

$$\partial_t u_\varepsilon = \partial_x^2 u_\varepsilon + F(u_\varepsilon) + \sqrt{\varepsilon} \xi$$

$$- \varepsilon^2 \partial_x^4 u_\varepsilon + \varepsilon g(u_\varepsilon) \partial_x u_\varepsilon + \varepsilon h(u_\varepsilon) \partial_x^2 u_\varepsilon$$

$$u: \mathbb{R}^+ \times S^1 \rightarrow \mathbb{R}$$

$$F: \mathbb{R} \rightarrow \mathbb{R}, \in C^1$$

Thm. As $\varepsilon \rightarrow 0$, $u_\varepsilon \rightarrow u$, which solves

$$\partial_t u = \partial_x^2 u + \bar{F}(u) + \sqrt{\varepsilon} \xi,$$

$$\bar{F}(u) = F(u) + \frac{1}{2} (h(u) - g'(u))$$

$$(*) \partial_t u = \partial_x^2 u + F(u) + \sqrt{\varepsilon} \xi.$$

$$\partial_t \psi = \partial_x^2 \psi + \sqrt{\varepsilon} \xi.$$

Claim: $u - \psi$ is smoother than ψ .

1st claim: (*) has a unique solution

in $C([0, T], H^1(S^1))$

for any $0 < \varepsilon \leq \frac{1}{2}$.

$$u(t, x) = \int_0^t (P_{t-s} * F(u_s)) ds + \psi(t, x)$$

$$(Mu)(t) = \int_0^t P_{t-s} * F(u_s) ds + \frac{\psi_t}{\varepsilon}$$

• If $f \in H^1$, then

$$\|P_t * f\|_\alpha < C \cdot \|f\|_\alpha$$

where C is independent of t .

$$\|Mu - Mv\| \stackrel{\text{want}}{\leq} P \cdot \|u - v\|, \quad P < 1$$

$$\|u - v\| = \sup_{t \leq T} \|u_t - v_t\|_\alpha$$

$$\|(Mu - Mv)(t)\|_\alpha$$

$$= \left\| \int_0^t (P_{t-s} * (F(u_s) - F(v_s))) ds \right\|_\alpha$$

$$\leq \int_0^t \|P_{t-s} * (F(u_s) - F(v_s))\|_\alpha ds$$

$$< C \cdot \int_0^t \|F(u_s) - F(v_s)\|_\alpha ds$$

$$< C \int_0^t \|u_s - v_s\|_\alpha ds$$

$$< C \cdot t \cdot \|u - v\|$$

$$\Rightarrow \|Mu - Mv\| < C \cdot t \cdot \|u - v\|$$

\Rightarrow if T is small enough,

then M is a contraction

and $\exists!$ in $C([0, T], H^1(S^1))$, $0 < \varepsilon \leq \frac{1}{2}$

$$\begin{aligned} \partial_t u &= \partial_x^2 u + F(u) + \xi \\ \partial_t \psi &= \partial_x^2 \psi + \xi \end{aligned}$$

$$v = u - \psi$$

$$\Rightarrow \partial_t v = \partial_x^2 v + F(v + \psi)$$

$$(Mv)(t) = \int_0^t \mathbb{P}_{t-s} * F(v_s + \psi_s) ds$$

Claim: if $f \in C^\alpha$, and $\beta > \alpha$,

then $\|\mathbb{P}_t * f\|_\beta \leq t^{-\frac{\beta-\alpha}{2}} \cdot \|f\|_\alpha$

$$f = \sum_k \hat{f}(k) \cdot e_k, \quad e_k = \frac{e^{ikx}}{\sqrt{2\pi}}$$

$$f' = \sum_k ik \cdot \hat{f}(k) \cdot e_k$$

$$\|f\|_2^2 = \sum_k |\hat{f}(k)|^2$$

$$\|f'\|_2^2 = \sum_k k^2 \cdot |\hat{f}(k)|^2$$

$$\|f\|_{H^\alpha}^2 = \sum_k k^{2\alpha} \cdot |\hat{f}(k)|^2$$

$$g = \mathbb{P}_t * f, \Rightarrow \hat{g}(k) = e^{-tk^2} \cdot \hat{f}(k)$$

$$\|g\|_\beta^2 = \sum_k e^{-tk^2} \cdot |\hat{f}(k)|^2 \cdot |k|^{2\beta}$$

$$= \sum_k e^{-tk^2} \cdot |k|^{2(\beta-\alpha)} \cdot |\hat{f}(k)|^2 \cdot |k|^{2\alpha}$$

$$\leq \left(\sum_k e^{-tk^2} |k|^{2(\beta-\alpha)} \right) \cdot \|f\|_\alpha^2$$

$$h(x) = e^{-tx} \cdot x^{\beta-\alpha}$$

$$h'(x) = -t \cdot e^{-tx} \cdot x^{\beta-\alpha} + (\beta-\alpha) e^{-tx} \cdot x^{\beta-\alpha-1} = 0$$

$$x^* \Rightarrow \frac{\beta-\alpha}{t}$$

$$h(x^*) = C \cdot \left(\frac{\beta-\alpha}{t}\right)^{\beta-\alpha} = C \cdot t^{-(\beta-\alpha)}$$

$$\Rightarrow \|\mathbb{P}_t * f\|_\beta^2 \leq t^{-(\beta-\alpha)} \|f\|_\alpha^2$$

$$\Rightarrow \|\mathbb{P}_t * f\|_\beta \leq t^{-\frac{\beta-\alpha}{2}} \|f\|_\alpha$$

$$(Mv)(t) = \int_0^t \mathbb{P}_{t-s} * F(v_s + \psi_s) ds$$

$$\|Mv(t)\|_\beta \leq \int_0^t (t-s)^{-\frac{\beta-\alpha}{2}} \cdot \|F(v_s + \psi_s)\|_\alpha ds$$

$$\partial_t U = \partial_x^2 U + f(x) + \sqrt{\varepsilon} \zeta(t, x) \\ - \varepsilon^2 \partial_x^4 U + \varepsilon g(x) \partial_x^2 U + \varepsilon h(x) (\partial_x U)^2$$

$$\partial_t \phi = \partial_x^2 \phi + \zeta$$

$$\zeta = \sum_k W_k(t) \cdot e_k \Rightarrow \hat{\phi}_k(t) = -k \hat{\phi}_k(t) + W_k(t) \\ \phi = \sum_k \hat{\phi}_k(t) \cdot e_k$$

$$\Rightarrow \hat{\phi}(k) = \int_0^t e^{-(t-s)k^2} dW_k(s)$$

$$\partial_t \Psi = (-\varepsilon^2 \partial_x^4 + \partial_x^2) \Psi + \sqrt{\varepsilon} \zeta$$

$$\zeta = \sum_k W_k(t) \cdot e_k, \quad e_k = \frac{e^{ikx}}{\sqrt{2\pi}}$$

$$W_k = \sqrt{t}$$

$$d\hat{\phi}(k) = -(\varepsilon^2 k^4 + k^2) \hat{\phi}(k) dt + dW_k(t)$$

$$\hat{\phi}(k) \sim \mathcal{N}\left(0, \frac{1}{k^2 + \varepsilon^2 k^4}\right)$$

$$U = \sum_k \hat{u}(k) \cdot e_k$$

$$\Rightarrow \hat{u}(k) \sim \mathcal{N}\left(0, \frac{1}{k^2 + \varepsilon^2 k^4}\right)$$

want to understand: $\varepsilon h(x) (\partial_x U)^2$

$$F(x) = h(x) \cdot (\partial_x U)^2$$

$$\sum_n \hat{F}(n) e_n = \left(\sum_k \hat{u}(k) e_k\right) \left(\sum_l \hat{u}(l) e_l\right) \left(\sum_m \hat{u}(m) e_m\right) \\ \cdot e_k e_l e_m = \frac{1}{2\pi} e_{k+l+m}$$

$$\Rightarrow \hat{F}(n) = \frac{1}{2\pi} \cdot \sum_{k+l+m=n} \hat{u}(k) \hat{u}(l) \hat{u}(m)$$

$$\xrightarrow{\text{heuristic}} \hat{F}(n) \approx \frac{\partial \langle n \rangle}{2\pi} \cdot \sum_k |\hat{u}(k)|^2$$

$$w = \partial_x U \approx \partial_x \Psi$$

$$\hat{w}(k) = ik \hat{u}(k) \approx ik \hat{\phi}(k)$$

$$|\hat{w}(k)|^2 \sim \frac{k^2}{k^2 + \varepsilon^2 k^4} = \frac{1}{1 + (\varepsilon k)^2}$$

$$\cdot \varepsilon \cdot \hat{F}(n) \\ = \varepsilon \cdot \frac{\partial \langle n \rangle}{2\pi} \cdot \sum_k \frac{1}{1 + (\varepsilon k)^2}$$

$$= \frac{\partial \langle n \rangle}{2\pi} \cdot \sum_k \frac{\varepsilon}{1 + (\varepsilon k)^2}$$

$$\approx \frac{\partial \langle n \rangle}{2\pi} \int_{\mathbb{R}} \frac{1}{1+x^2} dx$$

$$= \frac{1}{2} \cdot \partial \langle n \rangle$$

$$\varepsilon F(u) = \varepsilon h(u) \cdot (\partial x u)^2$$

$$\varepsilon \cdot \hat{F}(n) = \frac{1}{2} \hat{u}(n)$$

$$\begin{aligned} \varepsilon \cdot F(u) &= \varepsilon \cdot \sum_n \hat{F}(n) \cdot e_n \\ &= \frac{1}{2} \cdot \sum_n \hat{u}(n) \cdot e_n \\ &= \frac{1}{2} \cdot h(u) \end{aligned}$$

$$\varepsilon \cdot g(u) \cdot \partial_x^2 u$$

$$\langle g(u) \partial_x^2 u, \varphi \rangle$$

$$= \int g(u) \cdot u'' \cdot \varphi \, dx$$

$$= \int g(u) \cdot \varphi \cdot du'$$

$$= - \int u' \cdot d(g(u) \cdot \varphi)$$

$$= - \int g'(u) (\partial_x u)^2 \cdot \varphi \, dx$$

$$- \int g(u) \cdot \partial_x u \cdot \varphi' \, dx$$

$$\varepsilon \langle g(u) \cdot \partial_x^2 u, \varphi \rangle$$

$$\approx - \langle g'(u) (\partial_x u)^2, \varphi \rangle \cdot \varepsilon$$

$$- \langle g(u) \cdot \partial_x u, \varphi' \rangle \cdot \varepsilon$$

$$\varepsilon g(u) \cdot \partial_x^2 u = \varepsilon \cdot \partial_x (g(u) \cdot \partial_x u)$$

$$- \varepsilon \cdot g'(u) \cdot (\partial_x u)^2$$

$$- \frac{1}{2} g(u)$$

$$\Rightarrow \bar{F}(u) = f(u) + \frac{1}{2} (h(u) - g(u))$$

$$\frac{1}{2} \cdot u^2 \cdot u'$$

$$\partial_x u = \partial_x \left(\frac{1}{2} u^2 + \dots \right)$$