KPZ equation with fractional derivatives of white noise

Masato Hoshino

The University of Tokyo

October 21, 2015

Masato Hoshino (The University of Tokyo) KPZ equation with fractional derivatives of w

Background

• We consider " ω -wise" solutions of non-liner stochastic PDEs.

• Examples:

$$egin{aligned} \partial_t h(t,x) &= \Delta h(t,x) + |
abla h(t,x)|^2 + \xi(t,x): \mathsf{KPZ} \ \partial_t \Phi(t,x) &= \Delta \Phi(t,x) - \Phi(t,x)^3 + \xi(t,x): \Phi^4 ext{-model} \ x \in \mathbb{R}^d, t \geq 0 \end{aligned}$$

- $\pmb{\xi}$: space-time white noise on $[0,\infty) imes \mathbb{R}^d.$
- The solution of stochastic heat equation:

$$\partial_t X(t,x) = \Delta X(t,x) + \xi(t,x)$$

satisfies $X(t,\cdot)\in C^{rac{2-d}{2}-}.$

• We cannot define above non-liner terms, because they are related to the product $\xi\eta$ of $\xi\in C^{\alpha}$ and $\eta\in C^{\beta}$ with $\alpha+\beta\leq 0$.

Subcriticality

•
$$h(t,x) o h_{\delta}(t,x) = \delta^{-rac{2-d}{2}} h(\delta^2 t, \delta x),$$

 $\xi(t,x) o \xi_{\delta}(t,x) = \delta^{rac{d+2}{2}} \xi(\delta^2 t, \delta x) \ (\delta > 0).$

• Changing variables

$$\begin{split} \partial_t h(t,x) &= \Delta h(t,x) + |\nabla h(t,x)|^2 + \xi(t,x) \\ &\to \partial_t h_{\delta}(t,x) = \Delta h_{\delta}(t,x) + \delta^{\frac{2-d}{2}} |\nabla h_{\delta}(t,x)|^2 + \xi_{\delta}(t,x) \end{split}$$

ullet Formally, the non-liner term vanish as $\delta \to 0,$ iff d=1 : "subcritical"

Hairer's theory

- M. Haier introduced "regularity structure(RS)". (2013)
- We can construct RS from given stochastic PDE iff it is subcritical.
- We can define the "renormalization map" on RS, and obtain a result as below:

Theorem (Hairer, 2013)

Let $\rho : \mathbb{R}^2 \to \mathbb{R}$ be a smooth, nonnegative, symmetric, and compactly supported function s.t. $\int \rho = 1$. Set $\rho_{\epsilon}(t,x) = \epsilon^{-3}\rho(\epsilon^{-2}t,\epsilon^{-1}x)$, and $\xi_{\epsilon} = \xi * \rho_{\epsilon}.$ Then, there exists a sequence of constants $\{C_{\epsilon} \sim \frac{1}{\epsilon}\}$ s.t. the sequence of

solutions h_{ϵ} (local in time) to

$$\partial_t h_\epsilon(t,x) = \partial_x^2 h_\epsilon(t,x) + (\partial_x h_\epsilon(t,x))^2 - C_\epsilon + \xi_\epsilon(t,x), \ x \in \mathbb{T}, t \ge 0$$

converges to a stochastic process h.

• Define $\partial_x^{\gamma} \xi = (-\partial_x^2)^{\frac{\gamma}{2}} \xi$ ($\gamma > 0$) as a random distribution s.t. $(-\partial_x^2)^{\frac{\gamma}{2}} \xi(\phi) = \xi((-\partial_x^2)^{\frac{\gamma}{2}}\phi) \quad (\forall \phi \in C_0^{\infty}(\mathbb{R}^2)),$ where $(-\partial_x^2)^{\frac{\gamma}{2}} \phi = \mathcal{F}^{-1}(|\xi|^{\gamma} \mathcal{F} \phi).$

• Does it hold similar renormalization to the following equation?

$$\partial_t h(t,x) = \partial_x^2 h(t,x) + (\partial_x h(t,x))^2 + \partial_x^\gamma \xi(t,x)$$

Main result

- This eq is subcritical iff $\gamma < \frac{1}{2}$.
- But similar renormalization holds iff $\gamma < \frac{1}{4}$.

Theorem (Hoshino, 2015)

Let $0 \leq \gamma < \frac{1}{4}$. Let $\rho : \mathbb{R}^2 \to \mathbb{R}$ be a smooth, nonnegative, symmetric, and compactly supported function such that $\int \rho = 1$. Then, there exists a sequence of constants $\{C_{\epsilon} \sim \epsilon^{-1-2\gamma}\}$ s.t. the sequence of solutions h_{ϵ} (local in time) to

$$\partial_t h_\epsilon(t,x) = \partial_x^2 h_\epsilon(t,x) + (\partial_x h_\epsilon(t,x))^2 - C_\epsilon + \partial_x^\gamma \xi_\epsilon(t,x), \ x \in \mathbb{T}, t \ge 0$$

converges to a stochastic process h.

Notations

- $ullet \ |k|_{\mathfrak{s}}:=2k_0+k_1,\ \partial^k:=\partial_t^{k_0}\partial_x^{k_1}\ (k=(k_0,k_1)\in\mathbb{Z}^2_+).$
- $||z||_{\mathfrak{s}} := \sqrt{|t|} + |x| \ (z = (t, x) \in \mathbb{R}^2).$
- For a function ho on \mathbb{R}^2 ,

$$\mathcal{S}^\delta_{\mathfrak{s},z}\rho(z'):=\delta^{-3}\rho(\delta^{-2}(t'-t),\delta^{-1}(x'-x)).$$

• $\mathcal{B}_r = \{\rho \in C_0^{\infty}(\mathbb{R}^2); ||\rho||_{C^r} \leq 1, \operatorname{supp} \rho \in B_{\mathfrak{s}}(0,1)\} \ (r \in \mathbb{N}).$ • $\mathcal{C}_{\mathfrak{s}}^{\alpha}(\mathbb{R}^2) \ (\alpha > 0) : \text{ locally } \alpha\text{-Hölder space w.r.t } ||\cdot||_{\mathfrak{s}}.$ • $\mathcal{C}_{\mathfrak{s}}^{\alpha}(\mathbb{R}^2) \ (\alpha < 0) : \text{ All of distributions } \xi \text{ s.t.}$

$$|oldsymbol{\xi}(\mathcal{S}^{\delta}_{\mathfrak{s},oldsymbol{z}}
ho)|\lesssim\delta^{lpha},$$

uniformly over $ho\in\mathcal{B}_r$ $(r=\lceil-\alpha\rceil)$ and locally uniformly over $z\in\mathbb{R}^2.$

Mild form

$$egin{aligned} \partial_t h &= \partial_x^2 h + (\partial_x h)^2 + \eta \; (\eta: ext{smooth noise}), h(0, \cdot) = h_0 \ &\Leftrightarrow h = G*(1_{t>0}((\partial_x h)^2 + \eta)) + Gh_0. \end{aligned}$$

- Formally, *h* is represented by a sum of distributions with negative regularities, and a remainder.
- We reformulate KPZ eq into an equation of $H = \sum_{\alpha} h_{\alpha} \tau_{\alpha}$ (τ_{α} : basis vector, h_{α} : a function on \mathbb{R}^2) which values in an abstract liner space.

$$H = \mathcal{G}(1_{t>0}((\partial H)^2 + \Xi)) + Gh_0$$

Definition (Regularity structure)

A regularity structure (A, T, G) consists of the following elements:

- $A \subset \mathbb{R}$, locally finite, bounded from below, $0 \in A$.
- $T = \bigoplus_{\alpha \in A} T_{\alpha}$. Each T_{α} is a liner space with a norm $|| \cdot ||_{\alpha}$.
- G is a group of linear operators T o T, such that

$$\Gamma au- au\in igoplus_{eta$$

for all $\Gamma \in G$, $\alpha \in A$, $\tau \in T_{\alpha}$. • $\alpha_0 := \inf A$.

Model

Definition (Model)

A model (Π, Γ) on \mathbb{R}^d for a regularity structure (A, T, G) consists of the following elements:

• $\Pi_z(z\in\mathbb{R}^d):T o\mathcal{D}'(\mathbb{R}^d)$ is linear map such that

$$|(\Pi_z au)(\mathcal{S}^\delta_{s,z}
ho)|\lesssim \delta^lpha$$
 (loc in $z),$

for all $\alpha \in A$, $\tau \in T_{\alpha}$, and $\rho \in \mathcal{B}_r$ $(r = \lceil -\alpha_0 \rceil)$. • $\Gamma_{z,z'}(z, z' \in \mathbb{R}^d) \in G$ is an element such that

$$||\Gamma_{z,z'} au||_eta \lesssim ||z-z'||_\mathfrak{s}^{lpha-eta} ext{ (loc in } z,z'),$$

for all
$$\alpha, \beta \in A$$
 $(\beta < \alpha)$ and $\tau \in T_{\alpha}$.
• $\Pi_z \Gamma_{z,z'} = \Pi_{z'}, \Gamma_{z,z'} \Gamma_{z',z''} = \Gamma_{z,z''} \ (\forall z, z', z'' \in \mathbb{R}^d).$

Definition (Modelled distribution)

Let (Π, Γ) be a model. $f : \mathbb{R}^d \to T$ is in \mathcal{D}^{γ} $(\gamma \in \mathbb{R})$ iff

 $||f(z)-\Gamma_{z,z'}f(z')||_lpha\lesssim ||z-z'||_{\mathfrak{s}}^{\gamma-lpha} \ (ext{loc in } z,z'),$

for all $\alpha \in A$ with $\alpha < \gamma$.

Theorem (Reconstruction theorem)

Let (Π, Γ) be a model and $\gamma > 0$. Then there exists a unique liner map $\mathcal{R} : \mathcal{D}^{\gamma} \to \mathcal{C}_{\mathfrak{s}}^{\alpha_0}(\mathbb{R}^d)$ s.t.

$$|(\mathcal{R}f-\Pi_z f(z))(\mathcal{S}^\delta_{\mathfrak{s},z}
ho)|\lesssim \delta^\gamma \ (ext{loc in }z),$$

for all $f \in \mathcal{D}^{\gamma}$.

RS for KPZ

• \mathcal{U} :All of basis vectors that describe h. \mathcal{V} :All of basis vectors that describe $(\partial_x h)^2 + \eta$.

$$egin{aligned} &1, X_0, X_1, \Xi \in \mathcal{V}, \ & au \in \mathcal{V} \Rightarrow \mathcal{I} au \in \mathcal{U} \ (\mathcal{I}(X^k) = 0), \ &\partial(X_0^{k_0}X_1^{k_1}) = k_1 X_0^{k_0}X_1^{k_1-1}, \ & au_1, au_2 \in \mathcal{U} \Rightarrow \partial au_1 \partial au_2 \in \mathcal{V}. \end{aligned}$$

• Regularities of basis vectors.

 $egin{aligned} |1| &= 0, |X_0| = 2, |X_1| = 1, |\Xi| = lpha_0 \ (ext{to be determined}) \ | au au'| &= | au| + | au'| \ | au au| = | au| + 2, \ |\partial \mathcal{I} au| = | au| + 1 \end{aligned}$

•
$$\mathcal{F} = \mathcal{U} \cup \mathcal{V}$$
, $T = \operatorname{span} \mathcal{F}$.

- $\xi_{\epsilon} \to \xi$ in prob in $\mathcal{C}_{\mathfrak{s}}^{-\frac{3}{2}-\kappa}$ $(\kappa > 0).$
- We use shorthand notations to describe basis vectors.
- We should choose $\alpha_0 = -\frac{3}{2} \kappa$ ($\kappa > 0$: sufficiently small) $\Rightarrow \Xi, \checkmark, \aleph, \aleph, \uparrow, \And, \aleph, \checkmark, \diamondsuit, \uparrow, \diamondsuit, 1, \dots \in \mathcal{F}$

RS for fractional case

- $\partial_x^{\gamma} \xi_{\epsilon} \to \partial_x^{\gamma} \xi$ in prob in $\mathcal{C}_{\mathfrak{s}}^{-\frac{3}{2}-\gamma-\kappa} \ (\kappa > 0).$
- We should choose $lpha_0=-rac{3}{2}-\gamma-\kappa~(\kappa>0$: sufficiently small)
- $\begin{aligned} \bullet & 0 \leq \gamma < \frac{1}{10} \\ \Rightarrow & \Xi, \heartsuit, \diamondsuit, \uparrow, \heartsuit, \heartsuit, \checkmark, \heartsuit, \heartsuit, \uparrow, \diamondsuit, \uparrow, \diamondsuit, \uparrow, \diamondsuit, 1, \dots \\ \bullet & \frac{1}{10} \leq \gamma < \frac{1}{6} \\ \Rightarrow & \Xi, \heartsuit, \heartsuit, \uparrow, \heartsuit, \curlyvee, \heartsuit, \heartsuit, \heartsuit, \heartsuit, \heartsuit, \heartsuit, \heartsuit, \diamondsuit, \diamondsuit, \diamondsuit, \diamondsuit, \uparrow, \diamondsuit, \uparrow, \uparrow, \uparrow, \dots \end{aligned}$

RS for fractional case



• There is a canonical lift η into (Π^η,Γ^η) :

$$\Pi_z \mathbf{1}(z') = \mathbf{1}, \ \Pi_z \Xi(z') = \eta(z') \tag{1}$$

$$\Pi_z X_0(z') = t' - t, \ \Pi_z X_1(z') = x' - x \tag{2}$$

$$\Pi_z \tau \tau' = (\Pi_z \tau) (\Pi_z \tau') \tag{3}$$

$$\Pi_{z} \mathcal{I} \tau = G * \Pi_{z} \tau - \sum_{|k| < |\mathcal{I} \tau|} \frac{(\cdot - z)^{k}}{k!} \partial^{k} G * \Pi_{z} \tau$$
(4)

$$\Pi_{z}\partial\mathcal{I}\tau = \partial_{x}G*\Pi_{z}\tau - \sum_{|k|<|\partial\mathcal{I}\tau|}\frac{(\cdot-z)^{k}}{k!}\partial^{k}\partial_{x}G*\Pi_{z}\tau \quad (5)$$

- Assume $(1)(2)(4)(5) \rightarrow$ "Admissible model"
- For each admissible model Z, a linear map $\mathcal{G}: \mathcal{D}^{\theta} \to \mathcal{D}^{\theta+2}$ is defined and satisfies

$$\mathcal{RG}f = G * \mathcal{R}f, \;\; \mathcal{G} = \mathcal{I} + (\{X^k\} ext{-valued part})$$

Theorem (Hairer, 2013)

•
$$lpha_0\in(-2,-rac{3}{2})$$
 , $heta>-lpha_0$, $\zeta\in(0,lpha_0+2)$

• For each initial condition h_0 and admissible model Z, there exists T>0 s.t. the equation

$$H = \mathcal{G}(1_{t>0}((\partial H)^2 + \Xi)) + Gh_0$$

has a unique solution $H \in \mathcal{D}^{ heta, \zeta}$ (permit singularity as $t \to 0+$) on $t \in [0,T]$.

• $S:(h_0,Z)\mapsto H$ is continuous.

• When $Z=(\Pi^\eta,\Gamma^\eta)$ for some smooth noise η , we have

$$\mathcal{R}H = G * (1_{t>0}\mathcal{R}((\partial H)^2 + \Xi))$$

= $G * (1_{t>0}((\partial_x \mathcal{R}H)^2 + \eta)).$
So $h = \mathcal{R}H$ solves $\partial_t h = \partial_x^2 h + (\partial_x h)^2 + \eta.$

Renormalized KPZ eq

• $\alpha_0 = -rac{3}{2} - \kappa \; (\kappa > 0$: sufficiently small)

 \bullet For any constants $C_{\heartsuit'}, C_{\bigtriangledown'}, C_{\bigtriangledown'_{P}}$, the set of functions

is uniquely extended to an admissible model $(\widehat{\Pi}^\eta, \widehat{\Gamma}^\eta)$.

• $h=S(h_0,\widehat{Z}^\eta)$ solves the equation

$$\partial_t h = \partial_x^2 h + (\partial_x h)^2 - (C_{\mathbb{V}} + C_{\mathbb{V}} + 4C_{\mathbb{V}_2}) + \eta$$

Theorem

- Choose proper $C^{(\epsilon)}_{ au}$ $(au = \checkmark, \checkmark \checkmark, \checkmark).$
- Let $Z^{(\epsilon)}$ be a model lifted from ξ_ϵ
- Let $\widehat{Z}^{(\epsilon)}$ be the renormalized model. Then there exists an admissible random model \widehat{Z} s.t.

$$\widehat{Z}^{(\epsilon)}
ightarrow \widehat{Z}$$
 in prob $(\epsilon
ightarrow 0).$

Theorem

- Let $0 \leq \gamma < rac{1}{4}$
- Choose proper $C^{(\epsilon)}_{ au}$ for all $au \in \mathcal{F}$ with $\| au\| = 2, 4, 6$.
- Let $Z^{(\epsilon)}$ be a model lifted from $\partial_x^\gamma \xi_\epsilon$
- Let $\widehat{Z}^{(\epsilon)}$ be the renormalized model. Then there exists an admissible random model \widehat{Z} s.t.

$$\widehat{Z}^{(\epsilon)}
ightarrow \widehat{Z}$$
 in prob $(\epsilon
ightarrow 0).$

- $\widehat{\Pi}_{0}^{(\epsilon)} \tau(\mathcal{S}_{\mathfrak{s},0}^{\lambda} \phi)$ convergences for all $|\tau| \leq 0$ $\Rightarrow (\widehat{\Pi}^{(\epsilon)}, \widehat{\Gamma}^{(\epsilon)})$ convergences.
- ullet For each $au\in \mathcal{F}$, $\widehat{\Pi}_{0}^{(\epsilon)} au$ has the form

$$\widehat{\Pi}_{0}^{(\epsilon)} au(z)=\sum I_{k}(\widehat{\mathcal{W}}^{(\epsilon,k)} au(z;\cdot,\ldots,\cdot))$$

 I_k :kth multiple Wiener-Itô integral. $\widehat{\mathcal{W}}^{(\epsilon,k)}\tau(z)\in (L^2(\mathbb{R} imes\mathbb{T}))^{\otimes k}$. • By Itô isometry, we have

$$egin{aligned} &\mathbb{E}|\widehat{\Pi}_{0}^{(\epsilon)} au(\mathcal{S}_{\mathfrak{s},0}^{\lambda}\phi)| \ &\lesssim \sum\int \mathcal{S}_{\mathfrak{s},0}^{\lambda}\phi(z)\mathcal{S}_{\mathfrak{s},0}^{\lambda}\phi(z') \ & imes \langle \widehat{\mathcal{W}}^{(\epsilon,k)} au(z), \widehat{\mathcal{W}}^{(\epsilon,k)} au(z')
angle_{(L^{2}(\mathbb{R} imes\mathbb{T}))^{\otimes k}}dzdz' \end{aligned}$$

• Assume that there exist $\widehat{\mathcal{W}}^{(k)} au(z)$ s.t.

$$egin{aligned} &|\langle \widehat{\mathcal{W}}^{(k)} au(z), \widehat{\mathcal{W}}^{(k)} au(z')
angle_{(L^2(\mathbb{R} imes \mathbb{T}))^{\otimes k}}| \lesssim ||z - z'||_\mathfrak{s}^{2| au| + \delta} \ &|\langle \delta \widehat{\mathcal{W}}^{(\epsilon,k)} au(z), \delta \widehat{\mathcal{W}}^{(\epsilon,k)} au(z')
angle_{(L^2(\mathbb{R} imes \mathbb{T}))^{\otimes k}}| \lesssim \epsilon^{\delta} ||z - z'||_\mathfrak{s}^{2| au| + \delta} \ &(\delta \mathcal{W}^{(\epsilon,k)} = \mathcal{W}^{(k)} - \mathcal{W}^{(\epsilon,k)}) \end{aligned}$$

with
$$2| au|>-3$$
, for some $\delta>0$.

Note that

$$\int \mathcal{S}^{\lambda}_{\mathfrak{s},0} \phi(z) \mathcal{S}^{\lambda}_{\mathfrak{s},0} \phi(z') ||z-z'||^{2| au|+\delta}_{\mathfrak{s}} dz dz' \lesssim \lambda^{2| au|+\delta}$$

• Then $\widehat{Z}^{(\epsilon)}
ightarrow \widehat{Z}.$

•
$$\widehat{\Pi}_{0}^{(\epsilon)}(z) = \partial_x G * \partial_x^{\gamma} \xi(z) = I_1(\partial_x^{\gamma} \partial_x G * \rho_{\epsilon}(z-\cdot))$$

- $\widehat{\mathcal{W}}^{(\epsilon,1)}(z;\cdot) = \partial_x^\gamma \partial_x G *
 ho_\epsilon(z-\cdot)$
- $\widehat{\mathcal{W}}^{(1)}$ $(z;\cdot) = \partial_x^{\gamma} \partial_x G(z-\cdot)$
- $|\partial_x^\gamma \partial_x G(z)| \lesssim ||z||_\mathfrak{s}^{-2-\gamma}$ around 0.
- $\langle \widehat{\mathcal{W}}^{(1)} (z), \widehat{\mathcal{W}}^{(1)} (z') \rangle_{(L^2(\mathbb{R} imes \mathbb{T}))}$:

$$z \longleftrightarrow z' \lesssim ||z - z'||_{\mathfrak{s}}^{-1-2\gamma}$$

 $-1-2\gamma>2|$ ||.

•
$$\Pi_0^{(\epsilon)} \heartsuit(z) = I_2(\underbrace{\psi}_z) + \underbrace{\psi}_z$$

• $\widehat{\Pi}_0^{(\epsilon)} \heartsuit(z) = I_2(\underbrace{\psi}_z), C_{\heartsuit}^{(\epsilon)} = \underbrace{\psi}_z$
• $\widehat{\Pi}_0 \heartsuit(z) = I_2(\underbrace{\psi}_z)$

•
$$\langle \widehat{\mathcal{W}}^{(2)} \bigcirc^{\circ} (z), \widehat{\mathcal{W}}^{(2)} \bigcirc^{\circ} (z') \rangle_{(L^2(\mathbb{R} imes \mathbb{T}))^{\otimes 2}}$$
:



$$egin{aligned} -2-4\gamma > 2|^{\circ} \ | . \ igstarrow -2-4\gamma > -3 \Leftrightarrow \gamma < rac{1}{4} \end{aligned}$$





• $\langle \widehat{\mathcal{W}}^{(4)} \bigvee^{\circ} \bigvee'(z), \widehat{\mathcal{W}}^{(4)} \bigvee^{\circ} (z') \rangle_{(L^2(\mathbb{R} imes \mathbb{T}))^{\otimes 4}}$:





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