < \infty, \quad t \geq 0 \right) = 1.$$

Moreover, from (3.9), Gronwall's lemma implies that there exist nonnegative constants c_1, c_2 such that

$$(3.12) \quad \sup_{s \in [0, t]} \mathbb{E} \|G_s\|^2 \leq c_1 e^{c_2 t}.$$

Next, if furthermore, (3.5) holds, then by (3.4), we get

$$\mathbb{E} \left\| \int_0^s e^{(s-r)A} F_r G_r dr \right\|_{HS}^2 \leq \left(\sup_{r \in [0, s]} \mathbb{E} \|G_r\|^2 \right) s \int_0^s K_3^2(r) dr.$$

Thus from (3.9), (3.11) and (3.12), it holds that

$$(3.13) \quad \begin{aligned} \mathbb{E} \|G_t\|_{HS}^2 &\leq 3 \|e^{tA}\|_{HS}^2 + 3 \left(\sup_{s \in [0, t]} \mathbb{E} \|G_s\|^2 \right) t \int_0^t K_3^2(s) ds \\ &\leq 3 \|e^{tA}\|_{HS}^2 + 3c_1 e^{c_2 t} t \int_0^t K_3^2(s) ds, \quad t > 0. \end{aligned}$$

(2) Similarly, from (3.6), (3.7), applying Minkowski inequality and the fixed point theorem, it is easy to derive the existence and uniqueness of solutions to (3.2). Denote the solution by g_t .

$\mathbb{H}$ is separable, so $\left(\sum_{k=1}^{\infty} (r_t^k)^2 \right)^*$ is also a strong measurable process. Note that

$$\left\| \left[\sum_{k=1}^{\infty} (r_t^k)^2 \right]^* \right\| \leq \sum_{k=1}^{\infty} \|r_t^k\|^2 \leq K_4^2(t).$$

Then, as (3.10), we have

$$\sup_{s \in [0, t]} \mathbb{E} \left\| \int_0^s \left(\sum_{k=1}^{\infty} (r_t^k)^2 \right)^* U_r dr \right\|^2 \leq \left(\int_0^t K_4^2(r) dr \right)^2 \left(\sup_{r \in [0, t]} \mathbb{E} \|U_r\|^2 \right).$$

Thus, repeating the above argument again, the operator-valued SDE

$$(3.14) \quad dU_t = - \left(f_t - \sum_{k=1}^{\infty} (r_t^k)^2 \right)^* U_t dt - \sum_{k=1}^{\infty} (r_t^k)^* U_t dw_t^k, \quad U_0 = I$$

has a unique solution $U_t \in \mathcal{L}(\mathbb{H})$. For all $u, v \in \mathbb{H}$, by Itô's formula, it is easy to see that

$$d\langle g_t u, U_t v \rangle = 0.$$

Thus $U_t^* g_t = U_0^* J_0 = I$. That means g_t is invertible with $g_t^{-1} = U_t^*$, and g_t^{-1} satisfies the left action equation (3.8). □

Remark 3.1. According to (H1), (2.1), (2.2) and Lemma 3.1, $\{J_t\}_{t \geq 0}$ and $\{J_t^A\}_{t \geq 0}$ are strong measurable $\mathcal{L}(\mathbb{H})$ -value processes, and $J_t^A \in \mathcal{L}_{HS}(\mathbb{H})$, $t > 0$, $\mathbb{P}$ -a.s. Moreover, fixing $s \geq 0$, (2.1) implies that for any $t \geq s$,

$$J_{s,t}J_s = J_s + \int_s^t B_r(X_r)(J_{s,r}J_s)dr + \int_s^t \sum_{k=1}^{\infty} \Sigma_r^{(k)}(X_r)(J_{s,r}J_s)dw_r^k,$$

which means $\{J_{s,t}J_s\}_{t \geq s}$ is a solution to the equation:

$$(3.15) \quad d\Gamma_t = B_t(X_t)\Gamma_t dt + \sum_{k=1}^{\infty} \Sigma_t^{(k)}(X_t)\Gamma_t dw_t^k, \quad \Gamma_s = J_s, \quad t \geq s.$$

Combining the definition of J_t and (2.1),

$$\begin{aligned} J_t &= J_0 + \int_0^t B_r(X_r)J_r dr + \int_0^t \sum_{k=1}^{\infty} \Sigma_r^{(k)}(X_r)J_r dw_r^k \\ &= J_s + \int_s^t B_r(X_r)J_r dr + \int_s^t \sum_{k=1}^{\infty} \Sigma_r^{(k)}(X_r)J_r dw_r^k, \end{aligned}$$

thus, $\{J_t\}_{t \geq s}$ is also a solution to (3.15). By Lemma 3.1, we have $\mathbb{P}$ -a.s. $J_t = J_{s,t}J_s$ due to the uniqueness of (3.15). Similarly, $\mathbb{P}$ -a.s. $J_t^A = J_{s,t}^A J_s^A$. On the other hand, (2.1) yields that

$$\begin{aligned} e^{tA}J_t &= e^{At} + \int_0^t e^{tA}B_s(X_s)J_s ds + \int_0^t e^{tA} \sum_{k=1}^{\infty} \Sigma_s^{(k)}(X_s)J_s dw_s^k \\ &= e^{At} + \int_0^t e^{(t-s)A} \nabla b_s(X_s) (e^{sA}J_s) ds + \int_0^t \sum_{k=1}^{\infty} e^{(t-s)A} \nabla \sigma_s^{(k)}(X_s) (e^{sA}J_s^A) dw_s^k. \end{aligned}$$

Again, by the uniqueness of (2.2), for any $t \geq 0$, $\mathbb{P}$ -a.s. $J_t^A = e^{tA}J_t$. As a consequence, for any $t \geq s \geq 0$, $\mathbb{P}$ -a.s.

$$(3.16) \quad J_t = J_{s,t}J_s, \quad J_t^A = J_{s,t}^A J_s^A, \quad J_t^A = e^{tA}J_t.$$

Next, we shall give some estimate of the norm of operator J_t and J_t^{-1} .

Lemma 3.2. Assume (H1). Then for any $x \in \mathbb{H}$, $t \geq 0$, $p \geq 2$, it holds that

$$(3.17) \quad \sup_{s \in [0,t]} \mathbb{E} \|J_s\|^p \leq 3^{p-1} \exp \left\{ 3^{p-1} \left(t^{\frac{p}{2}} + 1 \right) \left(\int_0^t K_1^2(s) ds \right)^{\frac{p}{2}} \right\}$$

$$(3.18) \quad \sup_{s \in [0,t]} \mathbb{E} \|J_s^{-1}\|^p \leq 4^{p-1} \exp \left\{ 4^{p-1} \left[\left(t^{\frac{p}{2}} + 1 \right) \left(\int_0^t K_1^2(s) ds \right)^{\frac{p}{2}} + \left(\int_0^t K_1^2(s) ds \right)^p \right] \right\}.$$

Proof. By Burkholder-Davis-Gundy inequality and Hölder inequality, it follows from (1.6) that

$$\begin{aligned}
\mathbb{E} \|J_t\|^p &\leq 3^{p-1} + 3^{p-1} \mathbb{E} \left\| \int_0^t B_s(X_s) J_s ds \right\|^p + 3^{p-1} \mathbb{E} \left\| \int_0^t \sum_{k=1}^{\infty} \Sigma_s^{(k)}(X_s) J_s dw_s^k \right\|_{HS}^p \\
&\leq 3^{p-1} + 3^{p-1} t^{\frac{p-2}{2}} \left(\int_0^t K_1^2(s) ds \right)^{\frac{p}{2}} \int_0^t \mathbb{E} \|J_s\|^p ds \\
&\quad + 3^{p-1} \mathbb{E} \left(\int_0^t \sum_{k=1}^{\infty} \|\Sigma_s^{(k)}(X_s)\|_{HS}^2 \|J_s\|^2 ds \right)^{\frac{p}{2}} \\
&\leq 3^{p-1} + 3^{p-1} t^{\frac{p-2}{2}} \left(\int_0^t K_1^2(s) ds \right)^{\frac{p}{2}} \int_0^t \mathbb{E} \|J_s\|^p ds \\
&\quad + 3^{p-1} \left(\int_0^t K_1^2(s) ds \right)^{\frac{p-2}{2}} \int_0^t K_1^2(s) \mathbb{E} \|J_s\|^p ds.
\end{aligned}$$

Applying Gronwall inequality, we obtain (3.17).

Noting that

$$\left\| \sum_{k=1}^{\infty} \left(\Sigma_t^{(k)}(x) \right)^2 \right\| \leq \sum_{k=1}^{\infty} \left\| \Sigma_t^{(k)}(x) \right\|^2 \leq K_1^2(t), \quad t > 0, x \in \mathbb{H},$$

we have

$$\mathbb{E} \left\| \int_0^t \sum_{k=1}^{\infty} \left(\Sigma_t^{(k)}(x) \right)^2 J_s ds \right\|^p \leq \left(\int_0^t K_1^2(s) ds \right)^{p-1} \int_0^t K_1^2(s) \mathbb{E} \|J_s\|^p ds.$$

So, we obtain (3.18) similarly to (3.17). $\square$

Next, we introduce a Duhamel's formula for the solution of a class of semi-linear $\mathcal{L}(\mathbb{H})$ -valued SDEs.

Lemma 3.3. *Let $f_t, \{r_t^k\}_{k \geq 1}$ satisfy the condition of Lemma 3.1 (2), and let $a_t, \{l_t^k\}_{k \geq 1}$ be $\mathcal{L}(\mathbb{H})$ -valued progressive strong measurable processes with*

$$(3.19) \quad \int_0^t \mathbb{E} \left(\|a_s\|^2 + \sum_{k=1}^{\infty} \|l_s^k\|_{HS}^2 \right) ds < \infty, \quad t \geq 0.$$

Then $\mathcal{L}(\mathbb{H})$ -valued SDE

$$(3.20) \quad dY_t = a_t dt + f_t Y_t dt + \sum_{k=1}^{\infty} r_t^k Y_t dw_t^k + \sum_{k=1}^{\infty} l_t^k dw_t^k,$$

starting from a $\mathcal{F}_0$ -measurable $\mathcal{L}(\mathbb{H})$ -valued random variable Y_0 with $\mathbb{E}\|Y_0\|^2 < \infty$, has a unique solution Y_t , and

$$(3.21) \quad Y_t = g_t \left\{ Y_0 + \int_0^t g_s^{-1} a_s ds + \int_0^t g_s^{-1} \sum_{k=1}^{\infty} l_s^k dw_s^k - \int_0^t g_s^{-1} \sum_{k=1}^{\infty} f_s^k l_s^k ds \right\}, \quad t \geq 0,$$

where g_t and g_t^{-1} are the solutions of (3.2) and (3.8) respectively.

Proof. The existence and uniqueness of the solution of (3.20) are easy to obtain by (3.6), (3.7), (3.19) and fixed point theorem. Since the proof is similar to the that of Lemma 3.1 (2), we omit here. Let $\{g_t^{-1}\}_{t \geq 0}$ be the solution of (3.8). Then (3.8) and Itô's formula yield

$$\begin{aligned} d(g_t^{-1} Y_t) &= g_t^{-1} \left[-f_t dt - \sum_{k=1}^{\infty} r_t^k dw_t^k + \sum_{k=1}^{\infty} (r_t^k)^2 dt \right] Y_t \\ &\quad + g_t^{-1} \left[a_t dt + f_t Y_t dt + \sum_{k=1}^{\infty} r_t^k Y_t dw_t^k + \sum_{k=1}^{\infty} l_t^k dw_t^k \right] \\ &\quad - g_t^{-1} \sum_{k=1}^{\infty} (r_t^k)^2 Y_t dt - g_t^{-1} \sum_{k=1}^{\infty} r_t^k l_t^k dt \\ &= g_t^{-1} a_t dt + g_t^{-1} \sum_{k=1}^{\infty} l_t^k dw_t^k - g_t^{-1} \sum_{k=1}^{\infty} r_t^k l_t^k dt. \end{aligned}$$

Thus (3.21) holds. $\square$

3.1 Proof of Theorem 2.1 and Corollary 2.3

To make the procedure more clear, we shall start with some explanations on the key ideas of the proof. The proof basises on the integration by parts formula of the Malliavin gradient operator, see for instance [8, 10, 13]. Let $(D, \mathcal{D}(D))$ be the Malliavin gradient operator, and $(D^*, \mathcal{D}(D^*))$ be its adjoint operator (i.e. the Malliavin divergence operator). Fix $T > 0$. Let $\bar{h}$ be a function from $[0, T] \times \Omega$ to $\mathbb{H}$, and let $D_{\bar{h}} X_T$ be the Malliavin derivative of X_T along $\bar{h}$. If $D_{\bar{h}} X_T = e^{TA} v$, then

$$P_T \nabla_{e^{TA} v} f(x) = \mathbb{E} \nabla_{e^{TA} v} f(X_T) = \mathbb{E} \nabla_{D_{\bar{h}} X_T} f(X_T) = \mathbb{E} D_{\bar{h}}(f(X_T)) = \mathbb{E} f(X_T) D^*(\bar{h}).$$

If $\bar{h}$ is adapted, then $D^*(\bar{h})$ is an Itô integral and the integration by parts formula follows. However, in the situation of stochastic equations with multiplicative noise, $\bar{h}$ is usually not an adapted process. Formally, we construct $\bar{h}$ as follows. $D_{\bar{h}} X_T$ satisfies the following equation

$$\begin{aligned} dD_{\bar{h}} X_t &= (A + \nabla b_t(X_t)) D_{\bar{h}} X_t dt \\ &\quad + \sum_{j=1}^{\infty} \nabla \sigma_t^{(j)}(X_t) D_{\bar{h}} X_t dw_t^j + \sigma_t(X_t) d\bar{h}(t), \quad D_{\bar{h}} X_0 = 0, \end{aligned}$$

and then we can write it in the integral form

$$D_{\bar{h}}X_T = J_T^A \int_0^T (J_s^A)^{-1} \sigma_t(X_t) \bar{h}'(t) dt.$$

Letting $\bar{h}'(t) = \frac{1}{T} \sigma_t^{-1}(X_t) J_t^A J_T^{-1} v$, formally, we have

$$D_{\bar{h}}X_T = \frac{1}{T} J_T^A \int_0^T (J_s^A)^{-1} J_s^A J_T^{-1} v dt = e^{TA} v,$$

where we use $J_T^A = e^{AT} J_T$ (see (3.16) in Remark 3.1). To avoid the trouble caused by the non-adaptedness of $\bar{h}$, we shall rewrite $\bar{h}$:

$$\bar{h}'(t) = \frac{1}{T} \sigma_t^{-1}(X_t) J_t^A J_T^{-1} v = \frac{1}{T} \sum_{k=1}^{\infty} \langle J_T^{-1} v, e_k \rangle \sigma_t^{-1}(X_t) J_t^A e_k \equiv \frac{1}{T} \sum_{k=1}^{\infty} F_k h'_k(t).$$

Then h_k is adapted, $D_{\bar{h}}X_T = \frac{1}{T} \sum_{k=1}^{\infty} F_k D_{h_k} X_T$, and by the chain rule

$$\begin{aligned} \mathbb{E} \nabla_{e^{TA} v} f(X_T) &= \frac{1}{T} \sum_{k=1}^{\infty} \mathbb{E} F_k \nabla_{D_{h_k} X_T} f(X_T) \\ (3.22) \quad &= \frac{1}{T} \sum_{k=1}^{\infty} \mathbb{E} [D_{h_k}(F_k f(X_T)) - f(X_T) D_{h_k}(F_k)]. \end{aligned}$$

What we shall do is to make these all rigorous, and prove that

$$\sum_{k=1}^{\infty} \mathbb{E} [D_{h_k}(F_k f(X_T)) - f(X_T) D_{h_k}(F_k)] = \mathbb{E} f(X_T) \sum_k (F_k D^*(h_k) - D_{h_k}(F_k)),$$

and give a representation to the right hand side of the equality above.

Proof of Theorem 2.1

From now on, we fix $T > 0$.

(1) We shall give a rigorous proof of (3.22). Let

$$(3.23) \quad h_k(t) = \int_0^t \sigma_s^{-1}(X_s) J_s^A e_k ds, \quad F_k = \langle J_T^{-1} v, e_k \rangle, \quad k \geq 1, t \in [0, T].$$

Then according to [1, Theorem A.2], from (1.2) and (ii), we have

$$\begin{aligned} dD_{h_k} X_t &= (A + \nabla b_t(X_t)) D_{h_k} X_t dt \\ (3.24) \quad &+ \sum_{j=1}^{\infty} \nabla \sigma_t^{(j)}(X_t) D_{h_k} X_t dw_t^j + \sigma_t(X_t) dh_k(t), \quad D_h X_0 = 0, \end{aligned}$$

and $J_t^A e_k$ satisfies the following equation

$$dJ_t^A e_k = (A + \nabla b_t(X_t))J_t^A e_k dt + \sum_{j=1}^{\infty} \nabla \sigma_t^{(j)}(X_t)J_t^A e_k dw_t^j.$$

Let $v \in \mathbb{H}$. Then

$$\begin{aligned} & \int_0^t \langle e^{(t-s)A} \nabla b_s(X_s)(sJ_s^A e_k), v \rangle ds + \sum_j \int_0^t s \langle e^{(t-s)A} (\nabla \sigma_s^j(X_s))(J_s^A e_k), v \rangle dW_s^j \\ &= t \int_0^t \langle e^{(t-s)A} \nabla b_s(X_s)J_s^A e_k, v \rangle ds - \int_0^t \int_0^r \langle e^{(t-s)A} \nabla b_s(X_s)(sJ_s^A e_k), v \rangle ds dr \\ & \quad + t \sum_j \int_0^t s \langle e^{(t-s)A} (\nabla \sigma_s^j(X_s))(J_s^A e_k), v \rangle dW_s^j \\ & \quad - \sum_j \int_0^t \int_0^r \langle e^{(t-s)A} (\nabla \sigma_s^j(X_s))(J_s^A e_k), v \rangle dW_s^j dr \\ &= t \langle J_t^A, v \rangle - \int_0^t \langle e^{(t-r)A} J_r^A, v \rangle dr. \end{aligned}$$

Thus $tJ_t^A e_k$ is a mild solution of (3.24). By pathwise uniqueness of (3.24),

$$(3.25) \quad D_{h_k} X_t = tJ_t^A e_k, \quad t \in [0, T].$$

Hölder inequality and (3.17), (3.18) yield that

$$\begin{aligned} \mathbb{E} \sum_{k=1}^{\infty} |F_k D_{h_k} X_T| &\leq T \left\{ \mathbb{E} \sum_{k=1}^{\infty} |\langle J_T^{-1} v, e_k \rangle|^2 \right\}^{\frac{1}{2}} \left\{ \mathbb{E} \sum_{k=1}^{\infty} |J_T^A e_k|^2 \right\}^{\frac{1}{2}} \\ &\leq T v \left\{ \mathbb{E} \|J_T^{-1}\|^2 \right\}^{\frac{1}{2}} \left\{ \mathbb{E} \|J_T^A\|_{HS}^2 \right\}^{\frac{1}{2}} < \infty. \end{aligned}$$

Hence $\sum_{k=1}^{\infty} F_k D_{h_k} X_T$ converges in $\mathbb{H}$ $\mathbb{P}$ -a.s. Moreover, (3.16) implies that

$$\sum_{k=1}^{\infty} F_k D_{h_k} X_T = T \sum_{k=1}^{\infty} \langle J_T^{-1} v, e_k \rangle J_T^A e_k = T J_T^A J_T^{-1} v = T e^{AT} v.$$

And Fubini theorem implies that

$$\begin{aligned} \mathbb{E}(\nabla_{e^{AT} v} f)(X_T) &= \frac{1}{T} \sum_{k=1}^{\infty} \mathbb{E} F_k D_{h_k}(f(X_T)) \\ (3.26) \quad &= \frac{1}{T} \sum_{k=1}^{\infty} \mathbb{E} f(X_T) (F_k D^* h_k - D_{h_k} F_k). \end{aligned}$$

(2) We shall give a representation of the last term of (3.26). Noting that h_k is adapted with $\mathbb{E} \int_0^T |h'_k(t)|^2 dt < \infty$, we obtain

$$\begin{aligned} D^*(h_k) &= \int_0^T \langle h'_k(s), dW_s \rangle \\ &= \int_0^T \langle \sigma_s^{-1}(X_s) J_s^A e_k, dW_s \rangle \\ &= \left\langle e_k, \int_0^T [\sigma_s^{-1}(X_s) J_s^A]^* dW_s \right\rangle, \quad k \geq 1. \end{aligned}$$

Since (3.13) and $J_T^{-1}v \in \mathbb{H}$ a.s. hold, we have

$$\begin{aligned} (3.27) \quad \sum_{k=1}^{\infty} F_k D^*(h_k) &= \sum_{k=1}^{\infty} \langle J_T^{-1}v, e_k \rangle \left\langle e_k, \int_0^T [\sigma_s^{-1}(X_s) J_s^A]^* dW_s \right\rangle \\ &= \left\langle \int_0^T [\sigma_s^{-1}(X_s) J_s^A]^* dW_s, J_T^{-1}v \right\rangle. \end{aligned}$$

From (2.1) and (H1), for all $u \in \mathbb{H}$

$$\begin{aligned} dD_{h_k} J_t u &= B_t(X_t) D_{h_k} J_t u dt + \sum_{j=1}^{\infty} \Sigma_t^{(j)}(X_t) D_{h_k} J_t u dw_t^j \\ &\quad + \left(\nabla_{D_{h_k} X_t} B_t \right) (X_t) J_t u dt + \sum_{j=1}^{\infty} \left(\nabla_{D_{h_k} X_t} \Sigma_t^{(j)} \right) (X_t) J_t u dw_t^j \\ &\quad + \sum_{j=1}^{\infty} \Sigma_t^{(j)}(X_t) J_t u dh_k^j(t), \quad D_{h_k} J_0 u = 0, \end{aligned}$$

where $h_k^j := \langle h_k, e_j \rangle$, $j \geq 1$. By Lemma 3.3, we obtain

$$\begin{aligned} (3.28) \quad D_{h_k} J_T u &= J_T \int_0^T J_t^{-1} \left(\nabla_{D_{h_k} X_t} B_t \right) (X_t) J_t u dt \\ &\quad + J_T \int_0^T J_t^{-1} \sum_{j=1}^{\infty} \left(\nabla_{D_{h_k} X_t} \Sigma_t^{(j)} \right) (X_t) J_t u dw_t^j \\ &\quad + J_T \int_0^T J_t^{-1} \sum_{j=1}^{\infty} \langle \sigma_t^{-1}(X_t) J_t^A e_k, e_j \rangle \Sigma_t^{(j)}(X_t) J_t u dt \\ &\quad - J_T \int_0^T J_t^{-1} \sum_{j=1}^{\infty} \Sigma_t^{(j)}(X_t) \left(\nabla_{D_{h_k} X_t} \Sigma_t^{(j)} \right) (X_t) J_t u dt. \end{aligned}$$

Since

$$\langle D_{h_k}(J_T^{-1}v), e_k \rangle = -\langle D_{h_k}((J_T^{-1})^* e_k), v \rangle = -\langle J_T^* D_{h_k}((J_T^{-1})^* e_k), J_T^{-1}v \rangle$$

$$\begin{aligned}
&= - \sum_{j=1}^{\infty} \langle D_{h_k}((J_T^{-1})^* e_k), J_T e_j \rangle \langle J_T^{-1} v, e_j \rangle \\
&= \sum_{j=1}^{\infty} \langle e_k, J_T^{-1} D_{h_k}(J_T e_j) \rangle \langle J_T^{-1} v, e_j \rangle,
\end{aligned}$$

combining this with (3.25) and (3.28), we get

$$\begin{aligned}
\sum_{k=1}^{\infty} D_{h_k} F_k &= - \sum_{k=1}^{\infty} \int_0^T \left\langle J_t^{-1} \left(\nabla_{t J_t^A e_k} B_t \right) (X_t) J_t J_T^{-1} v, e_k \right\rangle dt \\
&\quad - \lim_{n \rightarrow \infty} \sum_{k=1}^n \left\langle \left[\int_0^T J_t^{-1} \sum_{j=1}^{\infty} \left(\nabla_{t J_t^A e_k} \Sigma_t^{(j)} \right) (X_t) J_t dw_t^j \right] J_T^{-1} v, e_k \right\rangle \\
(3.29) \quad &\quad - \sum_{k=1}^{\infty} \int_0^T \sum_{j=1}^{\infty} \langle \sigma_t^{-1}(X_t) J_t^A e_k, e_j \rangle \left\langle J_t^{-1} \Sigma_t^{(j)}(X_t) J_t J_T^{-1} v, e_k \right\rangle dt \\
&\quad + \sum_{k=1}^{\infty} \int_0^T \left\langle J_t^{-1} \sum_{j=1}^{\infty} \Sigma_t^{(j)}(X_t) \left(\nabla_{t J_t^A e_k} \Sigma_t^{(j)} \right) (X_t) J_t J_T^{-1} v, e_k \right\rangle dt.
\end{aligned}$$

For the second term. Let π_n be the orthogonal projection from $\mathbb{H}$ to $\text{span}\{e_1, \dots, e_n\}$. Then

$$\begin{aligned}
&\sum_{k=1}^n \sum_{j=1}^{\infty} \left\langle \left[\int_0^T J_t^{-1} \left(\nabla_{t J_t^A e_k} \Sigma_t^{(j)} \right) (X_t) J_t dw_t^j \right] J_T^{-1} v, e_k \right\rangle \\
&= \sum_{k=1}^n \sum_{j=1}^{\infty} \sum_{l=1}^{\infty} \left\langle \left[\int_0^T \pi_n J_t^{-1} \left(\nabla_{t J_t^A e_k} \Sigma_t^{(j)} \right) (X_t) J_t dw_t^j \right] e_l, e_k \right\rangle \langle J_T^{-1} v, e_l \rangle \\
&= \sum_{j=1}^{\infty} \sum_{l=1}^{\infty} \int_0^T t \sum_{k=1}^n \left\langle \pi_n J_t^{-1} \left(\nabla_{J_t^A e_k} \Sigma_t^{(j)} \right) (X_t) J_t e_l, e_k \right\rangle dw_t^j \langle J_T^{-1} v, e_l \rangle \\
&= \sum_{j=1}^{\infty} \sum_{l=1}^{\infty} \int_0^T t \sum_{k=1}^{\infty} \left\langle \pi_n J_t^{-1} \left(\nabla_{J_t^A e_k} \Sigma_t^{(j)} \right) (X_t) J_t e_l, e_k \right\rangle dw_t^j \langle J_T^{-1} v, e_l \rangle \\
&= \sum_{j=1}^{\infty} \sum_{l=1}^{\infty} \int_0^T t \text{Tr} \left\{ \pi_n J_t^{-1} \left(\nabla_{J_t^A} \Sigma_t^{(j)} \right) (X_t) J_t e_l \right\} dw_t^j \langle J_T^{-1} v, e_l \rangle \\
&= \sum_{j=1}^{\infty} \sum_{l=1}^{\infty} \int_0^T t \text{Tr} \left\{ J_t^A \pi_n J_t^{-1} \left[\left(\nabla \cdot \Sigma_t^{(j)} \right) (X_t) J_t e_l \right] \right\} dw_t^j \langle J_T^{-1} v, e_l \rangle \\
&= \sum_{j=1}^{\infty} \sum_{l=1}^{\infty} \int_0^T t \sum_{k=1}^{\infty} \left\{ e^{-t\lambda_k} \left\langle J_t \pi_n J_t^{-1} \left[\left(\nabla_{e_k} \Sigma_t^{(j)} \right) (X_t) J_t e_l \right], e_k \right\rangle \right\} dw_t^j \langle J_T^{-1} v, e_l \rangle \\
&= \sum_{j=1}^{\infty} \left\langle \int_0^T t \sum_{k=1}^{\infty} \left\{ e^{-t\lambda_k} \left[\left(\nabla_{e_k} \Sigma_t^{(j)} \right) (X_t) J_t \right]^* (J_t^{-1})^* \pi_n J_t^* e_k \right\} dw_t^j, J_T^{-1} v \right\rangle.
\end{aligned}$$

Since

$$\begin{aligned}
& \mathbb{E} \left| \sum_{j=m}^{m+p} \int_0^T t \sum_{k=1}^{\infty} \left\{ e^{-t\lambda_k} \left[\left(\nabla_{e_k} \Sigma_t^{(j)} \right) (X_t) J_t \right]^* (J_t^{-1})^* \pi_n J_t^* e_k \right\} dw_t^j \right|^2 \\
&= \sum_{j=m}^{m+p} \mathbb{E} \int_0^T t^2 \left| \sum_{k=1}^{\infty} \left\{ e^{-t\lambda_k} \left[\left(\nabla_{e_k} \Sigma_t^{(j)} \right) (X_t) J_t \right]^* (J_t^{-1})^* \pi_n J_t^* e_k \right\} \right|^2 dt \\
&\leq \int_0^T t^2 \left(\sum_{k=1}^{\infty} e^{-t\lambda_k} \right)^2 \mathbb{E} \left(\sum_{j=m}^{\infty} \left\| \left(\nabla \Sigma_t^{(j)} \right) (X_t) \right\|^2 \|J_t\|^4 \|J_t^{-1}\|^2 \right) dt,
\end{aligned}$$

by Lemma 3.2 and dominated convergence theorem, we have

$$\lim_{m \rightarrow \infty} \sup_{p \geq 0} \mathbb{E} \left| \sum_{j=m}^{m+p} \int_0^T t \sum_{k=1}^{\infty} \left\{ e^{-t\lambda_k} \left[\left(\nabla_{e_k} \Sigma_t^{(j)} \right) (X_t) J_t \right]^* (J_t^{-1})^* \pi_n J_t^* e_k \right\} dw_t^j \right|^2 = 0,$$

thus

$$\begin{aligned}
& \sum_{j=1}^{\infty} \int_0^T t \sum_{k=1}^{\infty} \left\{ e^{-t\lambda_k} \left[\left(\nabla_{e_k} \Sigma_t^{(j)} \right) (X_t) J_t \right]^* (J_t^{-1})^* \pi_n J_t^* e_k \right\} dw_t^j \\
&= \lim_{m \rightarrow \infty} \sum_{j=1}^m \int_0^T t \sum_{k=1}^{\infty} \left\{ e^{-t\lambda_k} \left[\left(\nabla_{e_k} \Sigma_t^{(j)} \right) (X_t) J_t \right]^* (J_t^{-1})^* \pi_n J_t^* e_k \right\} dw_t^j
\end{aligned}$$

holds in $L^2(\mathbb{P})$.

Since

$$\begin{aligned}
& \mathbb{E} \left| \sum_{j=1}^{\infty} \int_0^T t \sum_{k=1}^{\infty} \left\{ e^{-t\lambda_k} \left[\left(\nabla_{e_k} \Sigma_t^{(j)} \right) (X_t) J_t \right]^* (J_t^{-1})^* (I - \pi_n) J_t^* e_k \right\} dw_t^j \right|^2 \\
&= \mathbb{E} \int_0^T t^2 \sum_{j=1}^{\infty} \left| \sum_{k=1}^{\infty} \left\{ e^{-t\lambda_k} \left[\left(\nabla_{e_k} \Sigma_t^{(j)} \right) (X_t) J_t \right]^* (J_t^{-1})^* (I - \pi_n) J_t^* e_k \right\} \right|^2 dt \\
&\leq \mathbb{E} \int_0^T t^2 \left(\sum_{k=1}^{\infty} e^{-t\lambda_k} |(I - \pi_n) J_t^* e_k| \right)^2 \sum_{j=1}^{\infty} \left\| \left[\left(\nabla \Sigma_t^{(j)} \right) (X_t) J_t \right]^* (J_t^{-1})^* \right\|^2 dt,
\end{aligned}$$

by (1.6), Lemma 3.2 and dominated convergence theorem, it holds in $L^2(\mathbb{P})$ that

$$\begin{aligned}
& \lim_{n \rightarrow \infty} \sum_{j=1}^{\infty} \int_0^T t \sum_{k=1}^{\infty} \left\{ e^{-t\lambda_k} \left[\left(\nabla_{e_k} \Sigma_t^{(j)} \right) (X_t) J_t \right]^* (J_t^{-1})^* \pi_n J_t^* e_k \right\} dw_t^j \\
(3.30) \quad &= \sum_{j=1}^{\infty} \int_0^T t \sum_{k=1}^{\infty} \left\{ e^{-t\lambda_k} J_t^* \left(\nabla_{e_k} \Sigma_t^{(j)} \right)^* (X_t) e_k \right\} dw_t^j.
\end{aligned}$$

Next, by (3.16),

$$tJ_t^A e_k = te^{tA} J_t e_k = te^{\frac{t}{2}A} (e^{\frac{t}{2}A} J_t) e_k.$$

Then by (3.34) and Lemma 3.2, it is clear that

$$\begin{aligned} & \sum_{k=1}^{\infty} \mathbb{E} \int_0^T \left| \left\langle J_t^{-1} \left(\nabla_{tJ_t^A e_k} B_t \right) (X_t) J_t J_T^{-1} v, e_k \right\rangle \right| dt \\ & \leq \left(\mathbb{E} \int_0^T t \left\| e^{\frac{t}{2}A} J_t \right\|_{HS}^2 dt \right)^{\frac{1}{2}} \left(\mathbb{E} \int_0^T t \left\| J_t^{-1} \left(\nabla_{e^{\frac{t}{2}A} B_t} \right) (X_t) J_t J_T^{-1} v \right\|_{HS}^2 dt \right)^{\frac{1}{2}} \\ & \leq \sup_{t \in (0, T]} t \|e^{\frac{t}{2}A}\|_{HS}^2 \left(\mathbb{E} \int_0^T \|J_t\|^2 dt \right)^{\frac{1}{2}} \mathbb{E} \int_0^T K_1^2(t) \|J_t^{-1}\|^2 \|J_t J_T^{-1} v\|^2 dt < \infty. \end{aligned}$$

So, by Fubini theorem and (3.16), it holds that

$$\begin{aligned} & \sum_{k=1}^{\infty} \mathbb{E} f(X_T) \int_0^T \left\langle J_t^{-1} \left(\nabla_{tJ_t^A e_k} B_t \right) (X_t) J_t J_T^{-1} v, e_k \right\rangle dt \\ (3.31) \quad & = \mathbb{E} f(X_T) \int_0^T \sum_{k=1}^{\infty} \left\langle J_t^{-1} \left(\nabla_{tJ_t^A e_k} B_t \right) (X_t) J_t J_T^{-1} v, e_k \right\rangle dt \\ & = \mathbb{E} f(X_T) \int_0^T t \text{Tr} \left\{ e^{tA} [(\nabla \cdot B_t)(X_t) J_t J_T^{-1} v] \right\} dt. \end{aligned}$$

Similarly, we have that

$$\begin{aligned} & \sum_{k=1}^{\infty} \mathbb{E} f(X_T) \left\{ - \sum_{j=1}^{\infty} \langle \sigma_t^{-1}(X_t) J_t^A e_k, e_j \rangle \left\langle J_t^{-1} \Sigma_t^{(j)}(X_t) J_t J_T^{-1} v, e_k \right\rangle \right. \\ & \quad \left. + \int_0^T \left\langle J_t^{-1} \sum_{j=1}^{\infty} \Sigma_t^{(j)}(X_t) \left(\nabla_{tJ_t^A e_k} \Sigma_t^{(j)} \right) (X_t) J_t J_T^{-1} v, e_k \right\rangle dt \right\} \\ & = \mathbb{E} f(X_T) \left\{ - \int_0^T \sum_{j=1}^{\infty} \sum_{k=1}^{\infty} \langle \sigma_t^{-1}(X_t) J_t^A e_k, e_j \rangle \left\langle J_t^{-1} \Sigma_t^{(j)}(X_t) J_t J_T^{-1} v, e_k \right\rangle dt \right. \\ & \quad \left. + \int_0^T \sum_{k=1}^{\infty} \left\langle J_t^{-1} \sum_{j=1}^{\infty} \Sigma_t^{(j)}(X_t) \left(\nabla_{tJ_t^A e_k} \Sigma_t^{(j)} \right) (X_t) J_t J_T^{-1} v, e_k \right\rangle dt \right\} \\ (3.32) \quad & = \mathbb{E} f(X_T) \left\{ - \int_0^T \text{Tr} \left\{ e^{tA} [\Sigma_t(X_t) J_t J_T^{-1} v] \sigma_t^{-1}(X_t) \right\} dt \right. \\ & \quad \left. + \int_0^T t \text{Tr} \left(e^{tA} \sum_{j=1}^{\infty} \Sigma_t^{(j)}(X_t) \left[\left(\nabla \Sigma_t^{(j)} \right) (X_t) J_t J_T^{-1} v \right] \right) dt \right\}. \end{aligned}$$

Thus (3.26), (3.27), (3.30)-(3.32) and dominated convergence theorem imply that

$$\mathbb{E}(\nabla_{e^{AT} v} f)(X_T) = \frac{1}{T} \mathbb{E} f(X_T) \left(\sum_{k=1}^{\infty} F_k D^* h_k - \sum_{k=1}^{\infty} D_{h_k} F_k \right)$$

and (2.4) holds. □

Proof of Corollary 2.3

(1) For simplicity, letting

$$\begin{aligned}\Theta_1 &= \left\langle \int_0^T [\sigma_t^{-1}(X_t)J_t^A]^* dW_t, J_T^{-1}v \right\rangle; \\ \Theta_2 &= \int_0^T t \text{Tr} \{ e^{tA} [(\nabla \cdot B_t)(X_t)J_t J_T^{-1}v] \} dt; \\ \Theta_3 &= \left\langle \sum_{j=1}^{\infty} \int_0^T t \sum_{k=1}^{\infty} \left\{ e^{-t\lambda_k} J_t^* \left(\nabla_{e_k} \Sigma_t^{(j)} \right)^* (X_t) e_k \right\} dw_t^j, J_T^{-1}v \right\rangle; \\ \Theta_4 &= \int_0^T \text{Tr} \{ e^{tA} [\Sigma_t(X_t)J_t J_T^{-1}v] \sigma_t^{-1}(X_t) \} dt; \\ \Theta_5 &= - \int_0^T t \text{Tr} \left\{ e^{tA} \sum_{j=1}^{\infty} \Sigma_t^{(j)}(X_t) \left[\left(\nabla \cdot \Sigma_t^{(j)} \right) (X_t) J_t J_T^{-1}v \right] \right\} dt,\end{aligned}$$

we have $M_T^v = \sum_{i=1}^5 \Theta_i$. For any $q \geq 2$, by Burkholder-Davis-Gundy inequality, Minkowski inequality, (H2) and Lemma 3.2, we have

$$(3.33) \quad \mathbb{E}|\Theta_1|^q \leq C(q)\lambda^q(T)|v|^q \left[\int_0^T \|e^{At}\|_{HS}^2 dt \right]^{\frac{q}{2}} \left[\sup_{t \in [0, T]} \mathbb{E}\|J_t\|^{2q} \right]^{\frac{1}{2}} \left\{ \mathbb{E}|J_T^{-1}|^{2q} \right\}^{\frac{1}{2}}.$$

Noticing that A is a negative definite self-adjoint operator, it is easy to see that

$$(3.34) \quad \sup_{s \in (0, T]} s \|e^{sA}\|_{HS}^2 \leq \sup_{s \in (0, T]} \int_0^s \|e^{rA}\|_{HS}^2 dr = \int_0^T \|e^{rA}\|_{HS}^2 dr = \delta_T < \infty.$$

Then Minkowski inequality, (H1) and Lemma 3.2 yield that

$$\begin{aligned}(3.35) \quad \mathbb{E}|\Theta_2|^q &\leq |v|^q \left(\sup_{s \in (0, T]} s \|e^{\frac{s}{2}A}\|_{HS}^2 \right)^q \left(\int_0^T K_1(s)^2 ds \right)^q \mathbb{E} \left(\int_0^T \|J_s\|^2 ds \right)^{\frac{q}{2}} \|J_T^{-1}\|^q \\ &\leq 2^q T^{\frac{1}{2}} \delta_{T/2}^q |v|^q \left(\int_0^T K_1(s)^2 ds \right)^q \left(\sup_{t \in [0, T]} \mathbb{E}\|J_t\|^{2q} \right)^{1/2} (\mathbb{E}\|J_T^{-1}\|^{2q})^{1/2}.\end{aligned}$$

Again by Burkholder-Davis-Gundy inequality, Minkowski inequality, (H1) and Lemma 3.2, it holds that

$$\mathbb{E}|\Theta_3|^q \leq \left(\mathbb{E} \left| \sum_{j=1}^{\infty} \int_0^T t \sum_{k=1}^{\infty} \left\{ J_t^* (\nabla_{e_k} \Sigma_t^{(j)})^* (X_t) e^{tA} e_k \right\} dw_t^j \right|^{2q} \right)^{\frac{1}{2}} (\mathbb{E}\|J_T^{-1}v\|^{2q})^{\frac{1}{2}}$$

$$\begin{aligned}
&\leq C(q) \left(\mathbb{E} \left(\sum_{j=1}^{\infty} \int_0^T t^2 \left(\sum_{k=1}^{\infty} e^{-\lambda_k t} \right)^2 ||J_t^* \nabla \Sigma_t^{(j)}(X_t)||^2 dt \right)^q \right)^{\frac{1}{2}} (\mathbb{E}|J_T^{-1}v|^{2q})^{\frac{1}{2}} \\
(3.36) \quad &\leq C(q) \delta_{T/2}^q \left(\mathbb{E} \left(\int_0^T K_1^2(t) ||J_t||^2 dt \right)^q \right)^{\frac{1}{2}} (\mathbb{E}|J_T^{-1}v|^{2q})^{\frac{1}{2}} \\
&\leq C(q) \delta_{T/2}^q \left(\int_0^T K_1^2(t) dt \right)^q \left(\sup_{t \in [0, T]} \mathbb{E} ||J_t||^{2q} \right)^{\frac{1}{2}} (\mathbb{E}|J_T^{-1}v|^{2q})^{\frac{1}{2}}.
\end{aligned}$$

Since

$$||\Sigma_t(X_t) J_t J_T^{-1} v||_{HS}^2 = \sum_{j=1}^{\infty} |\Sigma_t^{(j)}(X_t) J_t J_T^{-1} v|^2 \leq K_1^2(t) |J_t J_T^{-1} v|^2,$$

it is easy to see that

$$\begin{aligned}
\mathbb{E}|\Theta_4|^q &\leq \mathbb{E} \left(\int_0^T ||e^{tA}||_{HS} ||\Sigma_t(X_t) J_t J_T^{-1} v||_{HS} dt \right)^q \\
(3.37) \quad &\leq \left(\int_0^T ||e^{tA}||_{HS}^2 dt \right)^{\frac{q}{2}} \left(\mathbb{E} \left(\int_0^T K_1^2(t) ||J_t||^2 dt \right)^q \right)^{\frac{1}{2}} (\mathbb{E}|J_T^{-1}v|^{2q})^{\frac{1}{2}} \\
&\leq \delta_T^{\frac{q}{2}} \left(\int_0^T K_1^2(t) dt \right)^{\frac{q}{2}} \left(\sup_{t \in [0, T]} ||J_t||^{2q} \right)^{\frac{1}{2}} (\mathbb{E}|J_T^{-1}v|^{2q})^{\frac{1}{2}}
\end{aligned}$$

and

$$\begin{aligned}
\mathbb{E}|\Theta_5|^q &\leq \mathbb{E} \left(\int_0^T t ||e^{tA}||_{HS} \sum_{j=1}^{\infty} ||\Sigma_t^{(j)}(X_t)||_{HS} ||\nabla \Sigma_t^{(j)}(X_t) J_t J_T^{-1} v|| dt \right)^q \\
(3.38) \quad &\leq (T \delta_T)^{\frac{q}{2}} \mathbb{E} \left(\int_0^T K_1^2(t) ||J_t||^2 dt \right)^q |J_T^{-1}v|^q \\
&\leq (T \delta_T)^{\frac{q}{2}} \left(\int_0^T K_1^2(t) dt \right)^{\frac{q}{2}} \left(\mathbb{E} \sup_{t \in [0, T]} ||J_t||^{2q} \right)^{\frac{1}{2}} (\mathbb{E}|J_T^{-1}v|^{2q}).
\end{aligned}$$

Let $\Gamma_{T,q,A}$ be in Corollary 2.3 for $T > 0, q \geq 2$. Combining (3.17), (3.18), (3.33)-(3.38), for any $q \geq 2$, it holds that

$$(3.39) \quad (\mathbb{E}|M_T^v|^q)^{\frac{1}{q}} \leq \left\{ 5^{q-1} \sum_{i=1}^5 \mathbb{E}|\Theta_i|^q \right\}^{\frac{1}{q}} |v| \leq \{\Gamma_{T,q,A}\}^{\frac{1}{q}} |v|.$$

On the other hand, Jensen inequality yields that

$$(3.40) \quad (\mathbb{E}|M_T^v|^q)^{\frac{1}{q}} \leq (\mathbb{E}|M_T^v|^2)^{\frac{1}{2}}$$

for any $1 < q < 2$. Combining (3.39) and (3.40), it follows from (2.4) and Hölder inequality that for any $p > 1$,

$$\begin{aligned} |P_T(\nabla_{e^{AT}v}f)| &\leq \frac{1}{T}(P_T|f|^p)^{\frac{1}{p}} \left(\mathbb{E}|M_T^v|^{\frac{p}{p-1}} \right)^{\frac{p-1}{p}} \\ &\leq \{\Gamma_{T, [\frac{p}{p-1}] \vee 2, A}\}^{[\frac{p-1}{p}] \wedge \frac{1}{2}} \frac{|v|}{T} (P_T|f|^p)^{\frac{1}{p}}, \quad f \in C_b^1(\mathbb{H}). \end{aligned}$$

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