

1. Applebaum, D.: A horizontal Levy process on the bundle of orthonormal frames over a complete Riemannian manifold, in: *Seminaire de Probabilites, XXIX*, (1995) 166-180, *Lecture Notes in Math.*, 1613, Springer, Berlin.
<https://doi.org/10.1007/BFb0094209>
2. Applebaum, D. and Estrade, A.: Isotropic Levy processes on Riemannian manifolds, *Ann. Probab.* 28 (2000), 166-184.
<https://doi.org/10.1214/aop/1019160116>
3. Applebaum, D. and Kunita, H.: Levy flows on manifolds and Levy processes on Lie groups, *J. Math. Kyoto Univ.* 33 (1993), 1103-1123.
<https://doi.org/10.1215/kjm/1250519132>
4. Bismut, J. M.: *Large Deviations and the Malliavin Calculus*, Birkhauser, 1984.
5. Fujiwara, T.: Stochastic differential equations of jump type on manifolds and Levy flows, *J. Math. Kyoto Univ.* 31 (1991), 99-119.
<https://doi.org/10.1215/kjm/1250519893>
6. Hsu, E.: *Stochastic Analysis on Manifolds*. Amer. Math. Soc., 2002.
<https://doi.org/10.1090/gsm/038>
7. Hunt, G. A.: Semigroups on measures on Lie groups, *Trans. Amer. Math. Soc.* 81 (1956), 264-293.
<https://doi.org/10.1090/S0002-9947-1956-0079232-9>
8. Ikeda, N. and Watanabe, S.: *Stochastic Differential Equations and Diffusion Processes*. 2nd edition, North-Holland/Kodansha, 1989.
9. Kai, H. and Takeuchi, A.: Gradient formula for jump processes on Riemannian manifolds, *Electron. J. Probab.* 26 (2021), article no. 101, 1 -15.
<https://doi.org/10.1214/21-EJP660>
10. Kobayashi, S. and Nomizu, K.: *Foundation of Differential Geometry*. Vol. I, II, Wiley, 1996.
11. Kohatsu-Higa, A. and Takeuchi, A.: *Jump SDEs and the Study of Their Densities -A Self-Study Book-*. Springer, 2019.
<https://doi.org/10.1007/978-981-32-9741-8>
12. Kunita, H.: *Stochastic Flows and Jump-Diffusions*. Springer, 2019.
<https://doi.org/10.1007/978-981-13-3801-4>
13. Liao, M.: *Levy Processes in Lie Groups*. Cambridge University Press, 2004.
<https://doi.org/10.1017/CBO9780511546624>
14. Takeuchi, A.: The Bismut-Elworthy-Li type formulae for stochastic differential equations with jumps, *J. Theor. Probab.* 23 (2010), 576-604.
<https://doi.org/10.1007/s10959-010-0280-0>