

Lec 15 : 05/05/21 (Wed)

• LWP of parabolic  $\Phi_3^4$ -model (for smoother initial data):

$$\begin{aligned}
 (\partial_t + 1 - \Delta) X &= -3 (X + Y - \Psi) \odot v \\
 (\partial_t + 1 - \Delta) Y &= - (X + Y)^3 - 3 Y \odot v + 3 \underbrace{\text{tree}}_{-\frac{1}{2}} \\
 &\quad - 3 (X + Y - \Psi) \odot v \\
 &\quad - 3 \text{com}_1(X, Y) \odot v \\
 &\quad - 3 \text{com}_2(X + Y) + Q(X + Y)
 \end{aligned}$$

$$\begin{aligned}
 X &\in C_T C_x^{\frac{1}{2} + 2\epsilon} \cap C_T^{1/8} L_x^\infty =: \Xi^X(T) \\
 Y &\in C_T C_x^{1 + 2\epsilon} \cap C_T^{V/8} L_x^\infty =: \Xi^Y(T)
 \end{aligned}$$

$$\Xi(T) = \Xi^X(T) \times \Xi^Y(T).$$

(2)

Write (SQE) in the Duhamel formulation:

$$X = P^X(x, Y)(t) := \underline{P(t)} X_0 - 3 \int_0^t P(t-t') [(x+Y-\Psi) \otimes v](t') dt'$$

$$Y = P^Y(x, Y)(t) := \underline{P(t)} Y_0 - \int_0^t P(t-t') (x+Y)^3 dt' + \dots$$

$$\textcircled{1} \quad P^X \in C_T C_x^{\frac{1}{2}+2\varepsilon} ? \quad \checkmark \quad \int_0^t \frac{1}{(t-t')^{(\frac{3}{2}-\varepsilon)/2}} dt' < \infty$$

$$\begin{aligned} \| P^X(x, Y) \|_{C_T C_x^{\frac{1}{2}+2\varepsilon}} &\lesssim \| X_0 \|_{C_x^{\frac{1}{2}+2\varepsilon}} + \underline{T^\theta} \| (x+Y-\Psi) \otimes v \|_{C_T C_x^{-1-\varepsilon}} \\ &\lesssim \| X_0 \|_{C_x^{\frac{1}{2}+2\varepsilon}} + \underline{T^\theta} \| x+Y-\Psi \|_{C_T L_x^\infty} \| v \|_{C_T C_x^{-1-\varepsilon}} \\ &\lesssim \| X_0 \|_{C_x^{\frac{1}{2}+2\varepsilon}} + \underline{T^\theta} K (K+R) \end{aligned}$$

for  $(X, Y) \in \mathcal{B}_R \subset \mathcal{Z}(T)$

②  $P^X(x, y) \in C_T^{1/8} L_x^\infty ?$

③

$$P^X(x, y)(t_2) - P^X(x, y)(t_1) \quad t_2 > t_1$$

$$= (P(t_2 - t_1) - Id) P(t_1) X_0$$

$$+ (P(t_2 - t_1) - Id) \int_0^{t_1} P(t_1 - t') \square(t') dt'$$

$$+ \int_{t_1}^{t_2} P(t_2 - t') \square(t') dt' =: I + II + III.$$

Use  
Lemma 2  
from Lec 14

$$\|I\|_{L_x^\infty} \lesssim \|I\|_{B_P^\alpha}$$

$$\lesssim (t_2 - t_1)^{1/8} \|X_0\|_{C_x^{1/4+\varepsilon}}$$

Lemma 2.

Lemma 2

$$\|(1 - P)f\|_{B_P^\alpha} \lesssim t^{\frac{\beta-\alpha}{2}} \|f\|_{B_P^\beta}$$

$\overset{z_0}{\curvearrowleft}$   
 $\overset{\beta-\alpha}{\curvearrowleft}$

$0 \leq \beta - \alpha \leq 2$

$$\cdot \| \text{II} \|_{L_x^\infty} \lesssim (t_2 - t_1)^{\frac{1}{8}} \left\| \int_0^{t_1} p(t_1 - t') \square(t') dt' \right\|_{C_x^{\frac{1}{4} + \varepsilon}} \\ (X + Y - \Psi) \square v \in C^{-1-\varepsilon} \\ \approx \underline{(t_2 - t_1)^{\frac{1}{8}}} T^\theta K (K + R).$$
④

$$\cdot \| \text{III} \|_{L_x^\infty} \lesssim \| \text{III} \|_{C_x^\varepsilon} \lesssim \int_{t_1}^{t_2} \frac{1}{(t_2 - t')^{\frac{1}{2} + \varepsilon}} \| \square \|_{C_T C_x^{-1-\varepsilon}} dt' \\ \lesssim (t_2 - t_1)^{\frac{1}{8}} T^\theta K (K + R). \\ (0 < t_1 < t_2 \leq T.)$$

$$\Rightarrow \boxed{\| \nabla^X(x, y) \|_{C_T^{\frac{1}{8}} L_x^\infty} \lesssim \| x_0 \|_{C_x^{\frac{1}{2} + 2\varepsilon}} + T^\theta K (K + R)}.$$

③  $\nabla^Y(x, Y) \in C_T C_x^{1+2\varepsilon}$  ?

⑤

- $$\|\mathcal{I}(t)\|_{C_x^{1+2\varepsilon}} \lesssim \int_0^t \frac{1}{(t-t')^{\frac{1}{4}}} \| (x+Y)^3 \|_{C_T C_x^{\frac{1}{2}+2\varepsilon}} dt'$$

$$\lesssim T^\theta R^3 \text{ by algebra property of } C_x^s, s \geq 0$$

Similarly,

$$\begin{aligned} \|\mathcal{III} + \mathcal{VII}(t)\|_{C_x^{1+2\varepsilon}} &\lesssim \int_0^t \frac{1}{(t-t')^{\frac{3}{4}-\frac{3}{2}\varepsilon}} \left\| \begin{array}{c} \text{Diagram} \\ \otimes \end{array} + Q(x+Y) \right\|_{C_T C_x^{-\frac{1}{2}-\varepsilon}} dt' \\ &\lesssim T^\theta K(1 + (K+R)^2). \end{aligned}$$

(6)

$$\cdot \|\underline{II}(t)\|_{C_x^{1+2\varepsilon}} \lesssim \int_0^t \frac{1}{(t-t')^{\frac{1+\varepsilon}{2}}} \|Y \odot v\|_{C_T C_x^\varepsilon} dt' \\ \lesssim \|Y\|_{C_T C_x^{1+2\varepsilon}} \|v\|_{C_T C_x^{-1-\varepsilon}} \\ \lesssim T^\theta KR.$$

$$\cdot \|\underline{IV}(t)\|_{C_x^{1+2\varepsilon}} \lesssim \int_0^t \frac{1}{(t-t')^{\frac{3}{4}+2\varepsilon}} \|(X+Y-\Psi) \odot v\|_{C_T C_x^{\frac{1}{2}-2\varepsilon}} dt' \\ \lesssim \|X+Y-\Psi\|_{C_T C_x^{\frac{1}{2}-\varepsilon}} \|v\|_{C_T C_x^{-1-\varepsilon}} \\ \lesssim T^\theta K(K+R).$$

$$\begin{aligned} \|\nabla(t)\|_{C_x^{1+2\varepsilon}} &\lesssim \int_0^t \frac{1}{(t-t')^{\frac{1+2\varepsilon}{2}}} \| \text{com}_1(x, Y) \odot v \|_{C_T C_x^\varepsilon} dt' \\ &\lesssim T^\theta (K^2 + K R). \end{aligned} \quad (7)$$

$$\leftarrow \int_0^t \frac{1}{(t-t')^{1+2\varepsilon}} \|\delta_{t', t}(x+Y)\|_{L_x^\infty} dt' \lesssim T^\theta K R$$

*locally integrable*

$\Leftarrow$  In this step, we needed the Hölder-in-time regularity of  $\Psi$

$$\begin{aligned} \|\Psi(t)\|_{C^{1+2\varepsilon}} &\lesssim \int_0^t \frac{1}{(t-t')^{\frac{3+5\varepsilon}{2}}} \|\text{com}_2(x+Y)\|_{C_T C_x^{\frac{1}{2}-3\varepsilon}} dt' \\ &\lesssim T^\theta \|x+Y-\Psi\|_{C_T C_x^{\frac{1}{2}-\varepsilon}} \|Y\|_{C_T C_x^{1-\varepsilon}} \|v\|_{C_T C_x^{-1-\varepsilon}} \\ &\lesssim T^\theta K^2 (K + R). \end{aligned}$$

(8)

Hence, we obtain

$$\|\Gamma^Y(X, Y)\|_{C_T C_x^{1+2\varepsilon}} \lesssim \|Y_0\|_{C_x^{1+2\varepsilon}} + T^\theta (K+R)^3$$

④  $\Gamma^Y(X, Y) \in C_T^{1/8} L_x^\infty$ ?

Proceed as in Case ② for  $\Gamma^X(X, Y)$ .

Write

$$\Gamma^Y(X, Y)(t_2) - \Gamma^Y(X, Y)(t_1) =: I + II + III$$

as on page ③

- $\|I\|_{L_x^\infty} \lesssim \|I\|_{B_x^\varepsilon} \stackrel{\text{Lemma 2}}{\lesssim} (t_2 - t_1)^{1/8} \|Y_0\|_{C_x^{1/8+\varepsilon}}$
- $\|II\|_{L_x^\infty} \lesssim (t_2 - t_1)^{1/8} \left\| \int_0^{t_1} P(t_1 - t') \square dt' \right\|_{C_x^{1/8+\varepsilon}}$   
 $\lesssim (t_2 - t_1)^{1/8} T^\theta (K+R)^3$

↑  
Apply the result from  
case ③.

$$\cdot \|\text{III}\|_{L_x^K} \lesssim \|\text{III}\|_{C_x^{\frac{1}{2}}} \lesssim \int_{t_1}^{t_2} \frac{1}{(t_2 - t')^{\frac{1}{4} + \frac{3\varepsilon}{2}}} \|\square\|_{C_T C_x^{\frac{1}{4} + 2\varepsilon}} dt'. \quad (9)$$

$$\lesssim (t_2 - t_1)^{\frac{1}{8}} T^0 (K+R)^3.$$

By similar computations, we can obtain difference estimates

on  $\Gamma(X_1, Y_1) - \Gamma(X_2, Y_2)$

where  $\Gamma = (\Gamma^X, \Gamma^Y)$

$\Rightarrow \Gamma$  is a contraction on  $B_R \subset \mathcal{Z}(T)$

$$R \sim \|x_0\|_{C_x^{\frac{1}{4} + 2\varepsilon}} + \|y_0\|_{C_x^{\frac{1}{4} + 2\varepsilon}}$$

by choosing  $T = T(R, K) > 0$  suff. small.

(10)

- As in the 1-d, 2-d cases, we can also handle rougher initial data in  $C^{-3/5} \times C^{-3/5}$

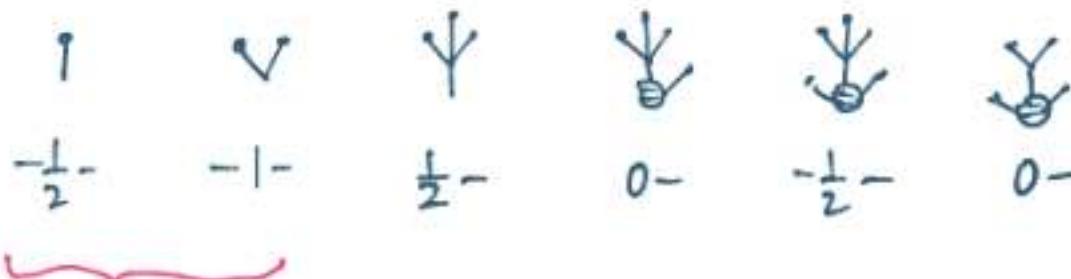
(Point:  $-\frac{3}{5} < -\frac{1}{2}$  — regularity of the Gibbs meas on  $\mathbb{T}^3$ )

- Catellier-Chouk, Mourrat-Weber CMP '17.
- $\Leftarrow$  Need to use the  $Y(T)$ -type norm. ( $\times$  beta function)

$$\begin{aligned} \| (X, Y) \|_{Z(T)} &= \max \left\{ \| X \|_{G_T C_x^{-3/5}}, \sup_{0 \leq t \leq T} \underline{\frac{t^{3/5}}{t}} \| X(t) \|_{C_x^{\frac{1}{2}+2\varepsilon}}, \right. \\ &\quad \sup_{0 < t_1 < t_2 \leq T} \underline{\frac{t_1^{1/2}}{|t_2 - t_1|^{1/8}}} \| X(t_2) - X(t_1) \|_{L_x^{10}}, \\ &\quad \left. \| Y \|_{G_T C_x^{-3/5}}, \sup_{0 \leq t \leq T} \underline{\frac{t^{17/20}}{t}} \| Y(t) \|_{C_x^{1+2\varepsilon}}, \sup_{0 < t_1 < t_2 \leq T} \underline{\frac{t_1^{1/2}}{|t_2 - t_1|^{1/8}}} \| Y(t_2) - Y(t_1) \|_{L_x^{10}} \right\} \end{aligned}$$

• On the construction of the stoch. objects

- Mourrat - Weber - Xu
- Note by Justin.



same proof as 2-d case

•  $\Psi$  :  $\mathbb{E}[|\hat{\Psi}(t, n)|^2] = 3! \times (t, n) \begin{array}{c} \nearrow \\ \searrow \\ \text{---} \end{array} (+, -n)$

$$= 6 \sum_{\substack{n=n_1+n_2+n_3 \\ 2 \text{ sums}}} \prod_{j=1}^3 \frac{1}{\langle m_j \rangle^2}$$

divergent.

$$\approx \sum_{m_1} \frac{1}{\langle m_1 \rangle^2} \frac{1}{\langle m - m_1 \rangle^2} = \infty$$

$$\left( \begin{array}{l} P = \int_{-\infty}^t p(+ - t') dW(t') \\ \mathbb{E}[|\hat{\Psi}(t, n)|^2] = \frac{1}{\langle m \rangle^2} \end{array} \right)$$

(12)

$$\begin{aligned} & \mathbb{E} [\hat{\Psi}(t_1, m) \overline{\hat{\Psi}(t_2, m)}] \quad t_2 < t_1 \\ &= \int_{-\infty}^{t_2} e^{-(t_1 + t_2 - 2t') \langle m \rangle^2} dt' \\ &= \frac{e^{-|t_1 - t_2| \langle m \rangle^2}}{\langle m \rangle^2} \lesssim \frac{1}{\langle m \rangle^2} \left( \frac{1}{|t_1 - t_2| \langle m \rangle^2} \right)^r, \forall r \geq 0 \end{aligned}$$

$$\Rightarrow \mathbb{E} [\hat{\Psi}(t_1, m) \hat{\Psi}(t_2, -n)] = 6 \times (t_1, m) \xrightarrow{\hspace{1cm}} (t_2, -n)$$

$$\lesssim \frac{1}{|t_1 - t_2|^r} \sum_{n=n_1+n_2+n_3} \frac{1}{\langle m_1 \rangle^{2+2r}} \frac{1}{\langle m_2 \rangle^2} \frac{1}{\langle m_3 \rangle^2}$$

$$\lesssim \frac{1}{|t_1 - t_2|^r} \sum_{n_1} \frac{1}{\langle m_1 \rangle^{2+2r}} \frac{1}{\langle m - n_1 \rangle}$$

$$\lesssim \frac{1}{|t_1 - t_2|^r} \frac{1}{\langle m \rangle^{2r}}$$

$$\left( \sum \frac{1}{m_1} \zeta \frac{1}{m - n_1} \beta \lesssim \frac{1}{m}^{\alpha + \beta - d} \right.$$

for  $\alpha + \beta > d$   
 $\alpha, \beta < d$ .

(13)

$$\mathbb{E} [|\hat{\Psi}(t, m)|^2] = 6 \times (t, m) \xrightarrow{\text{already computed}}$$

$$\approx \int \hat{P}_{t-t_1}(m) \int \hat{P}_{t-t_2}(m) \frac{1}{|t_1 - t_2|^{\delta}} \langle m \rangle^{2\delta} dt_2 dt_1$$

$$\left( \hat{P}_t(m) = e^{-t \langle m \rangle^2} \mathbf{1}_{t \geq 0} \right)$$

$$C-S \leq \frac{1}{\langle m \rangle^{2\delta}} \|\hat{P}_{t-t_1}(m)\|_{L^2_{t_1}} \|\hat{P}_{t-t_2}(m) * \frac{1}{|t_1|^{\delta}}(t_1)\|_{L^2_{t_1}}$$

$$\lesssim \frac{1}{\langle m \rangle^{1+2\delta}} \langle m \rangle^{3-2\delta}$$

$$= \langle m \rangle^{-3-2(\frac{1}{2})}$$

$$\begin{aligned} &\lesssim \|\hat{P}_{t-t_1}(m)\|_{L^2_{t_1}} \stackrel{\text{H-L-S ineq}}{\lesssim} \frac{1}{\sqrt{\delta}} + \frac{1}{\delta} \\ &\lesssim \frac{1}{\langle m \rangle^{2/\delta}} \end{aligned}$$

$$\Rightarrow \frac{1}{\delta} = \frac{3}{2} - \gamma.$$

$$\Rightarrow \Psi(t) \in C_x^{\frac{1}{2}-\gamma}(\mathbb{T}^3).$$

For time difference, we have terms like

$$\hat{P}_{t+h-t_1}(n) - \hat{P}_{t-t_1}(n)$$

$$= (\underbrace{e^{-h\langle n \rangle^2} - 1}_{\text{MFT}}) \hat{P}_{t-t_1}(n)$$

$$\lesssim h^5 \langle n \rangle^{20}$$

(P. 125)  
See the last part of  
Justin's note.

$$\begin{array}{c} \text{Diagram: } (t, n) = \\ \text{Diagram: } (t, n) \\ \text{Diagram: } H_4 \\ \text{Diagram: } H_2 \end{array} + 3 \times \begin{array}{c} \text{Diagram: } (t, n) \\ \text{Diagram: } H_2 \end{array} =: I + II$$

~~Diagram:~~

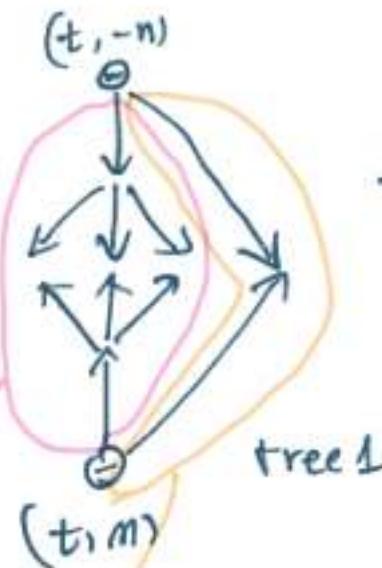
~~Diagram:~~

$\leftarrow$  removed by the Wick renormalization

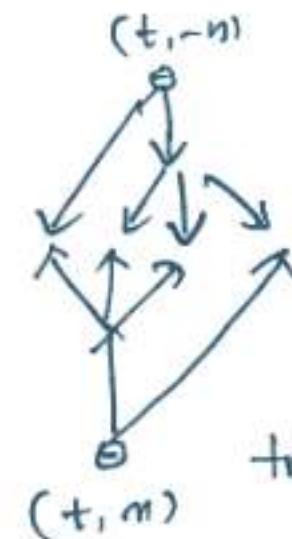
$g^3 \rightsquigarrow \text{Diagram}$

$$\mathbb{E}[|\mathcal{J}(t, m)|^2] =$$

6 x



+ 3 · 3! x



tree 2  $\approx$  tree 1 by Jensen's inequality  
(in this case, by C-S)

see Lec 9 in Justin's note.

$$\sum_{n=n_1+n_2} \frac{1}{\langle n_1 \rangle^4} \frac{\langle n_2 \rangle^2}{\langle n_2 \rangle^2} \approx \langle n \rangle^{-3} = \langle n \rangle^{-3-2 \cdot 0}.$$

$$|n_1| \approx |n_2|$$

↓

drop the condition  $\alpha, \beta < d$

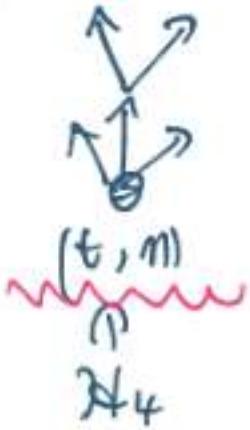
$$\Rightarrow \mathcal{J}(t) \in C_1^\alpha(\mathbb{T}^3)$$

Let's consider

$$\mathcal{I}(q_N^2) T_N^2$$

$$\cap \\ \mathcal{H}_{\leq 4}$$

F.T in  $x$



$$\mathcal{H}_4$$

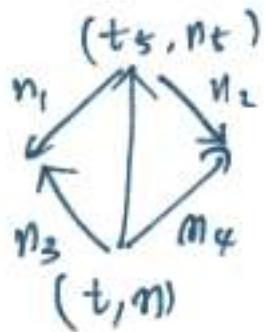
$$+ \left( \cancel{\text{diagram}} + \cancel{\text{diagram}} + 4 \times \cancel{\text{diagram}} \right)$$

$$e \mathcal{H}_2$$

$$+ \left( \cancel{\text{diagram}} + \cancel{\text{diagram}} \right)$$

logarithmically divergent.  
must be removed  
 $\Leftarrow$  2<sup>nd</sup> renormalization

removed by the Wick renormalization.  
(diverges  $\sim N$ )



$$\begin{aligned}
 &= \sum_{n_1, \dots, n_5} \int \hat{P}_{t-t_5}(m_5) \left( \int \hat{P}_{t_5-t_1}(m_1) \hat{P}_{t-t_1}(-n_1) dt_1 \right) \\
 &\quad \times \left( \int \hat{P}_{t_5-t_2}(m_2) \hat{P}_{t-t_2}(-n_2) dt_2 \right) dt_5 \\
 &\quad \left. \begin{array}{l} n_1+n_3=0 \\ n_2+n_4=0 \\ n_5=n_1+n_2 \\ n=n_3+n_4+n_5 \end{array} \right\} \Rightarrow m=0
 \end{aligned}$$

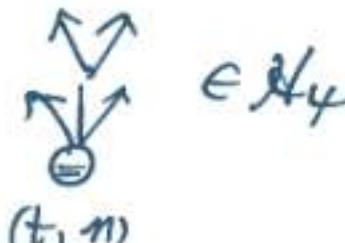
$$= \mathbb{1}_{\{m=0\}} \sum_{\substack{n_1, n_2, m_5 \\ n_5=n_1+n_2}} \int \hat{P}_{t-t_5}(m_5) \frac{e^{-|t-t_5| \langle m_1 \rangle^2}}{2 \langle m_1 \rangle^2} \cdot \frac{e^{-|t-t_5| \langle m_2 \rangle^2}}{2 \langle m_2 \rangle^2} dt_5$$

$\approx \frac{1}{\langle m_1 \rangle^2} \frac{1}{\langle m_2 \rangle^2} \frac{1}{\langle m_1 \rangle^2 + \langle m_2 \rangle^2 + \langle m_5 \rangle^2}$

deg 6.

$\Rightarrow$  log divergent !!

We only consider the  $\mathcal{H}_4$ -contribution.

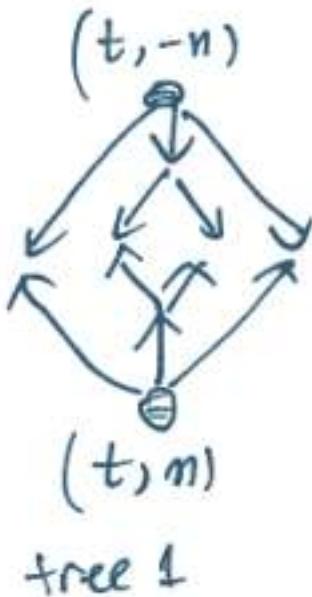


$$I(t, n) =$$

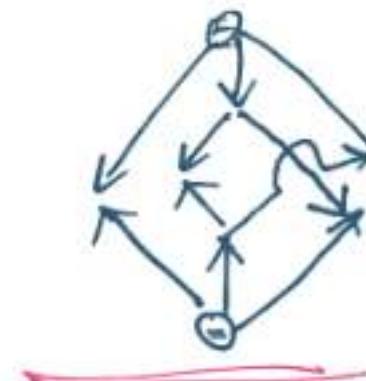
$(t, n)$

$$\mathbb{E}[|I(t, n)|^2]$$

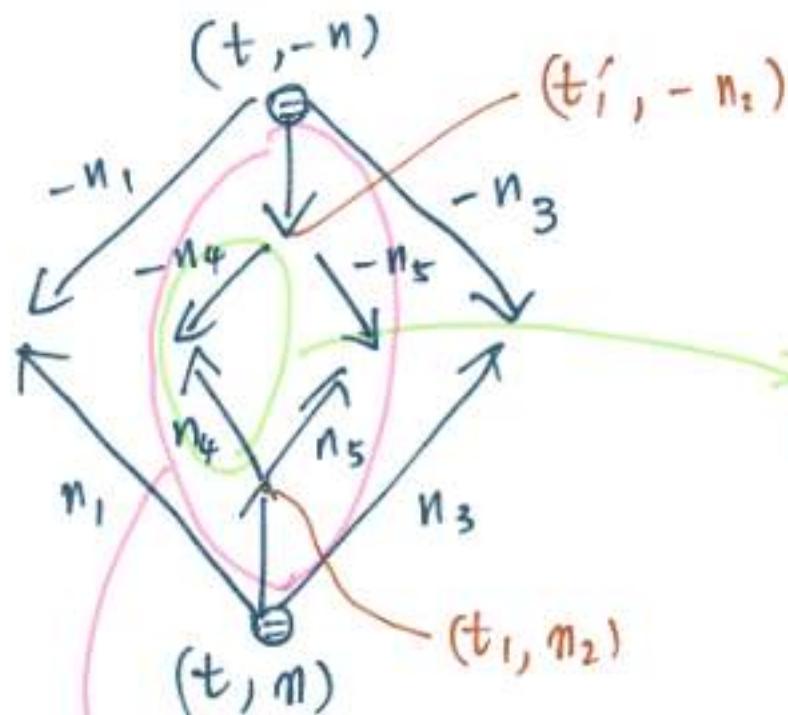
$$= 2 \times 2$$



+ terms like



dominated by tree 1  
via Jensen's ineq.



$$M = N_1 + N_2 + N_3$$

$$N_2 = N_4 + N_5$$

$$|N_1 + N_3| \sim |N_2|.$$

$$\mathbb{E} [\hat{\mathbf{P}}_{t-t_1}(M_2) \hat{\mathbf{P}}_{t-t'_1}(-N_2)] = \frac{e^{-|t_1 - t'_1| \langle M_4 \rangle^2}}{2 \langle M_4 \rangle^2}$$

$$\begin{aligned} & \int \hat{\mathbf{P}}_{t-t_1}(M_2) \hat{\mathbf{P}}_{t-t'_1}(-N_2) \sum_{N_2 = N_4 + N_5} \frac{1}{|t_1 - t'_1|^\delta} \frac{1}{\langle N_4 \rangle^{2+2\delta}} \\ & \quad \times \frac{1}{\langle M_5 \rangle^2} dt'_1 dt_1 \\ & \lesssim \frac{1}{\langle M_2 \rangle^{1+2\delta}} \| \hat{\mathbf{P}}_{t-t_1}(M_2) \|_{L^2_{t_1}} \\ & \quad \times \left\| \left( \frac{1}{|t_1 - t'_1|^\delta} \times \hat{\mathbf{P}}_{t-t_1}(M_2) \right)(t_1) \right\|_{L^2_{t_1}} \end{aligned}$$

↑ Apply H-L-S.

$$\begin{aligned} \frac{1}{2} + 1 &= \frac{1}{1/\delta} + \frac{1}{q} \\ \Rightarrow \frac{2}{q} &= 3 - 2\delta \end{aligned}$$

$$\approx \frac{1}{\langle m_2 \rangle^{+2r}} \quad \frac{1}{\langle m_2 \rangle} \quad \frac{1}{\langle m_2 \rangle^{\frac{3}{2}q}} \quad \text{3-2r}$$

$$= \frac{1}{\langle m_2 \rangle^5}$$

$$\Rightarrow \mathbb{E}[|I(t, n)|^2] \lesssim \sum_{n = n_1 + n_2 + n_3} \frac{1}{\langle m_2 \rangle^5} \quad \frac{1}{\langle m_1 \rangle^3} \quad \frac{1}{\langle m_3 \rangle^2}$$

$$|n_1 + n_3| \sim |n_2|$$

$$\lesssim \sum_{n_2} \frac{1}{\langle m_2 \rangle^5} \quad \frac{1}{\langle n - n_2 \rangle}$$

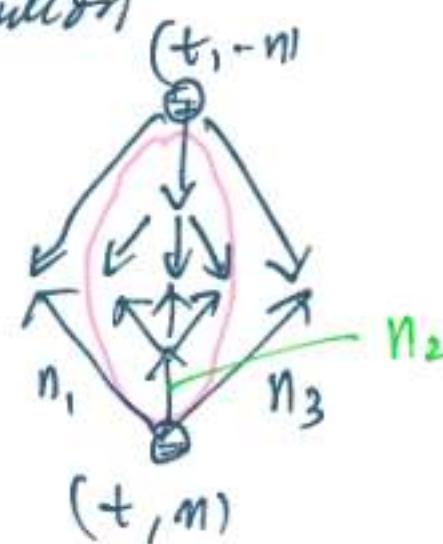
$$|n - n_2| \sim |n_2|$$

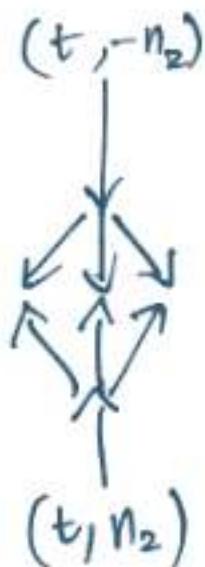
$$\sim \langle n \rangle^{-3} = \langle n \rangle^{-3-2 \cdot 0} \quad \Rightarrow \quad \boxed{s < 0}$$

$$\begin{aligned}
 & \cdot \quad \text{Diagram } (t, m) = \text{Diagram } eN_5 + b \times \text{Diagram } eN_3 \\
 & \quad + b \times \left( \text{Diagram } (t, m) - \text{Diagram } (t, 0) \times \text{Diagram } (t, m) \right) \\
 & \quad \text{diverging logarithmically} \quad \in \mathcal{N}_1 \quad \sim \log N
 \end{aligned}$$

Only consider the  $N_5$ -contribution

$$\mathbb{E} [ | \dots (t, m) |^2 ] \stackrel{\text{jensen}}{\lesssim}$$





$$\approx \frac{1}{\langle m_2 \rangle^4} \text{ as in } \Psi$$

$$\Rightarrow \mathbb{E}[|e(t, m)|^2] \approx \sum_{N=N_1+N_2+N_3} \frac{1}{\langle m_1 \rangle^2} \frac{1}{\langle m_3 \rangle^2} \frac{1}{\langle m_2 \rangle^4}$$

$(N_1+N_3) \sim |N_2|$

$$\approx \sum_{n_2} \frac{1}{\langle N-n_2 \rangle} \frac{1}{\langle n_2 \rangle^4}$$

$(N-n_2) \sim |N_2|$

$$\approx \langle N \rangle^{-2} = \langle N \rangle^{-3-2(-\frac{1}{2})}$$

$$\Rightarrow S <- \frac{1}{2}$$