

Séminaire du CERMICS

# Regularity structures and renormalisation of FitzHugh-Nagumo SPDEs in three space dimensions

Nils Berglund

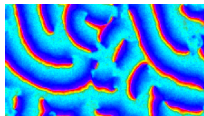
MAPMO, Université d'Orléans

École des Ponts ParisTech, 15 June 2016

with Christian Kuehn (TU Munich)

# Plan

## 1. Motivation and main result



## 2. Regularity structures for dummies



## 3. Extension to FitzHugh–Nagumo

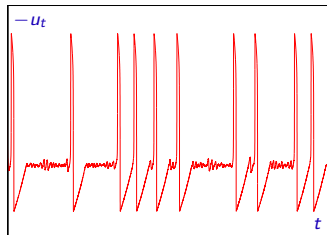
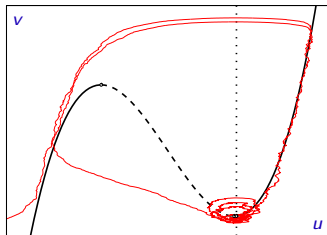
$$U = \mathfrak{1} + \varphi \mathbf{1} + [a_1 \mathfrak{Y}_1 + a_2 \mathfrak{Y}_2 + a_3 \mathfrak{Y}_3 + a_4 \mathfrak{Y}_4] + \dots$$
$$V = \mathfrak{0} + \psi \mathbf{1} + [\hat{a}_1 \mathfrak{Y}_1 + \hat{a}_2 \mathfrak{Y}_2 + \hat{a}_3 \mathfrak{Y}_3 + \hat{a}_4 \mathfrak{Y}_4] + \dots$$

# 1. FitzHugh–Nagumo SDE

$$\begin{aligned} du_t &= [u_t - u_t^3 + v_t] dt + \sigma dW_t \\ dv_t &= \varepsilon[a - u_t - bv_t] dt \end{aligned}$$

- ▷  $u_t$ : membrane potential of neuron
- ▷  $v_t$ : gating variable (proportion of open ion channels)

$$\begin{aligned} \varepsilon &= 0.1 \\ b &= 0 \\ a &= \frac{1}{\sqrt{3}} + 0.02 \\ \sigma &= 0.03 \end{aligned}$$



# FitzHugh–Nagumo SPDE

$$\partial_t u = \Delta u + u - u^3 + v + \xi$$

$$\partial_t v = a_1 u + a_2 v$$

- ▷  $u = u(t, x) \in \mathbb{R}$ ,  $v = v(t, x) \in \mathbb{R}$  (or  $\mathbb{R}^n$ ),  $(t, x) \in D = \mathbb{R}_+ \times \mathbb{T}^d$ ,  $d = 2, 3$
- ▷  $\xi(t, x)$  Gaussian space-time white noise:  $\mathbb{E}[\xi(t, x)\xi(s, y)] = \delta(t - s)\delta(x - y)$   
 $\xi$ : distribution defined by  $\langle \xi, \varphi \rangle = W_\varphi \sim \mathcal{N}(0, \|\varphi\|_{L^2}^2)$ ,  $\mathbb{E}[W_\varphi W_{\varphi'}] = \langle \varphi, \varphi' \rangle$

(Link to simulation)

# Main result

Mollified noise:  $\xi^\varepsilon = \varrho_\varepsilon * \xi$

where  $\varrho_\varepsilon(t, x) = \frac{1}{\varepsilon^{d+2}} \varrho\left(\frac{t}{\varepsilon^2}, \frac{x}{\varepsilon}\right)$  with  $\varrho$  compactly supported, integral 1

Theorem [NB & C. Kuehn, Elec J Probab 21 (18):1-48 (2016)]

There exists a choice of renormalisation constant  $C(\varepsilon)$ ,  $\lim_{\varepsilon \rightarrow 0} C(\varepsilon) = \infty$ , such that

$$\partial_t u^\varepsilon = \Delta u^\varepsilon + [1 + C(\varepsilon)]u^\varepsilon - (u^\varepsilon)^3 + v^\varepsilon + \xi^\varepsilon$$

$$\partial_t v^\varepsilon = a_1 u^\varepsilon + a_2 v^\varepsilon$$

admits a sequence of local solutions  $(u^\varepsilon, v^\varepsilon)$ , converging in probability to a limit  $(u, v)$  as  $\varepsilon \rightarrow 0$ .

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- ▷ Local solution means up to a random possible explosion time
- ▷ Initial conditions should be in appropriate Hölder spaces
- ▷  $C(\varepsilon) \asymp \log(\varepsilon^{-1})$  for  $d = 2$  and  $C(\varepsilon) \asymp \varepsilon^{-1}$  for  $d = 3$
- ▷ Similar results for more general cubic nonlinearity and  $v \in \mathbb{R}^n$

## 2. Mild solutions of SPDE

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where  $G(t, x)$ : heat kernel (compatible with bc)



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$$\triangleright \partial_t u = \Delta u + f \quad \Rightarrow \quad u(t, x) = (e^{\Delta t} u_0)(x) + \int_0^t e^{\Delta(t-s)} f(s, \cdot)(x) ds$$

Notation:  $u = Gu_0 + G * f$

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$$\triangleright \partial_t u = \Delta u + \xi + F(u) \quad \Rightarrow \quad u = Gu_0 + G * [\xi + F(u)]$$

Aim: use **Banach's fixed-point theorem** — but which function space?

# Hölder spaces

Definition of  $\mathcal{C}^\alpha$  for  $f : I \rightarrow \mathbb{R}$ , with  $I \subset \mathbb{R}$  a compact interval:

▷  $0 < \alpha < 1$ :  $|f(x) - f(y)| \leq C|x - y|^\alpha \quad \forall x \neq y$

▷  $\alpha > 1$ :  $f \in \mathcal{C}^{[\alpha]}$  and  $f' \in \mathcal{C}^{\alpha-1}$

▷  $\alpha < 0$ :  $f$  distribution,  $|\langle f, \eta_x^\delta \rangle| \leq C\delta^\alpha$

where  $\eta_x^\delta(y) = \frac{1}{\delta}\eta(\frac{x-y}{\delta})$  for all test functions  $\eta \in \mathcal{C}^{-[\alpha]}$

**Property:**  $f \in \mathcal{C}^\alpha$ ,  $0 < \alpha < 1 \Rightarrow f' \in \mathcal{C}^{\alpha-1}$  where  $\langle f', \eta \rangle = -\langle f, \eta' \rangle$

**Remark:**  $f \in \mathcal{C}^{1+\alpha} \not\Rightarrow |f(x) - f(y)| \leq C|x - y|^{1+\alpha}$ . See e.g  $f(x) = x + |x|^{3/2}$

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Case of the heat kernel:  $(\partial_t - \Delta)u = f \Rightarrow u = G * f$

Parabolic scaling  $\mathcal{C}_5^\alpha$ :  $|x - y| \rightarrow |t - s|^{1/2} + \sum_{i=1}^d |x_i - y_i|$

$$\frac{1}{\delta} \eta\left(\frac{x-y}{\delta}\right) \rightarrow \frac{1}{\delta^{d+2}} \eta\left(\frac{t-s}{\delta^2}, \frac{x-y}{\delta}\right)$$

# Schauder estimates and fixed-point equation

Schauder estimate

$$\alpha \notin \mathbb{Z}, f \in \mathcal{C}_s^\alpha \Rightarrow G * f \in \mathcal{C}_s^{\alpha+2}$$

**Fact:** in dimension  $d$ , space-time white noise  $\xi \in \mathcal{C}_s^\alpha$  a.s.  $\forall \alpha < -\frac{d+2}{2}$

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Fixed-point equation:  $u = Gu_0 + G * [\xi + F(u)]$

▷  $d = 1$ :  $\xi \in C_s^{-3/2^-} \Rightarrow G * \xi \in C_s^{1/2^-} \Rightarrow F(u)$  defined

▷  $d = 3$ :  $\xi \in C_s^{-5/2^-} \Rightarrow G * \xi \in C_s^{-1/2^-} \Rightarrow F(u)$  not defined

▷  $d = 2$ :  $\xi \in C_s^{-2^-} \Rightarrow G * \xi \in C_s^{0^-} \Rightarrow F(u)$  not defined

Boundary case, can be treated with Besov spaces

[Da Prato & Debussche 2003]

Why not use mollified noise? Limit  $\varepsilon \rightarrow 0$  does not exist

# Regularity structures

Basic idea of Martin Hairer [Inventiones Math. **198**, 269–504, 2014]:

Lift mollified fixed-point equation

$$u = Gu_0 + G * [\xi^\varepsilon + F(u)]$$

to a larger space called a **Regularity structure**

$$\begin{array}{ccc} (u_0, Z^\varepsilon) & \xrightarrow{\mathcal{S}} & U \\ \uparrow \Psi & & \downarrow \mathcal{R} \\ (u_0, \xi^\varepsilon) & \xrightarrow{\bar{\mathcal{S}}} & u^\varepsilon \end{array}$$

- ▷  $u^\varepsilon = \bar{\mathcal{S}}(u_0, \xi^\varepsilon)$ : classical solution of mollified equation
- ▷  $U = \mathcal{S}(u_0, Z^\varepsilon)$ : solution map in regularity structure
- ▷  $\mathcal{S}$  and  $\mathcal{R}$  are continuous (in suitable topology)



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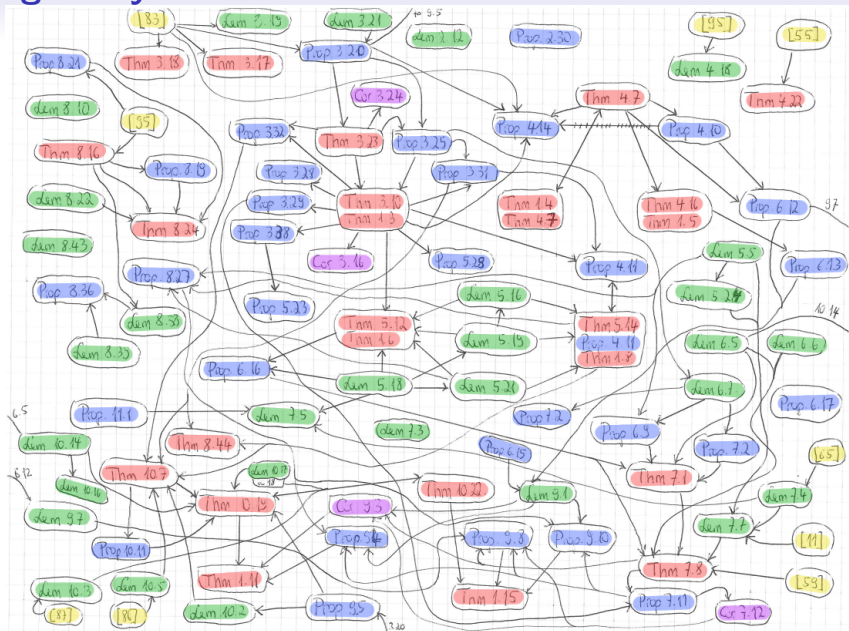
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- ▷  $\mathcal{S}$  and  $\mathcal{R}$  are continuous (in suitable topology)
- ▷ Renormalisation: modification of the lift  $\Psi$

Alternative approaches for  $d = 3$ : [Catellier & Chouk '13], [Kupiainen '15]

# Regularity structures



Structure of Hairer, Invent. Math. 198:269-504 (2014)

Drawing by Christian Kuehn

## Basic idea: Generalised Taylor series

$f : I \rightarrow \mathbb{R}$ ,  $0 < \alpha < 1$

$f \in \mathcal{C}^{2+\alpha} \iff f \in \mathcal{C}^2$  and  $f'' \in \mathcal{C}^\alpha$

Associate with  $f$  the triple  $(f, f', f'')$

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$$|f_1(y) - f_1(x) - (y-x)f_2(x)| \leq C|x-y|^{1+\alpha}$$

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Notation:  $f = f_0 \mathbf{1} + f_1 X + f_2 X^2$

**Regularity structure:** Generalised Taylor basis whose basis elements can also be singular distributions

# Definition of a regularity structure

Definition [M. Hairer, Inventiones Math 2014]

A **Regularity structure** is a triple  $(A, T, \mathcal{G})$  where

1. **Index set:**  $A \subset \mathbb{R}$ , bdd below, locally finite,  $0 \in A$
2. **Model space:**  $T = \bigoplus_{\alpha \in A} T_\alpha$ , each  $T_\alpha$  Banach space,  $T_0 = \text{span}(\mathbf{1}) \simeq \mathbb{R}$
3. **Structure group:**  $\mathcal{G}$  group of linear maps  $\Gamma : T \rightarrow T$  such that

$$\Gamma \tau - \tau \in \bigoplus_{\beta < \alpha} T_\beta \quad \forall \tau \in T_\alpha$$

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and  $\Gamma \mathbf{1} = \mathbf{1} \quad \forall \Gamma \in \mathcal{G}$ .

**Polynomial regularity structure on  $\mathbb{R}$ :**

- ▷  $A = \mathbb{N}_0$
- ▷  $T_k \simeq \mathbb{R}$ ,  $T_k = \text{span}(X^k)$
- ▷  $\Gamma_h(X^k) = (X - h)^k \quad \forall h \in \mathbb{R}$

**Polynomial reg. structure on  $\mathbb{R}^d$ :**  $X^k = X_1^{k_1} \dots X_d^{k_d} \in T_{|k|}$ ,  $|k| = \sum_{i=1}^d k_i$










## Regularity structure for $\partial_t u = \Delta u - u^3 + \xi$

New symbols:  $\Xi$ , representing  $\xi$ , Hölder exponent  $|\Xi|_s = \alpha_0 = -\frac{d+2}{2} - \kappa$   
 $\mathcal{I}(\tau)$ , representing  $G * f$ , Hölder exponent  $|\mathcal{I}(\tau)|_s = |\tau|_s + 2$   
 $\tau\sigma$ , Hölder exponent  $|\tau\sigma|_s = |\tau|_s + |\sigma|_s$



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$\tau$	Symbol	$ \tau _s$	$d = 3$	$d = 2$
$\Xi$		$\alpha_0$	$-\frac{5}{2} - \kappa$	$-2 - \kappa$
$\mathcal{I}(\Xi)^3$		$3\alpha_0 + 6$	$-\frac{3}{2} - 3\kappa$	$0 - 3\kappa$
$\mathcal{I}(\Xi)^2$		$2\alpha_0 + 4$	$-1 - 2\kappa$	$0 - 2\kappa$
$\mathcal{I}(\mathcal{I}(\Xi)^3)\mathcal{I}(\Xi)^2$		$5\alpha_0 + 12$	$-\frac{1}{2} - 5\kappa$	$2 - 5\kappa$
$\mathcal{I}(\Xi)$		$\alpha_0 + 2$	$-\frac{1}{2} - \kappa$	$0 - \kappa$
$\mathcal{I}(\mathcal{I}(\Xi)^3)\mathcal{I}(\Xi)$		$4\alpha_0 + 10$	$0 - 4\kappa$	$2 - 4\kappa$
$\mathcal{I}(\mathcal{I}(\Xi)^2)\mathcal{I}(\Xi)^2$		$4\alpha_0 + 10$	$0 - 4\kappa$	$2 - 4\kappa$
$\mathcal{I}(\Xi)^2 X_i$		$2\alpha_0 + 5$	$0 - 2\kappa$	$1 - 2\kappa$
<b>1</b>	<b>1</b>	0	0	0
$\mathcal{I}(\mathcal{I}(\Xi)^3)$		$3\alpha_0 + 8$	$\frac{1}{2} - 3\kappa$	$2 - 3\kappa$
...	...	...	...	...

# Fixed-point equation for $\partial_t u = \Delta u - u^3 + \xi$

$$u = G * [\xi^\varepsilon - u^3] + Gu_0 \quad \Rightarrow \quad U = \mathcal{I}(\Xi - U^3) + \varphi \mathbf{1} + \dots$$

$$U_0 = 0$$

$$U_1 = \mathfrak{I} + \varphi \mathbf{1}$$

$$U_2 = \mathfrak{I} + \varphi \mathbf{1} - \mathfrak{I} \mathfrak{I} - 3\varphi \mathfrak{I} + \dots$$

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To prove convergence, we need

▷ A **model**  $(\Pi, \Gamma)$ :  $\forall z \in \mathbb{R}^{d+1}$ ,  $\Pi_z \tau$  is distribution describing  $\tau$  near  $z$   
 $\Gamma_{z\bar{z}} \in \mathcal{G}$  describes translations:  $\Pi_{\bar{z}} = \Pi_z \Gamma_{z\bar{z}}$

▷ Spaces of **modelled distributions**

$$\mathcal{D}^\gamma = \left\{ f : \mathbb{R}^{d+1} \rightarrow \bigoplus_{\beta < \gamma} T_\beta : \|f(z) - \Gamma_{z\bar{z}} f(\bar{z})\|_\beta \lesssim \|z - \bar{z}\|_s^{\gamma - \beta} \right\}$$

equipped with a seminorm

▷ The **Reconstruction theorem**: provides a unique map  $\mathcal{R} : \mathcal{D}^\gamma \rightarrow \mathcal{C}_s^{\alpha_*}$   
( $\alpha_* = \inf A$ ) s.t.  $|\langle \mathcal{R}f - \Pi_z f(z), \eta_{s,z}^\delta \rangle| \lesssim \delta^\gamma$   
(constructed using **wavelets**)

## Canonical model $Z^\varepsilon = (\Pi^\varepsilon, \Gamma^\varepsilon)$

Defined inductively by

$$(\Pi_z^\varepsilon \Xi)(\bar{z}) = \xi^\varepsilon(\bar{z})$$

$$(\Pi_z^\varepsilon X^k)(\bar{z}) = (\bar{z} - z)^k$$

$$(\Pi_z^\varepsilon \tau \sigma)(\bar{z}) = (\Pi_z^\varepsilon \tau)(\bar{z})(\Pi_z^\varepsilon \sigma)(\bar{z})$$

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Then  $\exists \mathcal{K}$  s.t.  $\mathcal{R}\mathcal{K}f = G * \mathcal{R}f$  and the following diagrams commute:

$$\begin{array}{ccc} \mathcal{D}^\gamma & \xrightarrow{\mathcal{K}} & \mathcal{D}^{\gamma+2} \\ \mathcal{R} \downarrow & & \downarrow \mathcal{R} \\ \mathcal{C}_s^{\alpha_*} & \xrightarrow{G_*} & \mathcal{C}_s^{\alpha_*+2} \end{array}$$

$$\begin{array}{ccc} (u_0, Z^\varepsilon) & \xrightarrow{S} & U \\ \mathcal{R} \downarrow & & \downarrow \mathcal{R} \\ (u_0, \xi^\varepsilon) & \xrightarrow{\bar{S}} & u^\varepsilon \end{array}$$

where  $\alpha_* = \inf A$  and  $\mathcal{K}f = \mathcal{I}f + \text{polynomial term} + \text{nonlocal term}$

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Let  $G_\varepsilon = G * \varrho_\varepsilon$  where  $\varrho_\varepsilon$  is the mollifier

$$(\Pi_{\frac{\varepsilon}{2}}^\varepsilon \uparrow)(z) = (G * \xi^\varepsilon)(z) = (G_\varepsilon * \xi)(z) = \int G_\varepsilon(z - z_1) \xi(z_1) dz_1$$

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**Wick product:**  $\xi(z_1) \diamond \xi(z_2) = \xi(z_1) \xi(z_2) - \delta(z_1 - z_2)$

$$(\Pi_{\frac{\varepsilon}{2}}^\varepsilon \heartsuit)(z) = \underbrace{\iint G_\varepsilon(z - z_1) G_\varepsilon(z - z_2) \xi(z_1) \diamond \xi(z_2) dz_1 dz_2}_{\text{in 2nd Wiener chaos, bdd}} + \underbrace{\int G_\varepsilon(z - z_1)^2 dz_1}_{C_1(\varepsilon) \rightarrow \infty}$$

Renormalised model:  $(\widehat{\Pi}_{\frac{\varepsilon}{2}}^\varepsilon \heartsuit)(z) = (\Pi_{\frac{\varepsilon}{2}}^\varepsilon \heartsuit)(z) - C_1(\varepsilon)$

### 3. The case of the FitzHugh–Nagumo equations

Fixed-point equation

$$u(t, x) = G * [\xi^\varepsilon + u - u^3 + v](t, x) + Gu_0(t, x)$$

$$v(t, x) = \int_0^t u(s, x) e^{(t-s)a_2} a_1 ds + e^{ta_2} v_0$$

Lifted version

$$U = \mathcal{I}[\Xi + U - U^3 + V] + Gu_0$$

$$V = \mathcal{E}U + Qv_0$$

where  $\mathcal{E}$  is an integration map which is not regularising in space

New symbols  $\mathcal{E}(\mathcal{I}(\Xi)) = \dagger$ , etc. . .

We expect  $U$ , and thus also  $V$  to be  $\alpha$ -Hölder for  $\alpha < -\frac{1}{2}$

Thus  $\mathcal{I}(U - U^3 + V)$  should be well-defined

The standard theory has to be extended, because  $\mathcal{E}$  does not correspond to a smooth kernel

# Details on implementing $\mathcal{E}$

## Problems:

- ▷ Fixed-point eq. requires **diagonal identity**  $|\tau|_s > 0 \Rightarrow (\Pi_{t,x}\tau)(t,x) = 0$
- ▷ Usual definition of  $\mathcal{K}$  would contain Taylor series

$$\mathcal{J}(z)\tau = \sum_{|k|_s < \alpha} \frac{X^k}{k!} \int D^k G(z - \bar{z})(\Pi_z \tau)(d\bar{z})$$

$$\mathcal{N}f(z) = \sum_{|k|_s < \gamma} \frac{X^k}{k!} \int D^k G(z - \bar{z})(\mathcal{R}f - \Pi_z f(z))(d\bar{z})$$

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## Solution:

- ▷ Define  $\Pi\mathcal{E}\tau$  only if  $-2 < |\tau|_s < 0$  (otherwise  $\mathcal{E}\tau = 0$ )  $\Rightarrow \mathcal{J}(z)\tau = 0$
- ▷ Define  $\mathcal{K}$  only for  $f = \sum_{|\tau|_s < 0} c_\tau \tau + \sum_{|\tau|_s \geq 0} c_\tau(t, x)\tau =: f_- + f_+$   
 $\Rightarrow$  can take  $\mathcal{R}f = \Pi_{t,x}f(t, x)$  and thus  $\mathcal{N}f = 0$  for these  $f$
- ▷ Time-convolution with  $Q$  lifted to

$$(\mathcal{K}^Q f)(t, x) = \sum_{|\tau|_s < 0} c_\tau \mathcal{E}\tau + \sum_{|\tau|_s \geq 0} \int Q(t-s)c_\tau(s, x) ds \tau =: (\mathcal{E}f_- + Qf_+)(t, x)$$

► Conclusion

## Fixed-point equation

Consider  $\partial_t u = \Delta_u + F(u, v) + \xi$  with  $F$  a polynomial of degree 3

If  $(U, V)$  satisfies fixed-point equation

$$U = \mathcal{I}[\Xi + F(U, V)] + Gu_0 + \text{polynomial term}$$

$$V = \mathcal{E}U_- + \mathcal{Q}U_+ + Qv_0$$

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Fixed point is of the form

$$U = \mathfrak{I} + \varphi \mathbf{1} + [a_1 \mathfrak{Y} + a_2 \mathfrak{Y} + a_3 \mathfrak{Y} + a_4 \mathfrak{Y}] + [b_1 \mathfrak{Y} + b_2 \mathfrak{Y} + b_3 \mathfrak{Y}] + \dots$$

$$V = \mathfrak{I} + \psi \mathbf{1} + [\hat{a}_1 \mathfrak{Y} + \hat{a}_2 \mathfrak{Y} + \hat{a}_3 \mathfrak{Y} + \hat{a}_4 \mathfrak{Y}] + [\hat{b}_1 \mathfrak{Y} + \hat{b}_2 \mathfrak{Y} + \hat{b}_3 \mathfrak{Y}] + \dots$$

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- ▶ Prove existence of fixed point in (modification of)  $\mathcal{D}^\gamma$  with  $\gamma = 1 + \bar{\kappa}$
- ▶ Extend from small interval  $[0, T]$  up to first exit from large ball
- ▶ Deal with renormalisation procedure

▶ Conclusion



# Renormalisation

▷ **Renormalisation group**: group of linear maps  $M : T \rightarrow T$

Associated model:  $\Pi_z^M$  s.t.  $\Pi_z^M \tau = \Pi M \tau$  where  $\Pi_z = \Pi \Gamma_{f_z}$

**Allen–Cahn eq.:**  $M = e^{-C_1 L_1 - C_2 L_2}$  with  $L_1 : \vee \rightarrow \mathbf{1}$ ,  $L_2 : \text{trivalent tree} \rightarrow \mathbf{1}$

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- ▷ Look for r.v.  $\hat{\Pi}_z \tau$  s.t. if  $\hat{\Pi}_z^{(\varepsilon)} = (\Pi_z^{(\varepsilon)})^{M_\varepsilon}$  then  $\exists \kappa, \theta > 0$  s.t.

$$\mathbb{E} |\langle \hat{\Pi}_z \tau, \eta_z^\lambda \rangle|^2 \lesssim \lambda^{2|\tau|_s + \kappa} \quad \mathbb{E} |\langle \hat{\Pi}_z \tau - \hat{\Pi}_z^{(\varepsilon)} \tau, \eta_z^\lambda \rangle|^2 \lesssim \varepsilon^{2\theta} \lambda^{2|\tau|_s + \kappa}$$

Then  $(\hat{\Pi}_z^{(\varepsilon)}, \hat{\Gamma}_z^{(\varepsilon)})$  converges to limiting model, with explicit  $L^p$  bounds

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- Renormalised equations have nonlinearity  $\hat{F}$  s.t.

$\hat{F}(MU, MV) = MF(U, V) + \text{terms of Hölder exponent} > 0$

FHN eq. with cubic nonlinearity

$$F = \alpha_1 u + \alpha_2 v + \beta_1 u^2 + \beta_2 uv + \beta_3 v^2 + \gamma_1 u^3 + \gamma_2 u^2 v + \gamma_3 uv^2 + \gamma_4 v^3$$

$$\hat{F}(u, v) = F(u, v) - c_0(\varepsilon) - c_1(\varepsilon)u - c_2(\varepsilon)v$$

with the  $c_i(\varepsilon)$  depending on  $C_1, C_2$ , provided either  $d = 2$  or  $\gamma_2 = 0$

## Concluding remarks

- ▷ Models with  $\partial_t u$  of order  $u^4 + v^4$  and  $\partial_t v$  of order  $u^2 + v$  should be renormalisable  
Current approach does not work when singular part  $(t, x)$ -dependent
- ▷ Global existence: recent progress by J.-C. Mourrat and H. Weber on 2D and 3D Allen–Cahn
- ▷ More quantitative results?

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