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MODULATION EQUATION FOR STOCHASTIC SWIFT-HOHENBERG EQUATION

DIRK BLÖMKER AND WAEL W. MOHAMMED

ABSTRACT. The purpose of this paper is to study the influence of large or unbounded domains on a stochastic PDE near a change of stability, where a band of dominant pattern is changing stability. This leads to a slow modulation of the dominant pattern. Here we consider the stochastic Swift-Hohenberg equation and derive rigorously the Ginzburg-Landau equation as a modulation equation for the amplitudes of the dominating modes. We verify that small global noise has the potential to stabilize the modulation equation, and thus to destroy the dominant pattern.

1. INTRODUCTION

We consider the stochastic Swift-Hohenberg equation on an unbounded domain near its change of stability. This equation has been used as a toy model for the convective instability in Rayleigh-Bénard problem (see [8] or [10]). Now it is one of the celebrated models in the theory of pattern formation. For a scalar field $U(t, x)$ it takes the form

$$(SH) \quad \partial_t U = \mathcal{L}U + \varepsilon^2 \nu U - U^3 + \varepsilon \sigma \partial_t \beta,$$

where the linear differential operator is $\mathcal{L} = -(1 + \partial_x^2)^2$ and its eigenvalues are $-\lambda_k = -(1 - k^2)^2$ for $k \in \mathbb{R}$ corresponding to eigenfunctions e^{ikx} . The noise is the derivative of a standard Brownian motion $\{\beta(t)\}_{t \geq 0}$ in \mathbb{R} . In this article we restrict ourselves to the case of noise constant in space, because on one hand, this is the case where we are able to study the stabilization effect. On the other hand noise in space and time may lead to spatially unbounded solutions of (SH). So, this result is only the starting point for modulation equations on unbounded domains. The stochastic Swift-Hohenberg model was first studied in the context of amplitude equations with non-degenerate noise in [5] and later in [3].

For (SH) on the whole real line with degenerate additive noise, Axel Hutt and collaborators [11], [12] used a formal argument based on center manifold theory. They showed that noise constant in space leads to a deterministic amplitude equation, which is stabilized by the impact of additive noise. The aim of this paper is to make their results rigorous.

In a previous paper [6] we considered a similar setting. We studied the stochastic Swift-Hohenberg equation (SH) near its change of stability but on bounded domains. In this case the evolution is well approximation by an ODE for the amplitudes of the dominating pattern. With degenerate additive noise (i.e. the noise

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does not act directly on the dominant modes) we established rigorously an amplitude equation in this form (for a noise constant in the space and periodic boundary conditions)

$$\partial_T a = (\nu - \frac{3}{2}\sigma^2)a - 3|a|^2 a,$$

where a is the complex-valued amplitude of the dominating modes in $\ker \mathcal{L} = \text{span}\{e^{ix}, e^{-ix}\}$. We approximated the solution of (SH) by

$$U(t) = \varepsilon a(\varepsilon^2 t) e^{ix} + c.c. + \varepsilon \mathcal{Z}_\varepsilon(\varepsilon^2 t) + \mathcal{O}(\varepsilon^{2-}),$$

where the fast Ornstein-Uhlenbeck process \mathcal{Z}_ε is defined later in (1). With “*c.c.*” we always denote the complex conjugate.

Blömker, Hairer, and Pavliotis [4] considered the stochastic Swift-Hohenberg equation (SH) near its change of stability on a large domain $[-L/\varepsilon, L/\varepsilon]$ with additive noise, where the noise is assumed to be real-valued homogeneous space-time noise. They showed that, under appropriate scaling, its solutions can be approximated by the solution A of the stochastic Ginzburg-Landau equation.

$$U(t, x) \approx \varepsilon A(\varepsilon^2 t, \varepsilon x) e^{ix} + c.c.$$

One severe problem is, that solutions of stochastic PDEs are not very regular in space and time. They are at most Hölder continuous and only for (SH) we have one spacial derivative. In [4] the amplitude $A(T)$ was shown to split into a more regular H^1 -part and a Gaussian.

For the deterministic Swift-Hohenberg equation on an unbounded domain (i.e., $\sigma = 0$). Kirrmann, Mielke, and Schneider [13] approximated solutions of the Swift-Hohenberg equation via the Ginzburg-Landau equation

$$\partial_T A = 4\partial_X^2 A + \nu A - 3|A|^2 A,$$

but this method of approximation depends on high regularity of the modulation equation, as they needed $A \in C_b^{1,4}([0, T] \times \mathbb{R})$, which means one bounded derivative in time and four bounded spatial derivatives. For more results on the deterministic Swift-Hohenberg equation, see for instance [7], [15], [16] and [18].

Our method of approximation relies on very low regularity of the modulation equation, which is necessary when turning to spatial noise. Unfortunately, we still need too much regularity for A , as we need $A \in C^0([0, T], \mathcal{H}^{1/2+})$. But as a solution of the stochastic Ginzburg-Landau, A is at most Hölder continuous with exponent less than 1/2.

The main aim of this paper is to show that the solution $U(t, x)$ of (SH) is well approximated by

$$U(t, x) \simeq \varepsilon A(\varepsilon^2 t, \varepsilon x) e^{ix} + \varepsilon \bar{A}(\varepsilon^2 t, \varepsilon x) e^{-ix} + \varepsilon \mathcal{Z}_\varepsilon(\varepsilon^2 t),$$

where the complex amplitude $A(T, X)$ is the solution of the Ginzburg-Landau equation

$$(GL) \quad \partial_T A = 4\partial_X^2 A + (\nu - \frac{3}{2}\sigma^2)A - 3|A|^2 A,$$

and

$$(1) \quad \mathcal{Z}_\varepsilon(T) = \varepsilon^{-1} \sigma \int_0^T e^{-\varepsilon^{-2}(T-\tau)} d\tilde{\beta}(\tau),$$

is a fast Ornstein-Uhlenbeck process (OU, for short) with $\tilde{\beta}(T) := \varepsilon \beta(\varepsilon^{-2}T)$ being a rescaled version of the Brownian motion.

The remainder of this paper is organised as follows. In the next section we define the standard fractional Sobolev space \mathcal{H}^α . We also state and prove the relation between the norm in \mathcal{H}^α and the norm in $C^0(\mathbb{R})$. In Section 3 we give a formal derivation of the modulation equation and state the main result. In Section 4 we recall the Green's functions $\mathcal{G}_t(x)$ of the Swift-Hohenberg operator, and give estimates on it. In Section 5 we bound the Ornstein-Uhlenbeck process $\mathcal{Z}_\varepsilon(T)$. Finally, in Section 6 we give the proof of the main result.

2. THE \mathcal{H}^α -SPACES

In this section we define the well known Sobolev space \mathcal{H}^α , where we rely on weighted L^2 -norms of Fourier transforms. We also recall the relation between the norm in \mathcal{H}^α and the norm in $C^0(\mathbb{R})$ by stating the Sobolev embedding theorem.

Definition 2.1. For $\alpha \in \mathbb{R}$ we define the space \mathcal{H}^α by

$$\mathcal{H}^\alpha = \left\{ u : \mathbb{R} \rightarrow \mathbb{R} : \int_{-\infty}^{\infty} (1+y^2)^\alpha |\mathcal{F}(u)(y)|^2 dy < \infty \right\},$$

with norm

$$\|u\|_\alpha^2 = \int_{-\infty}^{\infty} (1+y^2)^\alpha |\mathcal{F}(u)(y)|^2 dy,$$

where $\mathcal{F}(u)$ is the Fourier transform of u , which takes the form

$$\mathcal{F}(u)(y) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} u(k) e^{-iky} dk.$$

Note that in the space \mathcal{H}^α functions still decay to 0 at ∞ . Thus if $A \in \mathcal{H}^\alpha$ we are still in a setting, where the solutions of (SH) and the amplitude A decay to 0 for $|x| \rightarrow \infty$.

Let us now consider semigroups in the space \mathcal{H}^α .

Lemma 2.2. Let \mathcal{A} be a non-positive operator with eigenvalues $P(k)$ such that $P(k) \leq 0$ defined by $\mathcal{F}(\mathcal{A}u) = P(\cdot)\mathcal{F}(u)$. Then for $t \geq 0$ and $u \in \mathcal{H}^\alpha$

$$(2) \quad \|e^{t\mathcal{A}}u\|_\alpha \leq \|u\|_\alpha.$$

It is well known that $e^{t\mathcal{A}}$ defined by $\mathcal{F}(e^{t\mathcal{A}}u) = e^{tP}\mathcal{F}(u)$ generates a contraction semigroup. Nevertheless, we give a proof for completeness of presentation.

Proof. We note from Definition 2.1 that (as $e^{-2tP(k)} \leq 1$)

$$\|e^{t\mathcal{A}}u\|_\alpha^2 = \int_{-\infty}^{\infty} (1+y^2)^\alpha |e^{-tP(y)}\mathcal{F}(u)(y)|^2 dy \leq \|u\|_\alpha^2.$$

□

The next lemma states the relation between the norm $\|\cdot\|_\alpha$ and the supremum-norm in $C^0(\mathbb{R})$.

Lemma 2.3. For $\alpha > \frac{1}{2}$ there is a constant $C > 0$ such that

$$(3) \quad \|u\|_\infty \leq C\|u\|_\alpha \text{ for all } u \in \mathcal{H}^\alpha.$$

Proof. Sobolev embedding theorems (see Theorem 5.4 in [1]).

□

The following Lemma is necessary in order to estimate the nonlinearity. It states that \mathcal{H}^α is up to the constant a Banach algebra for $\alpha > \frac{1}{2}$.

Lemma 2.4. For $\alpha > \frac{1}{2}$ and $m \in \mathbb{N}$ there exist a constant $C > 0$ such that

$$(4) \quad \|u^m\|_\alpha \leq C \|u\|_\alpha^m \quad \text{for } u \in \mathcal{H}^\alpha.$$

Proof. See proof of Theorem 4 in [17]. \square

3. FORMAL DERIVATION AND THE MAIN RESULT

In this section let us discuss a formal derivation of the amplitude equation or modulation equation corresponding to Equation (SH). This is based on the approach in [13] and uses high regularity of the amplitude A . Let us first rescale (SH). If we assume that

$$U(t, x) = \varepsilon u(\varepsilon^2 t, \varepsilon x),$$

then Equation (SH) takes the form

$$(SH_\varepsilon) \quad \partial_T u = \mathcal{L}_\varepsilon u + \nu u - u^3 + \varepsilon^{-1} \sigma \partial_T \tilde{\beta}(T),$$

with differential operator $\mathcal{L}_\varepsilon = -\varepsilon^{-2}(1 + \varepsilon^2 \partial_X^2)^2$ on the slow time $T = \varepsilon^2 t$ and the "slow" space $X = \varepsilon x$. Now define w via

$$(5) \quad u(T, X) = w(T, X) + \mathcal{Z}_\varepsilon(T),$$

where \mathcal{Z}_ε was defined in (1). Plugging (5) into (SH $_\varepsilon$), we obtain

$$(6) \quad \partial_T w = \mathcal{L}_\varepsilon w + \nu w - w^3 - 3w^2 \mathcal{Z}_\varepsilon - 3w \mathcal{Z}_\varepsilon^2 + \nu \mathcal{Z}_\varepsilon - \mathcal{Z}_\varepsilon^3.$$

Leaving out the error term for simplicity of presentation, we make the following ansatz:

$$(7) \quad w_A(T, X) = A(T, X)e^{ix} + \varepsilon^2 B(T, X)e^{2ix} + \varepsilon^2 H(T, X)e^{3ix} + \varepsilon^2 J(T, X) + c.c.,$$

where $c.c.$ denotes the complex conjugate. The higher order terms of order $\mathcal{O}(\varepsilon^2)$ are used to cancel various terms that appear due to the nonlinearity. We assume that all functions are sufficiently smooth.

Plugging (7) into (6) and using the relation

$$(8) \quad \begin{aligned} \mathcal{L}_\varepsilon(f(X)e^{i\frac{n}{\varepsilon}X}) &= -[\varepsilon^{-2}(1 - n^2)^2 f + 4i\varepsilon^{-1}n(1 - n^2)f'] \\ &\quad + (2 - 6n^2)f'' + 4i\varepsilon n f''' + \varepsilon^2 f'''' \cdot e^{i\frac{n}{\varepsilon}X}, \end{aligned}$$

in order to obtain

$$\begin{aligned} \partial_T A e^{ix} + c.c. &= [4A'' - 4i\varepsilon A''']e^{ix} - [9B - 24i\varepsilon B']e^{2ix} - [64H - 96i\varepsilon H']e^{3ix} \\ &\quad - J + \nu A e^{ix} - A^3 e^{3ix} - 3|A|^2 A e^{ix} - 3|A|^2 \bar{A} e^{-ix} - \bar{A}^3 e^{-3ix} \\ &\quad - 3\mathcal{Z}_\varepsilon[(A^2 e^{2ix} + 2|A|^2 + \bar{A}^2 e^{-2ix}) - 3\mathcal{Z}_\varepsilon^2[(A e^{ix} + \bar{A} e^{-ix}) \\ &\quad + c.c. + \nu \mathcal{Z}_\varepsilon - \mathcal{Z}_\varepsilon^3 + \mathcal{O}(\varepsilon^2)]. \end{aligned}$$

Removing all unwanted $\mathcal{O}(1)$ -terms by defining

$$(9) \quad B = -\frac{1}{3}\mathcal{Z}_\varepsilon A^2, \quad H = -\frac{1}{64}A^3, \quad \text{and} \quad J = \nu \mathcal{Z}_\varepsilon - \mathcal{Z}_\varepsilon^3 - 6\mathcal{Z}_\varepsilon |A|^2,$$

we obtain

$$(10) \quad \begin{aligned} \partial_T A e^{ix} + c.c. &= [4A'' - 4i\varepsilon A'''] + \nu A - 3|A|^2 A - 3\mathcal{Z}_\varepsilon^2 A \cdot e^{ix} \\ &\quad + 24i\varepsilon B' e^{2ix} + 96i\varepsilon H' e^{3ix} + c.c. + \mathcal{O}(\varepsilon^2). \end{aligned}$$

Before we proceed this formal derivation, let us state the following two Lemmas on the approximation of \mathcal{Z}_ε . In the following we will rely on the important fact that

due to averaging we can replace $\mathcal{Z}_\varepsilon^2$ approximately by the constant $\sigma^2/2$. Here we state the result in a way, which is useful for the mild formulation later.

Lemma 3.1. *For every $\kappa_0 > 0$ and $p > 1$ there is a constant $C > 0$, depending only on p, σ, κ_0 , and T_0 , such that*

$$\mathbb{E} \sup_{T \in [0, T_0]} |\mathcal{Z}_\varepsilon(T)|^p \leq C\varepsilon^{-\kappa_0},$$

where the fast OU $\mathcal{Z}_\varepsilon(T)$ is defined in (1).

Lemma 3.2. *Let y be a complex function with $y = \mathcal{O}(\varepsilon^{-r})$ in \mathcal{H}^α and initial condition $\|y(0)\|_\infty = \mathcal{O}(\varepsilon^{-r})$ for some $r \geq 0$.*

If $Y(T, s) = e^{4(T-s)\partial_x^2} y(s)$ and $dY(T, s) = e^{4(T-s)\partial_x^2} G(s)ds$ with $G = \mathcal{O}(\varepsilon^{-r})$ in \mathcal{H}^α , then for any small $\kappa_0 \in (0, 1)$

$$(11) \quad \int_0^T Y(T, s) \{ \mathcal{Z}_\varepsilon^2 - \frac{\sigma^2}{2} \} d\tau = \mathcal{O}(\varepsilon^{1-r-2\kappa_0}).$$

Note that $X = \mathcal{O}(\varepsilon^\rho)$ in \mathcal{H}^α if for $p \geq 1$ there is a $C > 0$ such that $\sup_{[0, T_0]} \|X\|_\alpha^p \leq C\varepsilon^{p\rho}$. Moreover $X = \mathcal{O}(\varepsilon^{\rho-})$, if $X = \mathcal{O}(\varepsilon^{\rho-\kappa})$ for all $\kappa > 0$.

These two Lemmas on averaging will be proved in Section 5 later.

Now let us complete our formal derivation. Collecting all coefficients in front of e^{ix} in (10), yields

$$\partial_T A = 4A'' + \nu A - 3|A|^2 A - 3\mathcal{Z}_\varepsilon^2 A + \mathcal{O}(\varepsilon).$$

Using the averaging result of Lemma 3.2, we obtain

$$\partial_T A = 4\partial_X^2 A + (\nu - \frac{3}{2}\sigma^2)A - 3|A|^2 A + \mathcal{O}(\varepsilon^{1-}).$$

Neglecting all small terms in ε , yields (GL).

The main result of this paper is the following approximation result for the stochastic Swift-Hohenberg Equation (SH) through the Ginzburg-Landau Equation (GL).

Theorem 3.3. *(Approximation) Let $U(t, x)$ be a solution of (SH), $w_A(T, X)$ the formal approximation defined as*

$$(12) \quad w_A(T, X) = A(T, X)e^{iX\frac{1}{\varepsilon}} + c.c.,$$

where $A(T, X)$ is a solution of (GL) such that $A \in C^0([0, T_0], \mathcal{H}^\alpha)$ for $\alpha > \frac{1}{2}$. Suppose for the initial condition $\|U(0) - \varepsilon A(0)e^{ix} - \varepsilon \bar{A}(0)e^{-ix}\|_\infty \leq d\varepsilon^{1-3\kappa_0}\phi_\varepsilon$ for some fixed $d > 0$ and for $\kappa_0 \in (0, \frac{1}{8})$ such that $\varepsilon^{-8\kappa_0}\phi_\varepsilon^2 \rightarrow 0$ for $\varepsilon \rightarrow 0$.

Then for each $T_0 > 0$ and $p > 1$ there exist $C > 0$, depending on $\sup_{[0, T_0]} \|A\|_\alpha$, such that

$$(13) \quad \mathbb{P} \left\{ \sup_{t \in [0, \varepsilon^{-2}T_0]} \|U(t, x) - \varepsilon w_A(\varepsilon^2 t, \varepsilon x) - \varepsilon \mathcal{Z}_\varepsilon(\varepsilon^2 t)\|_\infty > C\varepsilon^{1-4\kappa_0}\phi_\varepsilon \right\} \leq C\varepsilon^p,$$

where $\mathcal{Z}_\varepsilon(T)$ is the fast OU defined in (1) and

$$(14) \quad \phi_\varepsilon^2 = \begin{cases} \varepsilon^2 & \text{if } \alpha > 3/2, \\ \varepsilon^2 \ln(1/\varepsilon) & \text{if } \alpha = 3/2, \\ \varepsilon^{2\alpha-1} & \text{if } \alpha < 3/2. \end{cases}$$

4. GREEN'S FUNCTION AND SEMIGROUP ESTIMATION

For the first part of this section we follow the ideas of Collet and Eckmann [7] which they apply to a slightly different operator. We define the Green's functions $\mathcal{G}_t(x)$ of the Swift-Hohenberg operator, and we give estimates on it.

Definition 4.1. *Define the Green's function $\mathcal{G}_t(x)$ of the operator \mathcal{L} for $t > 0$ and $x \in \mathbb{R}$ as*

$$(15) \quad \mathcal{G}_t(x) = \int_{-\infty}^{\infty} e^{ikx} e^{-t(1-2k^2+k^4)} dk.$$

The next Lemma states that the Green's function $\mathcal{G}_t(x)$ is bounded with respect to the norm $\|\cdot\|_{L^1}$.

Lemma 4.2. *There exist a constant $C > 0$ such that for all $t > 0$*

$$(16) \quad \|\mathcal{G}_t\|_{L^1} \leq C .$$

In order to prove this Lemma, let us state and prove the following two Lemmas:

Lemma 4.3. *Define the function $g_\tau(y)$ as*

$$g_\tau(y) = \int_{-\infty}^{\infty} e^{imy} e^{-Q_1(m,\tau)} dm,$$

where $Q_1(m,\tau) = \tau^{-2} - 2m^2 + \tau^2 m^4$. Then there exist a constant $C > 0$ such that for $0 < \tau \leq 1$

$$\sup_{y \in \mathbb{R}} |(4 + y^2)g_\tau(y)| \leq C .$$

Proof. Using integration by parts, we obtain

$$(4 + y^2)g_\tau(y) = \int_0^\infty P_1(m,\tau) e^{imy} e^{-Q_1(m,\tau)} dm + \int_{-\infty}^0 P_1(m,\tau) e^{imy} e^{-Q_1(m,\tau)} dm \\ := I_1 + I_2,$$

where $P_1(m,\tau) = 12m^2\tau^2 - 16m^6\tau^4 + 32m^4\tau^2 - 16m^2$. For $m \geq 0$ and $0 < \tau \leq 1$ we note that

$$Q_1(m,\tau) = (m\tau - 1)^2 \underbrace{(m + \tau^{-1})^2}_{\geq \tau^{-2}} \geq (m - \tau^{-1})^2 ,$$

and

$$P_1(m,\tau) = \tau^2 m^2 [12 - 16(m - \tau^{-1})^2 (1 + \tau m)^2] .$$

Hence,

$$|P_1(m,\tau)| \leq C [1 + (\tau m)^4] [1 + (m - \tau^{-1})^2] .$$

Thus,

$$|P_1(m + \tau^{-1}, \tau)| \leq C [1 + (\tau m + 1)^4] [1 + m^2] \leq C(1 + m^6) .$$

Now we bound I_1 and I_2 separately. For the first integral I_1 we obtain

$$I_1 = \int_{-\tau^{-1}}^{\infty} P_1(r + \tau^{-1}, \tau) e^{i(r+\tau^{-1})y} e^{-Q_1(r+\tau^{-1}, \tau)} dr \\ \leq \int_{-\tau^{-1}}^{\infty} P_1(r + \tau^{-1}, \tau) e^{i(r+\tau^{-1})y} e^{-r^2} dr ,$$

where we substituted $r = m - \tau^{-1}$. Thus

$$|I_1| \leq \int_{-\tau^{-1}}^{\infty} (c + cr^6)e^{-r^2} dr \leq \int_{-\infty}^{\infty} (c + cr^6)e^{-r^2} dr = C.$$

For the second integral I_2 , we put $-m$ instead of m to obtain

$$I_2 = \int_0^{\infty} P_1(m, \tau)e^{-imy} e^{-Q_1(m, \tau)} dm,$$

where P_1 and Q_1 are even polynomials in m . Analogously to the first integral, we derive

$$|I_2| \leq C.$$

Hence, from the bounds on I_1 and I_2 we obtain $\sup_{y \in \mathbb{R}} |(4 + y^2)g_\tau(y)| \leq C$ for $0 < \tau \leq 1$. \square

Lemma 4.4. *Define the function $h_\eta(y)$ as*

$$h_\eta(y) = \int_{-\infty}^{\infty} e^{iky} e^{-Q_2(k, \eta)} dk,$$

where $Q_2(k, \eta) = \eta^4 - 2\eta^2 k^2 + k^4$. Then there exist a constant $C > 0$ such that for $0 < \eta < 1$

$$\sup_{y \in \mathbb{R}} |(1 + y^2)h_\eta(y)| \leq C.$$

Proof. Using integration by parts, we obtain

$$\begin{aligned} (1 + y^2)h_\eta(y) &= \int_1^{\infty} P_2(k, \eta)e^{iky} e^{-Q_2(k, \eta)} dk + \int_{-\infty}^{-1} P_2(k, \eta)e^{iky} e^{-Q_2(k, \eta)} dk \\ &\quad + \int_{-1}^1 P_2(k, \eta)e^{iky} e^{-Q_2(k, \eta)} dk \quad := II_1 + II_2 + II_3, \end{aligned}$$

where $P_2(k, \eta) = 1 + 12k^2 - 4\eta^2 - 16k^6 + 32k^4\eta^2 - 16k^2\eta^4$. We note that for $k \geq 1$ and $0 < \eta < 1$

$$Q_2(k, \eta) = (k - \eta)^2 \underbrace{(k + \eta)^2}_{\geq 1} \geq (k - \eta)^2, \quad \text{and} \quad |P_2(k, \eta)| \leq c(1 + k^6).$$

We now bound all three terms separately. To bound II_1 and II_2 , we follow exactly the same steps as in the case of Lemma 4.3. For the third term

$$|II_3| \leq \int_{-1}^1 |P_2(k, \eta)| dk \leq c \int_{-1}^1 (1 + k^6) dk = C.$$

Hence, combining all three estimates on II_1 , II_2 and II_3 we obtain for $0 < \eta < 1$ that $\sup_{y \in \mathbb{R}} |(1 + y^2)h_\eta(y)| \leq C$. \square

Proof of Lemma 4.2. In order to prove (16), we consider two cases:

First case $t \geq 1$.

In this case we note that

$$\mathcal{G}_t(x) = \tau g_\tau(\tau x),$$

with $\tau = t^{-1/2}$ and

$$\|\mathcal{G}_t\|_{L^1} = \int_{-\infty}^{\infty} |\tau g_\tau(\tau x)| dx \leq \sup_{y \in \mathbb{R}} |(4 + y^2)g_\tau(y)| \cdot \int_{-\infty}^{\infty} \frac{1}{4 + \tilde{y}^2} d\tilde{y},$$

where $y = \tau x$. Using Lemma 4.3, we obtain (16) for $t \geq 1$.

Second case $t \in (0, 1)$.

In this case we note that

$$\mathcal{G}_t(x) = \eta^{-1} h_\eta(\eta^{-1}x),$$

with $\eta = t^{\frac{1}{4}}$ and

$$\|\mathcal{G}_t\|_{L^1} = \int_{-\infty}^{\infty} \frac{1}{1+y^2} |(1+y^2)h_\eta(y)| dy \leq \sup_{y \in \mathbb{R}} |(1+y^2)h_\eta(y)| \int_{-\infty}^{\infty} \frac{1}{1+y^2} dy,$$

where $y = \eta^{-1}x$. Using Lemma 4.4, we obtain (16) for $t \in (0, 1)$. \square

Lemma 4.5. *There exists a constant $C > 0$ such that,*

$$(17) \quad \|e^{t\mathcal{L}}u\|_\infty \leq C\|u\|_\infty \quad \text{for all } t \geq 0 \text{ and } u \in C^0(\mathbb{R}).$$

Proof. As

$$(18) \quad e^{t\mathcal{L}}u(x) = \frac{1}{2\pi} \int_{-\infty}^{\infty} u(y)\mathcal{G}_t(x-y)dy.$$

We obtain

$$\|e^{t\mathcal{L}}u\|_\infty \leq C\|u\|_\infty \|\mathcal{G}_t\|_{L^1}.$$

Using Lemma 4.2, yields (17). \square

Corollary 4.6. *There exists a constant $C > 0$ such that*

$$\|e^{T\mathcal{L}_\varepsilon}u\|_\infty \leq C\|u\|_\infty \quad \text{for all } T \geq 0 \text{ and } u \in C^0(\mathbb{R}).$$

Proof. We note that

$$e^{T\mathcal{L}_\varepsilon}u(X) = e^{\varepsilon^{-2}T(1+(\varepsilon\partial_X)^2)^2}u(X) = e^{\varepsilon^{-2}T(1+\partial_X^2)^2}u(\varepsilon X) = e^{t\mathcal{L}}u_\varepsilon(X),$$

where $u_\varepsilon(X) = u(\varepsilon X)$. Using Lemma 4.5, we obtain

$$\|e^{T\mathcal{L}_\varepsilon}u\|_\infty = \|e^{t\mathcal{L}}u_\varepsilon\|_\infty \leq C\|u_\varepsilon\|_\infty = C\|u\|_\infty.$$

\square

The following Lemma provides a result on how to change from semigroup $e^{T\mathcal{L}_\varepsilon}$ to $e^{4T\partial_X^2}$, when they are applied to $Ae^{iX\varepsilon^{-1}}$.

Lemma 4.7. *There is a constant $C > 0$ such that for all $T > 0$ and all $A \in \mathcal{H}^\alpha$ with $\alpha > \frac{1}{2}$*

$$\sup_{X \in \mathbb{R}} \left| e^{T\mathcal{L}_\varepsilon}A(X)e^{iX\varepsilon^{-1}} - (e^{4T\partial_X^2}A)(X)e^{iX\varepsilon^{-1}} \right| \leq C\|A\|_\alpha\phi_\varepsilon,$$

where ϕ_ε is defined in (14).

Proof. We write $e^{t\mathcal{L}}A(\varepsilon x)e^{ix}$ as a convolution with the Green's function of \mathcal{L} , as in (18),

$$\begin{aligned} e^{t\mathcal{L}}A(\varepsilon x)e^{ix} &= \frac{1}{2\pi} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} e^{ik(x-y)} e^{-t\lambda_k} A(\varepsilon y) e^{iy} dy dk \\ &= \frac{1}{2\pi} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} e^{i(k-1)(x-y)} e^{-t\lambda_k} A(\varepsilon y) dy dk \cdot e^{ix} \\ &= \frac{1}{2\pi} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} e^{ik(\varepsilon x-y)} e^{-t\lambda_{\varepsilon k+1}} A(y) dy dk \cdot e^{ix}, \end{aligned}$$

where we used the substitution $y = \varepsilon y$ and $k = \varepsilon^{-1}(k - 1)$. Hence,

$$(19) \quad e^{T\mathcal{L}_\varepsilon} A(X) e^{iX\varepsilon^{-1}} = \frac{1}{2\pi} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} e^{ik(\varepsilon x - y)} e^{-T(\varepsilon k^2 + 2k)^2} A(y) dy dk \cdot e^{ix}.$$

Analogously, we can write $(e^{4T\partial_x^2} A)(X) \cdot e^{iX\varepsilon^{-1}}$ as

$$(20) \quad (e^{4T\partial_x^2} A)(X) e^{iX\varepsilon^{-1}} = \frac{1}{2\pi} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} e^{ik(\varepsilon x - y)} e^{-4Tk^2} A(y) dy dk \cdot e^{ix}.$$

Let

$$\Theta = e^{T\mathcal{L}_\varepsilon} A(X) e^{iX\varepsilon^{-1}} - (e^{4T\partial_x^2} A)(X) \cdot e^{iX\varepsilon^{-1}}.$$

Hence,

$$\begin{aligned} \Theta &= \frac{1}{2\pi} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} A(y) e^{ik(\varepsilon x - y)} \left[e^{-T(\varepsilon k^2 + 2k)^2} - e^{-4Tk^2} \right] dy dk \cdot e^{ix} \\ &= \frac{1}{2\pi} \int_{-\infty}^{\infty} \mathcal{F}(A)(k) \left[e^{-T(\varepsilon k^2 + 2k)^2} - e^{-4Tk^2} \right] e^{i\varepsilon kx} dk \cdot e^{ix}. \end{aligned}$$

Using Cauchy-Schwarz inequality, yields

$$|\Theta|^2 \leq C \|A\|_\alpha^2 \int_{-\infty}^{\infty} \Psi(k) dk,$$

where

$$\Psi(k) = \frac{1}{(1+k^2)^\alpha} e^{-8Tk^2} \left[e^{-T(\varepsilon^2 k^4 + 4\varepsilon k^3)} - 1 \right]^2.$$

In order to bound Θ it is sufficient to bound

$$\begin{aligned} \int_{-\infty}^{\infty} \Psi(k) dk &= \int_0^{\frac{1}{2}\varepsilon^{-1}} \Psi(k) dk + \int_{-\frac{1}{2}\varepsilon^{-1}}^0 \Psi(k) dk + \int_{\frac{1}{2}\varepsilon^{-1}}^{\infty} \Psi(k) dk + \int_{-\infty}^{-\frac{1}{2}\varepsilon^{-1}} \Psi(k) dk \\ &:= I_1 + I_2 + I_3 + I_4, \end{aligned}$$

where we consider all terms separately. For I_1 , we note that $\varepsilon k^3(\varepsilon k + 4)$ is non-negative for all $k \in [0, \frac{1}{2}\varepsilon^{-1}]$. Thus, we can use the following inequality, which follows directly from the intermediate value theorem:

$$(21) \quad |e^x - 1| \leq |x| \max\{1, e^x\}.$$

Hence,

$$\begin{aligned} I_1 &\leq \int_0^{\frac{1}{2}\varepsilon^{-1}} \frac{1}{(1+k^2)^\alpha} e^{-8Tk^2} \left[\varepsilon T k^3 (\varepsilon k + 4) \right]^2 dk \\ &\leq C\varepsilon^2 \int_0^{\frac{1}{2}\varepsilon^{-1}} \frac{k^2}{(1+k^2)^\alpha} (Tk^2)^2 e^{-8Tk^2} dk, \end{aligned}$$

where we used $(\varepsilon k + 4) < 5$ for all $k \in [0, \frac{1}{2}\varepsilon^{-1}]$. Now, using the fact

$$(22) \quad \sup_{z>0} \{z^m e^{-z}\} < \infty \quad \text{for all } m \geq 0,$$

we get

$$I_1 \leq C\varepsilon^2 \int_0^{\frac{1}{2}\varepsilon^{-1}} \frac{k^2}{(1+k^2)^\alpha} dk \leq C\varepsilon^2 + C\varepsilon^2 \int_1^{\frac{1}{2}\varepsilon^{-1}} k^{2-2\alpha} dk \leq C\phi_\varepsilon^2.$$

Let us now turn to I_2 . Substituting $k = -k$, yields

$$I_2 = \int_0^{\frac{1}{2}\varepsilon^{-1}} \frac{1}{(1+k^2)^\alpha} e^{-8Tk^2} \left[e^{\varepsilon Tk^3(4-\varepsilon k)} - 1 \right]^2 dk.$$

We note that $\varepsilon k^3(4 - \varepsilon k)$ is non-negative for all $k \in [0, \frac{1}{2}\varepsilon^{-1}]$. Using (21), yields

$$\begin{aligned} I_2 &\leq \int_0^{\frac{1}{2}\varepsilon^{-1}} \frac{1}{(1+k^2)^\alpha} e^{-8Tk^2} \left[4\varepsilon Tk^3 e^{4\varepsilon Tk^3} \right]^2 dk \\ &\leq \varepsilon^2 \int_0^{\frac{1}{2}\varepsilon^{-1}} \frac{k^2}{(1+k^2)^\alpha} (4Tk^2)^2 e^{-4Tk^2} dk, \end{aligned}$$

where we used $\varepsilon k \leq \frac{1}{2}$ for all $k \in [0, \frac{1}{2}\varepsilon^{-1}]$. Now (22) implies

$$I_2 \leq C\varepsilon^2 \int_0^{\frac{1}{2}\varepsilon^{-1}} \frac{k^2}{(1+k^2)^\alpha} dk \leq C\phi_\varepsilon^2.$$

To bound I_3 :

$$\begin{aligned} I_3 &\leq C \int_{\frac{1}{2}\varepsilon^{-1}}^\infty \frac{1}{(1+k^2)^\alpha} \left[e^{-T(\varepsilon k^2+2)^2} + e^{-8Tk^2} \right]^2 dk \\ &\leq C \int_{\frac{1}{2}\varepsilon^{-1}}^\infty \frac{1}{(1+k^2)^\alpha} dk \leq C\varepsilon^{2\alpha-1} \quad \text{for } \alpha > \frac{1}{2}. \end{aligned}$$

Analogously for I_4 :

$$I_4 \leq C\varepsilon^{2\alpha-1} \quad \text{for } \alpha > \frac{1}{2}.$$

Collecting all four results together, we obtain $\|\Theta\|_\infty^2 \leq C\|A\|_\alpha^2 \phi_\varepsilon^2$. \square

Let us now state a bound for the semigroup $e^{T\mathcal{L}_\varepsilon}$, when applied to $B(X)e^{inX\varepsilon^{-1}}$. The case $n = \pm 1$ was treated in Lemma 4.7 before.

Lemma 4.8. *Let $n \in \mathbb{Z} \setminus \{\pm 1\}$ and $\alpha > \frac{1}{2}$. Then there are two constants $C > 0$ and $c_n > 0$, depending on n , such that, for $T > 0$ and $B \in \mathcal{H}^\alpha$,*

$$(23) \quad \sup_{X \in \mathbb{R}} |e^{T\mathcal{L}_\varepsilon} B(X) e^{inX\varepsilon^{-1}}|^2 \leq C \|B\|_\alpha^2 \{e^{-c_n T \varepsilon^{-2}} + \varepsilon^{2\alpha-1}\}.$$

Proof. Writing $e^{t\mathcal{L}} B(\varepsilon x) e^{inx}$ as a convolution with the Green's function of \mathcal{L} as in Lemma 4.7

$$e^{t\mathcal{L}} B(\varepsilon x) e^{inx} = \frac{1}{2\pi} \int_{-\infty}^\infty \int_{-\infty}^\infty e^{ik(\varepsilon x - y)} e^{-t\lambda_{\varepsilon k+n}} B(y) dy dk \cdot e^{inx}.$$

Hence, using the definition of λ_k and $X = \varepsilon x$, we obtain

$$e^{T\mathcal{L}_\varepsilon} B(X) e^{inX\varepsilon^{-1}} = \frac{1}{2\pi} \int_{-\infty}^\infty \int_{-\infty}^\infty e^{ik(X-y)} e^{-t[1-(\varepsilon k+n)^2]^2} B(y) dy dk \cdot e^{inX\varepsilon^{-1}}.$$

Taking the absolute value $|\cdot|$ on both sides and using Cauchy-Schwarz inequality, yields

$$(24) \quad |e^{T\mathcal{L}_\varepsilon} B(X) e^{inX\varepsilon^{-1}}|^2 \leq C \|B\|_\alpha^2 \int_{-\infty}^\infty \frac{1}{(1+k^2)^\alpha} e^{-2t[1-(\varepsilon k+n)^2]^2} dk.$$

It remains to bound the integral in (24):

$$\int_{-\infty}^{\infty} \Phi(k) dk \leq \int_0^{\frac{1}{2\varepsilon}} \Phi(k) dk + \int_{-\frac{1}{2\varepsilon}}^0 \Phi(k) dk + 2 \int_{\frac{1}{2\varepsilon}}^{\infty} \frac{1}{(1+k^2)^\alpha} dk$$

with

$$\Phi(k) = \frac{1}{(1+k^2)^\alpha} e^{-2tq(k)} \quad \text{and} \quad q(k) = [1 - (\varepsilon k + n)^2]^2.$$

Now, let us bound $q(k)$ on $[0, \pm\frac{1}{2\varepsilon}]$. We consider several cases depending on n and k .

First case $n = 0$ and $k \in [-\frac{1}{2\varepsilon}, \frac{1}{2\varepsilon}]$. In this case as $|k| \leq \frac{1}{2\varepsilon}$

$$q(k) = [1 - \varepsilon^2 k^2]^2 \geq \frac{9}{16}.$$

Second case $n \geq 2$ and $k \in [0, \frac{1}{2\varepsilon}]$, (or $n \leq -2$ and $k \in [\frac{-1}{2\varepsilon}, 0]$). In this case as $\varepsilon k \geq 0$

$$q(k) = [n + 1 + \varepsilon k]^2 [n - 1 + \varepsilon k]^2 \geq [n + 1]^2 [n - 1]^2 = (n^2 - 1)^2.$$

Third case $n \geq 2$ and $k \in [\frac{-1}{2\varepsilon}, 0]$, (or $n \leq -2$ and $k \in [0, \frac{1}{2\varepsilon}]$). In this case as $k \leq \frac{1}{2\varepsilon}$

$$q(k) = [n - 1 - \varepsilon k]^2 [n + 1 - \varepsilon k]^2 \geq \frac{1}{16} [n + \frac{1}{2}]^2.$$

We deduce from the previous three cases that

$$q(k) \geq \frac{1}{2} c_n > 0.$$

Thus,

$$\begin{aligned} \int_{-\infty}^{\infty} \Phi(k) dk &\leq 2 \int_0^{\frac{1}{2\varepsilon}} \frac{1}{(1+k^2)^\alpha} \cdot e^{-c_n t} dk + 2 \int_{\frac{1}{2\varepsilon}}^{\infty} \frac{1}{(1+k^2)^\alpha} dk \\ &\leq 2e^{-c_n t} \int_0^{\frac{1}{2\varepsilon}} \frac{1}{(1+k^2)^\alpha} dk + 2 \int_{\frac{1}{2\varepsilon}}^{\infty} k^{-2\alpha} dk \\ (25) \quad &\leq C e^{-c_n t} + C \varepsilon^{2\alpha-1}. \end{aligned}$$

Plugging (25) into (24), yields (23). \square

5. GENERAL BOUNDS ON \mathcal{Z}_ε

In this section, we prove Lemmas 3.1 and 3.2.

Proof of Lemma 3.1. See the first part of the proof of Lemma 14 in [6] with $\lambda_k = 1$. \square

Proof of Lemma 3.2. First, we note from Lemma 2.2 and 2.3 that

$$\|Y(T, s)\|_\infty^p \leq C \sup_{[0, T_0]} \|y\|_\infty^p \leq C \sup_{[0, T_0]} \|y\|_\alpha^p \leq C \varepsilon^{-pr}.$$

Applying Itô formula to $Y \mathcal{Z}_\varepsilon^2$, yields

$$d(Y \mathcal{Z}_\varepsilon^2) = e^{4(T-s)\partial_x^2} G(s) \mathcal{Z}_\varepsilon^2 ds - 2\varepsilon^{-2} Y \mathcal{Z}_\varepsilon^2 ds + 2\varepsilon^{-1} \sigma \mathcal{Z}_\varepsilon Y d\tilde{\beta} + \varepsilon^{-2} \sigma^2 Y ds.$$

Integrating from 0 to T , taking $\|\cdot\|_\infty^p$ norms, and using triangle inequality, yields

$$\begin{aligned} \left\| \int_0^T Y \left\{ \mathcal{Z}_\varepsilon^2 - \frac{\sigma^2}{2} \right\} ds \right\|_\infty^p &\leq c\varepsilon^{2p} \|Y \mathcal{Z}_\varepsilon^2\|_\infty^p + c\varepsilon^{2p} \left\| \int_0^T e^{4(T-s)\partial_X^2} G(s) \mathcal{Z}_\varepsilon^2 ds \right\|_\infty^p \\ &\quad + c\varepsilon^p \left\| \int_0^T Y \mathcal{Z}_\varepsilon d\tilde{\beta}(s) \right\|_\infty^p \\ &\leq C\varepsilon^{2p-pr} \sup_{[0, T_0]} |\mathcal{Z}_\varepsilon|^{2p} + c\varepsilon^p \left\| \int_0^T Y(T, s) \mathcal{Z}_\varepsilon d\tilde{\beta}(s) \right\|_\infty^p. \end{aligned}$$

Taking expectation after supremum on both sides, we obtain

(26)

$$\mathbb{E} \sup_{[0, T_0]} \left\| \int_0^T Y \left\{ \mathcal{Z}_\varepsilon^2 - \frac{\sigma^2}{2} \right\} ds \right\|_\infty^p \leq C\varepsilon^{2p-pr-2\kappa_0} + C\varepsilon^p \mathbb{E} \sup_{[0, T_0]} \left\| \int_0^T Y(T, s) \mathcal{Z}_\varepsilon d\tilde{\beta}(s) \right\|_\infty^p.$$

In order to obtain (11), let us bound the last term on the right hand side of (26). Using Sobolev embedding from Lemma 2.3, yields

$$\mathbb{E} \sup_{[0, T_0]} \left\| \int_0^T Y(T, s) \mathcal{Z}_\varepsilon(s) d\tilde{\beta}(s) \right\|_\infty^p \leq \mathbb{E} \sup_{[0, T_0]} \left\| \int_0^T Y(T, s) \mathcal{Z}_\varepsilon(s) d\tilde{\beta}(s) \right\|_\alpha^p.$$

By a variant Burkholder-Davis-Gundy theorem (see, Theorem 1.2.5 in [14] or the paper of Hausenblas and Seidler [9]), we obtain for $p \geq 2$

$$\begin{aligned} \mathbb{E} \sup_{[0, T_0]} \left\| \int_0^T e^{4(T-s)\partial_X^2} y(s) \mathcal{Z}_\varepsilon(s) d\tilde{\beta}(s) \right\|_\infty^p &\leq C \mathbb{E} \left(\int_0^{T_0} \|y(s) \mathcal{Z}_\varepsilon(s)\|_\alpha^2 ds \right)^{\frac{p}{2}} \\ &\leq C \mathbb{E} \left(\int_0^{T_0} |\mathcal{Z}_\varepsilon(s)|^2 \|y(s)\|_\alpha^2 ds \right)^{\frac{p}{2}} \\ &\leq C\varepsilon^{-pr-\kappa_0}. \end{aligned}$$

□

As a final result in this section, we prove an averaging result for a mild formulation of (GL).

Lemma 5.1. *If A is a solution of (GL) with $\sup_{[0, T_0]} \|A\|_\alpha \leq C$, then*

$$(27) \quad \int_0^T e^{4(T-s)\partial_X^2} A(s) \left\{ \mathcal{Z}_\varepsilon^2(s) - \frac{\sigma^2}{2} \right\} ds = \mathcal{O}(\varepsilon^{1-2\kappa_0}),$$

for any $\kappa_0 > 0$.

Proof. Define for $s \in [0, T]$

$$Y(T, s) = e^{4(T-s)\partial_X^2} A(s),$$

with

$$dY = (-4\partial_X^2) e^{4(T-s)\partial_X^2} A(s) ds + e^{4(T-s)\partial_X^2} dA.$$

Using (GL), we obtain

$$dY = e^{4(T-s)\partial_X^2} \left[(\nu - \frac{3}{2}\sigma^2) A - 3|A|^2 A \right] ds = e^{4(T-s)\partial_X^2} G(s) ds.$$

Using Lemmas 2.3, 2.2 and 2.4, we derive

$$\|G\|_\infty \leq C \|G\|_\alpha \leq C \|A\|_\alpha + C \|A\|_\alpha^3.$$

Thus

$$\sup_{[0, T_0]} \|G\|_\infty \leq C.$$

Now applying Lemma 3.2, yields (27). \square

6. MAIN RESULTS

In this section, we give the proof of the main result.

Definition 6.1. Define the residual $\rho(T)$ as

$$(28) \quad \rho(T) = w_A(T) - e^{T\mathcal{L}_\varepsilon} w_A(0) - \int_0^T e^{(T-s)\mathcal{L}_\varepsilon} [\nu(w_A + \mathcal{Z}_\varepsilon) - (w_A + \mathcal{Z}_\varepsilon)^3] ds,$$

where w_A is defined in (12).

Lemma 6.2. If $\sup_{[0, T_0]} \|A\|_\alpha < \infty$ for $\alpha > \frac{1}{2}$, then for all $p > 1$ there is a constant $C > 0$ such that

$$(29) \quad \mathbb{E} \sup_{T \in [0, T_0]} \|\rho(T)\|_\infty^p \leq C\varepsilon^{-3p\kappa_0} \phi_\varepsilon^p,$$

where ϕ_ε is defined in (14).

Proof. From (12), we obtain

$$\begin{aligned} \rho(T) &= A(T)e^{ix} - e^{T\mathcal{L}_\varepsilon} A(0)e^{ix} - \int_0^T e^{(T-s)\mathcal{L}_\varepsilon} (\nu A - 3A\mathcal{Z}_\varepsilon^2 - 3|A|^2 A)e^{ix} ds \\ &\quad + \int_0^T e^{(T-s)\mathcal{L}_\varepsilon} A^3 e^{3ix} ds + 3 \int_0^T e^{(T-s)\mathcal{L}_\varepsilon} A^2 \mathcal{Z}_\varepsilon e^{2ix} ds \\ &\quad + 3 \int_0^T e^{(T-s)\mathcal{L}_\varepsilon} |A|^2 \mathcal{Z}_\varepsilon e^{2ix} ds + c.c. \\ &\quad - \nu \int_0^T e^{-(T-s)\mathcal{L}_\varepsilon} \mathcal{Z}_\varepsilon ds + \int_0^T e^{(T-s)\mathcal{L}_\varepsilon} \mathcal{Z}_\varepsilon^3 ds. \end{aligned}$$

Using Lemma 4.7, we obtain

$$\begin{aligned} \rho(T) &= \left[A(T) - e^{4T\partial_x^2} A(0) - \int_0^T e^{4(T-s)\partial_x^2} (\nu A - 3A\mathcal{Z}_\varepsilon^2 - 3|A|^2 A) ds \right] \cdot e^{ix} \\ &\quad + \int_0^T e^{(T-s)\mathcal{L}_\varepsilon} A^3 e^{3ix} ds + 3 \int_0^T e^{(T-s)\mathcal{L}_\varepsilon} A^2 \mathcal{Z}_\varepsilon e^{2ix} ds \\ &\quad + 3 \int_0^T e^{(T-s)\mathcal{L}_\varepsilon} |A|^2 \mathcal{Z}_\varepsilon e^{2ix} ds + c.c. - \nu \int_0^T e^{-\varepsilon^{-2}(T-s)} \mathcal{Z}_\varepsilon ds \\ &\quad + \int_0^T e^{-\varepsilon^{-2}(T-s)} \mathcal{Z}_\varepsilon^3 ds + \mathcal{O}(\varepsilon^{-3\kappa_0} \phi_\varepsilon). \end{aligned}$$

From (GL) we have

$$\begin{aligned} \rho(T) &= 3 \int_0^T e^{4(T-s)\partial_x^2} A(\mathcal{Z}_\varepsilon^2 - \frac{1}{2}\sigma^2) ds \cdot e^{ix} + \int_0^T e^{(T-s)\mathcal{L}_\varepsilon} A^3 e^{3ix} ds \\ &\quad + 3 \int_0^T e^{(T-s)\mathcal{L}_\varepsilon} A^2 \mathcal{Z}_\varepsilon e^{2ix} ds + 3 \int_0^T e^{(T-s)\mathcal{L}_\varepsilon} |A|^2 \mathcal{Z}_\varepsilon e^{2ix} ds \\ &\quad + c.c. + \mathcal{O}(\varepsilon^{-3\kappa_0} \phi_\varepsilon). \end{aligned}$$

Taking the norm $\|\cdot\|_\infty^p$ on both sides and using Lemma 4.8 in order to obtain

$$\begin{aligned} \|\rho\|_\infty^p &\leq C \left\| \int_0^T e^{4(T-s)\partial_x^2} A(\mathcal{Z}_\varepsilon^2 - \frac{1}{2}\sigma^2) ds \right\|_\infty^p \\ &\quad + C \left(\varepsilon^{2p} + \varepsilon^{p\alpha - \frac{p}{2}} \right) \cdot \left[\|A^2\|_\alpha^p + |\mathcal{Z}_\varepsilon|^p \|A^2\|_\alpha^p + |\mathcal{Z}_\varepsilon|^p \| |A|^2 \|_\alpha^p \right] \\ &\quad + C\varepsilon^{-3p\kappa_0} \phi_\varepsilon^p. \end{aligned}$$

Taking expectation after supremum and using the bound on \mathcal{Z}_ε from Lemma 3.1, the fact \mathcal{H}^α is a Banach algebra from Lemma 2.4 and averaging result for a mild formulation from Lemma 5.1, yields (29). \square

Definition 6.3. Define the set $\Omega_0 \subset \Omega$ such that all these estimates

$$(30) \quad \sup_{T \in [0, T_0]} |\mathcal{Z}_\varepsilon(T)| < \varepsilon^{-\kappa_0},$$

$$(31) \quad \left| \int_0^{T_0} \{ |\mathcal{Z}_\varepsilon|^2 - \frac{\sigma^2}{2} \} d\tau \right| < \varepsilon^{1-3\kappa_0},$$

and

$$\sup_{T \in [0, T_0]} \|\rho(T)\|_\infty < \varepsilon^{-4\kappa_0} \phi_\varepsilon,$$

hold on Ω_0 for all $\varepsilon \in (0, 1)$.

Corollary 6.4. For all $p > 0$ there exist a constant C_p such that on Ω_0

$$(32) \quad \mathbb{P}(\Omega_0) \geq 1 - C_p \varepsilon^p \quad \text{for all } \varepsilon \in (0, 1).$$

Proof. We note that

$$\begin{aligned} \mathbb{P}(\Omega_0) &\geq 1 - \mathbb{P} \left(\sup_{[0, T_0]} |\mathcal{Z}_\varepsilon(T)| \geq \varepsilon^{-\kappa_0} \right) - \mathbb{P} \left(\int_0^{T_0} \{ |\mathcal{Z}_\varepsilon|^2 - \frac{\sigma^2}{2} \} d\tau \geq \varepsilon^{1-3\kappa_0} \right) \\ &\quad - \mathbb{P} \left(\sup_{[0, T_0]} \|\rho(T)\|_\infty \geq \varepsilon^{-4\kappa_0} \phi_\varepsilon \right). \end{aligned}$$

Using Chebychev's inequality

$$\begin{aligned} \mathbb{P}(\Omega_0) &\geq 1 - \varepsilon^{q\kappa_0} \mathbb{E} \sup_{[0, T_0]} |\mathcal{Z}_\varepsilon|^q - \varepsilon^{4q\kappa_0} \phi_\varepsilon^q \mathbb{E} \sup_{[0, T_0]} \|\rho\|_\infty^q \\ &\quad - \varepsilon^{-q+3q\kappa_0} \mathbb{E} \left(\int_0^{T_0} \{ |\mathcal{Z}_\varepsilon|^2 - \frac{\sigma^2}{2} \} d\tau \right)^q. \end{aligned}$$

From Lemmas 3.1, 3.2 and 6.2, we obtain

$$\mathbb{P}(\Omega_0) \geq 1 - C_q \varepsilon^{q\kappa_0 - \kappa_0} - C_q \varepsilon^{q\kappa_0}.$$

Thus for sufficiently large q

$$\mathbb{P}(\Omega_0) \geq 1 - C_p \varepsilon^p \quad \text{for all } p > 0.$$

\square

Finally, we use the previously obtained results to prove the main assertion of Theorem 3.3 for the approximation of the solution of the SPDE (SH_ε) .

Proof of Theorem 3.3. Define

$$(33) \quad R(T) = u(T) - w_A(T) - \mathcal{Z}_\varepsilon(T).$$

Considering the mild formulation for (SH_ε) , we obtain

$$(34) \quad u(T) = e^{T\mathcal{L}_\varepsilon}u(0) + \nu \int_0^T e^{(T-s)\mathcal{L}_\varepsilon}u(s)ds - \int_0^T e^{(T-s)\mathcal{L}_\varepsilon}u(s)^3 ds + \mathcal{Z}_\varepsilon(T).$$

Substituting (33) into (34), we obtain

$$\begin{aligned} R(T) &= e^{T\mathcal{L}_\varepsilon}R(0) + \nu \int_0^T e^{(T-s)\mathcal{L}_\varepsilon}R ds - 3 \int_0^T e^{(T-s)\mathcal{L}_\varepsilon}\mathcal{Z}_\varepsilon R^2 ds \\ &\quad - 3 \int_0^T e^{(T-s)\mathcal{L}_\varepsilon}\mathcal{Z}_\varepsilon^2 R ds - \int_0^T e^{(T-s)\mathcal{L}_\varepsilon}R^3 ds - 3 \int_0^T e^{(T-s)\mathcal{L}_\varepsilon}w_A^2 R ds \\ &\quad - 6 \int_0^T e^{(T-s)\mathcal{L}_\varepsilon}w_A\mathcal{Z}_\varepsilon R ds - 3 \int_0^T e^{(T-s)\mathcal{L}_\varepsilon}w_A R^2 ds + \rho(T), \end{aligned}$$

where the residual $\rho(T)$ is defined in (28). Taking the norm $\|\cdot\|_\infty$ on both sides and using Corollary 4.6, yields on Ω_0

$$\begin{aligned} \|R(T)\|_\infty &\leq C\|R(0)\|_\infty + C \int_0^T \|R\|_\infty ds + C \int_0^T |\mathcal{Z}_\varepsilon| \|R\|_\infty^2 ds \\ &\quad + C \int_0^T |\mathcal{Z}_\varepsilon^2| \|R\|_\infty ds + C \int_0^T \|R\|_\infty^3 ds + C \int_0^T |\mathcal{Z}_\varepsilon| \|R\|_\infty ds \\ &\quad + C \int_0^T \|R\|_\infty^2 ds + C\varepsilon^{-4\kappa_0}\phi_\varepsilon, \end{aligned}$$

where we used $\|w_A\|_\infty \leq C$. Define for some D fixed later the stopping time T_\star as the largest time, such that $T_\star \leq T_0$ and $\|R(T)\|_\infty \leq D\varepsilon^{-4\kappa_0}\phi_\varepsilon$ for all $T \leq T_\star$. We obtain for $T \leq T_\star$ that

$$\begin{aligned} \|R(T)\|_\infty &\leq (C\varepsilon^{\kappa_0}d + C)\varepsilon^{-4\kappa_0}\phi_\varepsilon \\ &\quad + C[1 + D\varepsilon^{-4\kappa_0}\phi_\varepsilon + |\mathcal{Z}_\varepsilon^2| + D^2\varepsilon^{-8\kappa_0}\phi_\varepsilon^2 + |\mathcal{Z}_\varepsilon|] \int_0^T \|R\|_\infty ds \\ &\leq C_1\varepsilon^{-4\kappa_0}\phi_\varepsilon + C[\frac{3}{2} + D\varepsilon^{-4\kappa_0}\phi_\varepsilon + \frac{1}{2}|\mathcal{Z}_\varepsilon|^2 + D^2\varepsilon^{-8\kappa_0}\phi_\varepsilon^2] \int_0^T \|R\|_\infty ds \\ &\leq C_1\varepsilon^{-4\kappa_0}\phi_\varepsilon + \int_0^T [C_2 + \frac{1}{2}C|\mathcal{Z}_\varepsilon|^2] \|R\|_\infty ds, \end{aligned}$$

where $C_1 = Cd + C$ and

$$C[\frac{3}{2} + D\varepsilon^{-4\kappa_0}\phi_\varepsilon + D^2\varepsilon^{-8\kappa_0}\phi_\varepsilon^2] \leq C[2 + \frac{3}{2}D^2\varepsilon^{-8\kappa_0}\phi_\varepsilon^2] \leq C_2$$

Note that by Assumption on κ_0 , we can choose C_2 independent of D , provided $\varepsilon > 0$ is sufficiently small. Using Gronwall's inequality, we obtain

$$\begin{aligned} \|R(T)\|_\infty &\leq C_1\varepsilon^{-4\kappa_0}\phi_\varepsilon [1 + \int_0^T [C_2 + \frac{1}{2}C|\mathcal{Z}_\varepsilon|^2] \exp\{\int_s^T [C_2 + \frac{1}{2}C|\mathcal{Z}_\varepsilon|^2] dr\} ds] \\ &\leq C_1\varepsilon^{-4\kappa_0}\phi_\varepsilon [1 + \int_0^{T_0} [C_2 + \frac{1}{2}C|\mathcal{Z}_\varepsilon|^2] \exp\{C_2T + \frac{1}{2}C \int_0^{T_0} |\mathcal{Z}_\varepsilon|^2 dr\} ds]. \end{aligned}$$

Taking the supremum over $[0, T_\star]$ yields

$$(35) \quad \sup_{T \in [0, T_\star]} \|R(T)\|_\infty \leq C_1 \varepsilon^{-4\kappa_0} \phi_\varepsilon [1 + \tilde{C}_2] \quad \text{on } \Omega_0,$$

where we used (see (31))

$$(36) \quad \int_0^{T_0} |\mathcal{Z}_\varepsilon|^2 d\tau \leq \varepsilon^{1-3\kappa_0} + \frac{\sigma^2}{2} T_0 \leq \tilde{C} \quad \text{on } \Omega_0$$

and defined

$$\tilde{C}_2 = (C_2 T_0 + \frac{1}{2} C \tilde{C}) e^{(C_2 T_0 + \frac{1}{2} C \tilde{C})}.$$

Now fix $D > C_1 [1 + \tilde{C}_2]$. Hence, (35) shows that

$$\sup_{T \in [0, T_\star]} \|R(T)\|_\infty < D \varepsilon^{-4\kappa_0} \phi_\varepsilon.$$

Hence, $T_\star = T_0$ and finally

$$\begin{aligned} \sup_{t \in [0, \varepsilon^{-2} T_0]} \|U(t, x) - \varepsilon w_A(\varepsilon^2 t, \varepsilon x) - \varepsilon \mathcal{Z}_\varepsilon(\varepsilon^2 t)\|_\infty &\leq \varepsilon \sup_{T \in [0, T_0]} \|R(T)\|_\infty \\ &\leq C \varepsilon^{1-4\kappa_0} \phi_\varepsilon. \end{aligned}$$

Thus,

$$\mathbb{P} \left\{ \sup_{t \in [0, \varepsilon^{-2} T_0]} \|U(t, x) - \varepsilon w_A(\varepsilon^2 t, \varepsilon x) - \varepsilon \mathcal{Z}_\varepsilon(\varepsilon^2 t)\|_\infty > C \varepsilon^{1-4\kappa_0} \phi_\varepsilon \right\} \leq 1 - \mathbb{P}(\Omega_0).$$

Using (32), yields (13). \square

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