

Flow approach to the gKPZ equation

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1 Gibbs measures and renormalization group

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Aim: make sense of the formal expression

$$\nu(d\phi) \propto e^{-V(\phi)} \mathfrak{g}(d\phi),$$

where $\mathfrak{g} = \mathcal{N}(0, (1 - \Delta)^{-1})$.

ä (strong) UV problem: $\int \phi^4 = \infty$ a.s.;

ä IR problem: ϕ has no decay as $\Lambda \uparrow \mathbb{R}^d$;

ä large field problem: the potential V needs to be bounded below;

ä (weak) UV problem: even in perturbation, *convergent* subamplitudes create new divergences in the IR (called renormalon).

Let $\mathfrak{g}_\varepsilon = \mathcal{N}(0, e^{-\varepsilon(1-\Delta)}/(1-\Delta))$, and find V_ε such that

$$\nu_\varepsilon(d\phi) = \frac{1}{Z_\varepsilon} e^{-V_\varepsilon(\phi)} \mathfrak{g}_\varepsilon(d\phi)$$

has a weak limit as $\varepsilon \downarrow 0$.

For $\mu > \varepsilon$,

$$\phi = \phi_{<\mu} + \phi_{>\mu},$$

where

$$\text{Law}(\phi_{<\mu}) = \mathcal{N}(0, (e^{-\varepsilon(1-\Delta)} - e^{-\mu(1-\Delta)})/(1-\Delta)), \text{ and } \text{Law}(\phi_{>\mu}) = \mathcal{G}_\mu.$$

One is interested in observables F such that

$$F(\phi) = F(\phi_{>\mu}), \text{ for some } \mu > 0.$$

They verify

$$\begin{aligned} \mathbb{E}_{\nu_\varepsilon}[F(\phi)] &= \frac{1}{Z_\varepsilon} \mathbb{E}_{\mathcal{G}_\varepsilon}[F(\phi)e^{-V_\varepsilon(\phi)}] = \frac{1}{Z_\varepsilon} \mathbb{E}_{>\mu}[F(\phi_{>\mu})\mathbb{E}_{<\mu}[e^{-V_\varepsilon(\phi_{<\mu} + \phi_{>\mu})}]] \\ &= \frac{1}{Z_\varepsilon} \mathbb{E}_{>\mu}[F(\phi_{>\mu})e^{-V_{\varepsilon,\mu}(\phi_{>\mu})}], \end{aligned}$$

where we set $V_{\varepsilon,\mu}(\phi_{>\mu}) := -\log \mathbb{E}_{<\mu}[e^{-V_\varepsilon(\phi_{<\mu} + \phi_{>\mu})}]$.

Hope: for any $\mu > \varepsilon$, $V_{\varepsilon,\mu}$ can be controlled uniformly in ε , provided one made the correct choice of "initial condition" $V_{\varepsilon,\varepsilon} \equiv V_{\varepsilon,0} = V_{\varepsilon}$.

By Gaussian integration, setting $C_{\varepsilon,\mu} = \int_{\varepsilon}^{\mu} e^{-t(1-\Delta)} dt$ and $\dot{C}_{\mu} = e^{-\mu(1-\Delta)}$, one has

$$\begin{aligned} e^{-V_{\varepsilon,\mu}} &= e^{\frac{1}{2}\langle \nabla \phi, \nabla \phi \rangle_{C_{\varepsilon,\mu}}} (e^{-V_{\varepsilon}}) \\ \Rightarrow \partial_{\mu} e^{-V_{\varepsilon,\mu}} &= \frac{1}{2} \langle \nabla \phi, \nabla \phi \rangle \dot{C}_{\mu} e^{-V_{\varepsilon,\mu}} \\ \Rightarrow \partial_{\mu} V_{\varepsilon,\mu} &= \frac{1}{2} \langle \nabla \phi, \nabla \phi \rangle \dot{C}_{\mu} V_{\varepsilon,\mu} - \frac{1}{2} \langle \nabla_{\phi} V_{\varepsilon,\mu}, \nabla_{\phi} V_{\varepsilon,\mu} \rangle \dot{C}_{\mu}. \end{aligned}$$

Case $V(\phi) = \lambda\phi^4$. Try an ansatz, and expand

$$V_{\varepsilon,\mu}(\phi) = \sum_{i>1} \lambda^i \sum_{n>0} \int V_{\varepsilon,\mu}^{i,n}(dx_1, \dots, dx_n) \phi(x_1) \cdots \phi(x_n).$$

In $d = 3$, one ends up with

$$V_{\varepsilon,0} = \lambda\phi^4 + (a\lambda\varepsilon^{-1} + b\lambda^2 \log \varepsilon^{-1})\phi^2 + (c\lambda\varepsilon^{-2} + d\lambda^2\varepsilon^{-1} + e\lambda^3 \log \varepsilon^{-1}).$$

- ä The UV problem is solved, in the sense that we identified V_ε ;
- ä The weak UV problem too, since we were working with an *IR cut-off* ;
- ä This is not the case of the large field problem: since V_ε is *not bounded below* (uniformly in $\varepsilon > 0$). This corresponds to the fact that the formal series defining $V_{\varepsilon,\mu}$ is divergent.

Two main options to handle this large field problem:

- ä Rather perform a discreet renormalization group: good factors coming from high convergent graphs can tame the divergence of V_ε ;
- ä Combine the Langevin dynamic

$$(\partial_t + 1 - \Delta)\phi = -\nabla_\phi V(\phi) + \xi$$

with some PDE techniques.

● Gibbs measures and renormalization group

② The flow approach to singular SPDEs

● The generalized KPZ equation

In 2014, Kupiainen introduced a framework to solve singular SPDEs, based on a discrete renormalization group idea.

He deals with the dynamical Φ_3^4 equation:

$$\begin{aligned}(\partial_t + 1 - \Delta)\phi_\varepsilon &= -\lambda\phi_\varepsilon^3 + \mathbf{c}_\varepsilon\phi_\varepsilon + \xi_\varepsilon =: S_\varepsilon[\phi_\varepsilon] \\ \Rightarrow \phi_\varepsilon &= G(\mathbf{1}_{t>0}S_\varepsilon[\phi_\varepsilon] + \delta_{t=0} \otimes \phi_\varepsilon(0)).\end{aligned}$$

For simplicity, assume that formally, we are in the stationary case

$$\phi_\varepsilon(0) = G(\mathbf{1}_{t<0}S_\varepsilon[\phi_\varepsilon])(0)$$

so that $\phi_\varepsilon = G(S_\varepsilon[\phi_\varepsilon])$.

Define the *e effective field*

$$\phi_{>\mu} \equiv \phi_{\varepsilon,\mu} := G_\mu(S_\varepsilon[\phi_\varepsilon]), \text{ where } G_\mu \text{ is cut-off at scale } \mu,$$

along with the *e effective force* by the relation

$$S_{\varepsilon,\mu}[\phi_{\varepsilon,\mu}] = S_\varepsilon[\phi_\varepsilon].$$

Note that a priori one does not have $DV_{\varepsilon,\mu} = \mathbb{E}[S_{\varepsilon,\mu}]$.

On the other hand, recall that it holds

$$\mathbb{E}[e^{-V_{\varepsilon,\mu}[\phi_{\varepsilon,\mu}]}] = \mathbb{E}[e^{-V_{\varepsilon}[\phi_{\varepsilon}]}].$$

This motivates the definition of the effective force: by making $S_{\varepsilon,\mu}$ random, one has more room to require $S_{\varepsilon,\mu}[\phi_{\varepsilon,\mu}] = \text{cte}_{\varepsilon}$.

With a fixed point argument, Kupiainen constructed for a random $m \in \mathbb{N}$ a family

$$(S_{\varepsilon,2^{-n}})_{n>m}$$

starting from $S_{\varepsilon,2^{-\infty}} = S_{\varepsilon}$.

Involves tedious computations of stochastic objects.

The solution to the RG flow is local in scale, hence the solution to the equation is local in time.

Recall that formally,

$$S_{\varepsilon,\mu}[\phi_{\varepsilon,\mu}] = S_{\varepsilon}[\phi_{\varepsilon}], \text{ and } \phi_{\varepsilon,\mu} = G_{\mu}(S_{\varepsilon}[\phi_{\varepsilon}]).$$

Thus, one obtains a *flow equation*

$$\begin{aligned} 0 &= \frac{d}{d\mu} S_{\varepsilon}[\phi_{\varepsilon}] = \frac{d}{d\mu} S_{\varepsilon,\mu}[\phi_{\varepsilon,\mu}] = \partial_{\mu} S_{\varepsilon,\mu}[\phi_{\varepsilon,\mu}] + DS_{\varepsilon,\mu} \partial_{\mu} \phi_{\varepsilon,\mu} \\ \Rightarrow 0 &= \partial_{\mu} S_{\varepsilon,\mu}[\phi_{\varepsilon,\mu}] + DS_{\varepsilon,\mu} \dot{G}_{\mu} S_{\varepsilon,\mu}[\phi_{\varepsilon,\mu}]. \end{aligned}$$

Looks very much like the Polchinski flow equation.

Again, combined with an appropriate ansatz for $S_{\varepsilon,\mu}$

$$S_{\varepsilon,\mu}[\phi](x) = \sum_{i>1} \lambda^i \sum_{n>0} \int \xi_{\varepsilon,\mu}^{i,n}(x, dy_1, \dots, dy_n) \phi(y_1) \cdots \phi(y_n),$$

where the *force coefficients* ($\xi_{\varepsilon,\mu}^{i,n}$) are a collection of random variables polynomial in the noise, similar to the model of regularity structures.

The previous *flow equation* rewrites as a hierarchy of equations for the force coefficients

$$\partial_\mu \xi_{\varepsilon, \mu}^{l, n} = - \sum_j \sum_m (m+1) \xi_{\varepsilon, \mu}^{l-j, m+1} \dot{G}_\mu \xi_{\varepsilon, \mu}^{j, n-m}.$$

Duch made the following crucial remark: there exists a similar hierarchical system of equations for the cumulants

$$K_{\varepsilon, \mu}^l := \kappa_p(\xi_{\varepsilon, \mu}^{i_1, n_1}, \dots, \xi_{\varepsilon, \mu}^{i_p, n_p}), \quad l = ((i_1, n_1), \dots, (i_p, n_p))$$

of the force coefficients, reading

$$\partial_\mu K_{\varepsilon, \mu}^l = \sum_J C_{IJ} \dot{G}_\mu K_{\varepsilon, \mu}^J + \sum_{M, L} \tilde{C}_{IML} K_{\varepsilon, \mu}^M \dot{G}_\mu K_{\varepsilon, \mu}^L.$$

- ä It is therefore possible to construct all the cumulants (and therefore all the moments) of the force coefficients by induction, starting from the covariance of the noise;
- ä This analysis avoids much of the algebraic considerations present in regularity structures/higher paracontrolled calculus.

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The generalized KPZ equation

$$(\partial_t - \Delta)\phi = g_{ij}(\phi)\partial_i\phi\partial_j\phi + h(\phi)\xi.$$

General case of semi-linear singular parabolic SPDE with non-polynomial interaction, including

• the Kardar–Parisi–Zhang equation,

• the multiplicative SHE, or parabolic Anderson model.

The equation is subcritical as long as the expected regularity of the solution is > 0 (i.e. $\xi \in \mathcal{C}^{-2+\alpha}$, $\alpha > 0$).

Falls outside the scope of the work by Duch, where

• the flow equation is implemented for a polynomial interaction;

• the solution theory is limited to the case where the regularity of the equation is negative.

Another motivation coming from the quantization of gauge theories:

$$\Phi_t(A_0^{g_0}) = (\Phi_t A_0)^{g_t} \text{ for } g^{-1}\partial_t g = -d_{\Phi_t A_0}^*(g^{-1}dg).$$

For simplicity, we focus on gPAM:

$$(\partial_t - \Delta)\phi_\varepsilon = h(\phi_\varepsilon) + \mathfrak{c}_\varepsilon(h, \phi_\varepsilon, \partial_x \phi_\varepsilon).$$

Theorem 1 [Chandra, F.]

ä Fix $\alpha \in (0 \vee (1/2 - n/4), 1]$, and let $\Gamma := \lfloor 2/\alpha - 1 \rfloor$;

ä fix a function h in $C^{1+\Gamma+3N_1^{\Gamma+1}}(\mathbb{R})$;

ä fix an initial condition $\phi_\varepsilon(0)$ in $C^{4N_1^{\Gamma+1}+1}(\mathbb{T}^n)$.

Then, there exists a random variable $0 < T \leq 1$ such that for any deterministic $\tilde{T} \in (0, 1]$ the following holds on the event $\{\tilde{T} \leq T\}$: gPAM is well posed on $C^{\alpha^-}([0, \tilde{T}] \times \mathbb{T}^n)$ with solutions ϕ_ε which converges (in probability) to a limit ϕ in $C^{\alpha^-}([0, \tilde{T}] \times \mathbb{T}^n)$ as $\varepsilon \downarrow 0$.

Basis for the flow equation spanned by multi-indices $a \in \mathbb{N}^{\mathbb{N}}$ (for gPAM) corresponding to some product of derivatives of h :

$$\Upsilon^a[\phi](y^a) := \prod_{i \in \text{supp}(a)} \prod_{j \in [a_i]} h^{(i)}(\phi(y_{ij}^a)).$$

The multi-indices need to be *populated*, that is to say

$$\circ(a) := \sum_{i>0} ia_i = 1 + \sum_{i>0} a_i.$$

Subcriticality implies that it is sufficient to go to a certain order, after which all the force coefficients are *irrelevant*. In practice, for gPAM with $\alpha \in (2/3, 1]$, one has

$$\begin{aligned} S_{\varepsilon, \mu}[\phi](x) &= \sum_{a: \circ(a) \leq 1} \langle \xi_{\varepsilon, \mu}^a, \Upsilon^a[\phi] \rangle(x) \\ &= \int \xi_{\varepsilon, \mu}^{1,0,\dots}(x, dy) h(\psi(y)) + \int \xi_{\varepsilon, \mu}^{1,1,\dots}(x, dy, dz) h(\psi(y)) h'(\psi(z)) \\ &= \circ_{\varepsilon} h[\psi] + \mathcal{O}_{\varepsilon, \mu}(hh')[\psi]. \end{aligned}$$

The force coefficients verify the flow equations

$$\partial_\mu \circ_{\varepsilon, \mu}(x, dy) = 0 \Rightarrow \circ_{\varepsilon, \mu}(x, dy) = \circ_\varepsilon(x, dy) = \xi_\varepsilon(x) \delta_x(dy) \text{ for all } \mu > 0,$$

and

$$\partial_\mu \circ_{\varepsilon, \mu}^\circ(x, dy, dz) = -\circ_\varepsilon(x, dz) \int \dot{G}(z-w) \circ_\varepsilon(w, dy) dw.$$

The latter equation can not be solved forward in μ since $\|\partial_\mu \circ_{\varepsilon, \mu}^\circ\|_{L^\infty} \propto \mu^{-3+2\alpha}$, and is solved backward up to a (deterministic, diverging as $\varepsilon \downarrow 0$) value

$$\circ_{\varepsilon, 0}^\circ(x, dy, dz) = c_\varepsilon \delta_x(dy) \delta_x(dz).$$

The counterterms are *local*.

Note that if we considered larger objects (of order larger than one), then they would vanish as $\mu \downarrow 0$.

The week UV problem in the flow approach

In the context of singular SPDEs, the new divergences caused by the terms convergent in the UV take the following form:

- they result in the fact that whenever $f \in \mathcal{C}^{\alpha > 0}$ and $g \in \mathcal{C}^{\beta < 0}$, fg is only \mathcal{C}^{β} and not $\mathcal{C}^{\alpha + \beta}$.

Dealing with this difficulty is the core of any solution theory to singular SPDEs:

- putting an IR cut-off on f , rather working with $f \succeq g$, suggests that the other piece $f \prec g$ should be added to a *paracontrolled ansatz*;
- recentering f , rather working with $(f - f(x))g$ for some given base point x , suggests to add $f(x)g$ to the ansatz, and ultimately to view the solution as *modelled* by g , with coefficient $f(x)$;
- in the flow approach, an IR is directly implemented, in the sense that

$$\mathcal{O}_{\varepsilon, \mu}^{\circ} = \mathcal{O}_{\varepsilon}(G - G_{\mu})\mathcal{O}_{\varepsilon} + \mathfrak{c}_{\varepsilon}\delta,$$

and the fluctuation propagator $G - G_{\mu} \propto \mu^2$ vanishes at short scales, so that indeed one has $\|\mathcal{O}_{\varepsilon, \mu}^{\circ}\|_{L^{\infty}} \sim \mu^{-2+2\alpha}$.

Going back to the original context, recall that we wanted to solve

$$\phi_\varepsilon = G(\mathbf{1}_{t>0} S_\varepsilon[\phi_\varepsilon] + \delta_{t=0} \otimes \phi_\varepsilon(0)), \quad S_\varepsilon[\phi_\varepsilon] = h[\phi_\varepsilon] \xi_\varepsilon + \mathfrak{c}_\varepsilon(hh')[\phi_\varepsilon].$$

We constructed a *stationary* solution $S_{\varepsilon,\mu}$ to the flow equation truncated at order 1, with initial condition S_ε .

ä To deal with parabolic problems, a good choice of UV cut-off is

$$G_\mu(t, x) := \chi(t/\mu^2) e^{t\Delta}(x), \quad \text{supp}(\chi) = [1, \infty) \text{ and } \chi|_{[2, \infty)} = 1.$$

Ensures that $\phi_{\varepsilon,\mu}$ is supported after time μ^2 .

ä Given the trajectory $(S_{\varepsilon,\mu})_{\mu>0}$, Duch showed that one can construct *without any additional renormalization* a trajectory $(F_{\varepsilon,\mu})_{\mu>0}$ solving the truncated flow equation with initial condition $\mathbf{1}_{t>0} S_\varepsilon$. Indeed, the stationary and non-stationary force coefficients agree after a time of order μ , and the small size of the remaining interval can be leveraged to complete the construction.

ä The renormalization is therefore independent of time.

Construction of the solution 2: the remainder equation

To simplify, set $\phi_\varepsilon(0) = 0$, so that $\phi_\varepsilon = G(F_\varepsilon[\phi_\varepsilon])$.

To compensate the fact that $F_{\varepsilon,\mu}$ only solves a truncated flow equation, we make the assumption that there exists a random time $T > 0$ along with a *remainder* $(R_{\varepsilon,\mu})_{\mu \in [0, \sqrt{T}]}$ such that for $\mu \in [0, \sqrt{T}]$,

$$F_\varepsilon[\phi_\varepsilon] = F_{\varepsilon,\mu}[\phi_{\varepsilon,\mu}] + R_{\varepsilon,\mu}.$$

Again using $\frac{d}{d\mu} F_\varepsilon[\phi_\varepsilon] = 0$, one can derive the equation

$$\partial_\mu R_{\varepsilon,\mu} = -DF_{\varepsilon,\mu}[\phi_{\varepsilon,\mu}] \dot{G}_\mu R_{\varepsilon,\mu} - (\partial_\mu + DF_{\varepsilon,\mu}[\phi_{\varepsilon,\mu}] \dot{G}_\mu) F_{\varepsilon,\mu}[\phi_{\varepsilon,\mu}],$$

that can be solved by a fixed point argument, but *locally in scale* up to a scale \sqrt{T} (this is where the large field problem comes back into play).

On the other side, the solution reads

$$\begin{aligned} \phi_\varepsilon &= G(F_\varepsilon[\phi_\varepsilon]) = G(F_{\varepsilon,\sqrt{T}}[\phi_{\varepsilon,\sqrt{T}}] + R_{\varepsilon,\sqrt{T}}) \\ &= G(F_{\varepsilon,\sqrt{T}}[0] + R_{\varepsilon,\sqrt{T}}) \text{ on } [0, T], \end{aligned}$$

and is therefore constructed.

Construction of the solution 3: the initial value problem

Let us go back to the initial value problem. $\delta_{t=0} \otimes \phi_\varepsilon(0)$ being too rough a forcing, one rather shifts by the harmonic completion of the initial condition

$$H := G(\delta_{t=0} \otimes \phi_\varepsilon(0)) = e^{t\Delta}(\phi_\varepsilon(0)),$$

looking at $\psi_\varepsilon := \phi_\varepsilon - H$ which solves

$$\psi_\varepsilon = G(\mathbf{1}_{t>0} S_\varepsilon[\psi_\varepsilon + H]) = G(\mathbf{1}_{t>0} S_\varepsilon[\psi_\varepsilon + H]) = G(\mathbf{1}_{t>0} (S_\varepsilon[\psi_\varepsilon + H] - \delta_{t=0} \otimes \phi_\varepsilon(0))).$$

In the polynomial case, Duch noted that given the trajectory $(S_{\varepsilon,\mu})_{\mu>0}$ solving the (possibly truncated) flow equation with initial condition S_ε ,

$$\tilde{S}_{\varepsilon,\mu}[\psi] := S_{\varepsilon,\mu}[\psi + H_\mu] - \delta_{t=0} \otimes \phi_\varepsilon(0), \quad H_\mu = G_\mu(\delta_{t=0} \otimes \phi_\varepsilon(0))$$

is a solution too, with initial condition $S_\varepsilon[\psi_\varepsilon + H] - \delta_{t=0} \otimes \phi_\varepsilon(0)$.

When the solution is of *negative* regularity say $\varsigma < 0$, $\tilde{S}_{\varepsilon,\mu}$ can be easily constructed, since H_μ shares the behavior of $(G - G_\mu) \circ_\varepsilon$, in the sense that one has

$$\|H_\mu\|_{L^\infty} \sim \mu^\varsigma.$$

In the case where the solution is of positive regularity $\alpha > 0$, things are different, since H_μ can definitely not behave like $(G - G_\mu)_{\circ_\varepsilon}$.

Indeed, in the flow approach, being of positive regularity implies vanishing, while one has $H_\mu \rightarrow H$.

That would not be a problem if we had

$$\|H - H_\mu\|_{L^\infty} \lesssim \mu^\alpha.$$

However, the above estimate is wrong, since for $t \lesssim \mu^2$, $H_\mu(t) = 0$.

Actually, it only holds

$$\|t^{\alpha/2}(H - H_\mu)\|_{L^\infty} \lesssim \mu^\alpha.$$

The presence of many non-compactly supported kernels makes the flow equation with weights pretty involved.

As in other approaches, subcriticality is not the only limitation on the value of α .

Since $\mathfrak{O}_{\varepsilon, \mu} \propto \mu^{-2+2\alpha}$, one has

$$\text{Cov}(\mathfrak{O}_{\varepsilon, \mu}, \mathfrak{O}_{\varepsilon, \mu}) \propto \mu^{-4+4\alpha} \in L^1 \Leftrightarrow -4 + 4\alpha + d + 2 > 0.$$

In $d = 1$, we need $\alpha > 1/4$.

Hairer showed in a very similar context, and in the marginal case $\alpha = 1/4$, that $\mathfrak{O}_{\varepsilon}$ converges to a new noise \mathfrak{O} independent from \circ .

Moreover, the solution to the original KPZ equation converges to the solution to the KPZ equation driven by \mathfrak{O} .

Is there a way to "renormalize" the covariance?

Thank you!