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**Fanhui Xu\*** (fanhuixu@usc.edu), KAP 104, Department of Mathematics, University of Southern California, 3620 S. Vermont Ave., Los Angeles, CA 90089-2532, and **Remigijus Mikulevicius**, KAP 104, Department of Mathematics, University of Southern California, 3620 S. Vermont Ave., Los Angeles, CA 90089-2532. *On the Cauchy Problem for Integro-Differential Equations in the Scale of Generalized Hölder Spaces.*

A Cauchy problem of parabolic integro-differential equations is considered in the scale of Hölder spaces of functions whose regularity is defined by a radially O-regularly varying Lévy measure. Existence and uniqueness of a solution is proved by using probabilistic representations and deriving a priori estimates. (Received September 02, 2018)