

Lyapunov exponent of the SHE with general initial data

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Stochastic heat equation

- 1 + 1 dimension Stochastic heat equation (SHE)

$$\partial_t \mathcal{Z}(t, x) = \frac{1}{2} \partial_{xx} \mathcal{Z}(t, x) + \mathcal{Z}(t, x) \xi(t, x)$$

$\xi(t, x)$ is space-time white noise.

- Mild Solution

$$\mathcal{Z}(t, x) = \int p(t, x - y) \mathcal{Z}(0, y) dy + \int_0^t \int p(t - s, x - y) \mathcal{Z}(s, y) \xi(s, y) ds dy$$

For suitable initial $\mathcal{Z}(0, \cdot)$, the solution exists and is unique.

- Strict positivity [Mueller 91], [Moreno Flores 14]

An informal Feynman-Kac

- 1 + 1 dimension Stochastic heat equation (SHE)

$$\partial_t \mathcal{Z}(t, x) = \frac{1}{2} \partial_{xx} \mathcal{Z}(t, x) + \mathcal{Z}(t, x) \xi(t, x), \quad \mathcal{Z}(0, \cdot) = f$$

- Feynman Kac

$$\mathcal{Z}(t, x) = \mathbb{E}_x \left[\exp \left(\int_0^t \xi(t-s, B(s)) \right) f(B(t)) \right]$$

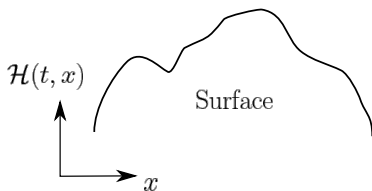
- When f is a Dirac-Delta function,

$$\mathcal{Z}(t, x) = \mathbb{E}_{x \rightarrow 0} \left[\exp \left(\int_0^t \xi(t-s, B_b(s)) \right) \right] p(t, x)$$

Consequently, $\mathcal{Z}(t, x) e^{\frac{x^2}{2t}}$ is stationary in x .

- Kardar-Parisi-Zhang equation

$$\partial_t \mathcal{H}(t, x) = \frac{1}{2} \partial_{xx} \mathcal{H}(t, x) + \frac{1}{2} (\partial_x \mathcal{H}(t, x))^2 + \xi(t, x)$$



- Hopf-Cole solution $\mathcal{H}(t, x) = \log \mathcal{Z}(t, x)$

$$\partial_t \mathcal{Z}(t, x) = \frac{1}{2} \partial_{xx} \mathcal{Z}(t, x) + \mathcal{Z}(t, x) \xi(t, x)$$

- Two types of initial data
 - $\mathcal{Z}(0, x) = \delta(x)$ narrow wedge
 - $\mathcal{Z}(0, x) = \exp(f(x)), f : \mathbb{R} \rightarrow \mathbb{R}$ general initial data
- As a notation, we will denote the SHE with above initial data to be \mathcal{Z}^{nw} and \mathcal{Z}^f , respectively. For the corresponding KPZ equation, denote by \mathcal{H}^{nw} and \mathcal{H}^f .

- For $p > 0$, define the p -th Lyapunov exponent to be

$$\gamma(p) := \lim_{t \rightarrow \infty} \frac{1}{t} \log \mathbb{E} \left[\mathcal{Z}(t, 0)^p \right]$$

if the limit exists.

- The Lyapunov exponent is related to
 - Intermittency: $\gamma(1) < \frac{\gamma(2)}{2} < \frac{\gamma(3)}{3} < \dots$
 - Large deviation principle (LDP)

- Intermittency: $\gamma(1) < \frac{\gamma(2)}{2} < \frac{\gamma(3)}{3} < \dots$
- Set $\frac{\gamma(n-1)}{n-1} < \beta_n < \frac{\gamma(n)}{n}$. Consider the random set,

$$\mathcal{A}_n = \{Z(t, 0) \geq e^{t\beta_n}\}$$

Clearly, we have

$$\mathcal{A}_1 \supseteq \mathcal{A}_2 \supseteq \mathcal{A}_3 \supseteq \dots$$

Moreover, $\mathbb{P}(\mathcal{A}_n)$ decays exponentially in t . However, \mathcal{A}_n explains the n -th moment of $Z(t, 0)$

$$\underbrace{\mathbb{E}\left[Z(t, 0)^n\right]}_{\sim \exp(t\gamma(n))} = \underbrace{\mathbb{E}\left[Z(t, 0)^n \mathbb{1}_{\mathcal{A}_n}\right]}_{\leq \exp(tn\beta_n)} + \underbrace{\mathbb{E}\left[Z(t, 0)^n \mathbb{1}_{\mathcal{A}_n^c}\right]}$$

- [Amir-Corwin-Quastel 11] As $t \rightarrow \infty$,

$$(t/2)^{-\frac{1}{3}} (\mathcal{H}^{\text{nw}}(t, 0) + \frac{t}{24}) \Rightarrow \text{Tracy-Widom GUE}$$

- [Das-Tsai 19] For $p > 0$,

$$\gamma^{\text{nw}}(p) = \frac{1}{t} \log \mathbb{E} \left[\mathcal{Z}^{\text{nw}}(t, 0)^p \right] = \frac{p^3}{24} - \frac{p}{24}$$

They also get the **upper tail LDP**,

$$\lim_{t \rightarrow \infty} \frac{1}{t} \log \mathbb{P} \left(\mathcal{H}^{\text{nw}}(t, 0) + \frac{t}{24} > st \right) = -\frac{4\sqrt{2}}{3} s^{\frac{3}{2}}$$

Note that $\frac{4\sqrt{2}}{3} s^{\frac{3}{2}} = \max_{p>0} \left(sp - \frac{p^3}{24} \right)$

Lemma (Ghosal-L. 20)

Let $X(t)$ be a stochastic process. Assume there exists $h : C^1(\mathbb{R}_{>0})$ such that $h' : (0, \infty) \rightarrow (\zeta, \infty)$ is bijective and increasing and for every $p > 0$,

$$\lim_{t \rightarrow \infty} \frac{1}{t} \log \mathbb{E} \left[e^{pX(t)} \right] = h(p)$$

Then for any $s > \zeta$

$$\lim_{t \rightarrow \infty} \frac{1}{t} \mathbb{P} \left(X(t) > st \right) = - \sup_{p > 0} \left\{ ps - h(p) \right\}$$

- We review some technique in the computation of the Lyapunov exponent.
- [Bertini-Cancrini 95], [Hu-Nualart 11]

$$\mathbb{E}\left[\mathcal{Z}(t, 0)^n\right] = \mathbb{E}\left[\exp\left(\sum_{1 \leq i < j \leq n} \int_0^t \delta(B_i - B_j)\right)\right]$$

claim that $\gamma(n) = \frac{n^3 - n}{24}$ for $n \in \mathbb{Z}_{\geq 1}$.

- Analyzing the above formula, [Chen 15] provides a rigorous proof of $\gamma(n) = \frac{n^3 - n}{24}$ for $n \in \mathbb{Z}_{\geq 1}$.
- [Corwin-Ghosal 18] shows that for $\mathcal{Z}(0, \cdot) = \delta(\cdot)$, $\gamma^{\text{nw}}(n) = \frac{n^3 - n}{24}$

$$\mathbb{E}\left[\mathcal{Z}^{\text{nw}}(t, 0)^n\right] = n \text{ fold integral}$$

[Das-Tsai 19] shows that $\gamma^{\text{nw}}(p) = \frac{p^3 - p}{24}$ for $p \in \mathbb{R}_{>0}$. Consequently, they obtain

$$\frac{1}{t} \log \mathbb{P} \left(\mathcal{H}^{\text{nw}}(t, 0) + \frac{t}{24} > st \right) = -\frac{4\sqrt{2}}{3} s^{\frac{3}{2}}.$$

Proof sketch: By integrability [Amir-Corwin-Quastel 11], we have

$$\mathbb{E} \left[\exp \left(-s \mathcal{Z}^{\text{nw}}(t, 0) e^{\frac{t}{24}} \right) \right] = \det \left[I - K_{s,t} \right], s > 0 \quad (1)$$

Lemma

For $\alpha \in [0, 1)$, we have

$$\mathbb{E} \left[U^{n-1+\alpha} \right] = \frac{(-1)^n}{\Gamma(1-\alpha)} \int_0^\infty s^{-\alpha} \frac{d^n}{ds^n} \mathbb{E} \left[e^{-sU} \right] ds$$

For the SHE \mathcal{Z}^f under initial data $\mathcal{Z}^{\text{nw}}(0, \cdot) = \exp(f(\cdot))$, there is no exact formula like (1).

Lyapunov exponent

Denote $\gamma^f(p) := \lim_{t \rightarrow \infty} \frac{1}{t} \log \mathbb{E} \left[\mathcal{Z}^f(t, 0)^p \right]$. Our result applies to a general class of initial data. For simplicity, let me present two special cases.

Theorem (Ghosal L. 20)

If f is bounded, then $\gamma^f(p) = \frac{p^3 - p}{24}$ for all $p > 0$. Moreover,

$$\lim_{t \rightarrow \infty} \frac{1}{t} \log \mathbb{P} \left(\mathcal{H}^f(t, 0) + \frac{t}{24} > st \right) = -\frac{4\sqrt{2}}{3} s^{\frac{3}{2}}.$$

Theorem (Ghosal L. 20)

If f is a two sided Brownian motion, then $\gamma^f(p) = \frac{4p^3 - p}{24}$ for all $p > 0$. Moreover, for $s > 0$,

$$\lim_{t \rightarrow \infty} \frac{1}{t} \log \mathbb{P} \left(\mathcal{H}^f(t, 0) + \frac{t}{24} > st \right) = -\frac{2\sqrt{2}}{3} s^{\frac{3}{2}}.$$

- [Corwin-Hammond 16] distributional identity

$$\mathcal{Z}^f(t, 0) = \int \mathcal{Z}^{\text{nw}}(t, x) \exp(f(x)) dx$$

where f and \mathcal{Z}^{nw} are independent.

- [Amir-Corwin-Quastel 11] $\mathcal{Z}^{\text{nw}}(t, x) \exp(\frac{x^2}{2t})$ is stationary in x .
- Spatial increment tail bound [Corwin-Ghosal-Hammond 19]

- We assume the existence of $g : \mathbb{R}_{>0} \rightarrow \mathbb{R}$ such that for every $p > 0$,

$$g(p) := \lim_{t \rightarrow \infty} \frac{1}{t} \log \int \mathbb{E} \left[e^{pf(x)} e^{-\frac{px^2}{2t}} dx \right]$$

- Since

$$\mathcal{Z}^f(t, 0) \stackrel{d}{=} \int \mathcal{Z}^{\text{nw}}(t, x) e^{f(x)} dx,$$

we have

$$\mathbb{E}[\mathcal{Z}^f(t, 0)^p] = \mathbb{E} \left[\left(\int \mathcal{Z}^{\text{nw}}(t, x) e^{f(x)} dx \right)^p \right]$$

- Approximation

$$\begin{aligned}\mathbb{E}[\mathcal{Z}^f(t, 0)^p] &= \mathbb{E}\left[\left(\int \mathcal{Z}^{\text{nw}}(t, x)e^{f(x)} dx\right)^p\right] \\ &\approx \mathbb{E}\left[\int \mathcal{Z}^{\text{nw}}(t, x)^p e^{pf(x)} dx\right] \\ &= \int \mathbb{E}[\mathcal{Z}^{\text{nw}}(t, x)^p] \mathbb{E}[e^{pf(x)}] dx \\ &= \mathbb{E}[\mathcal{Z}^{\text{nw}}(t, 0)^p] \int \mathbb{E}[e^{p(f(x) - \frac{x^2}{2t})}] dx\end{aligned}$$

- The last step follows from the stationarity of $\mathcal{Z}^{\text{nw}}(t, x)e^{\frac{x^2}{2t}}$.

- We conclude $\gamma^f(p) = \gamma^{\text{nw}}(p) + g(p)$

- f is bounded, $g = 0$; f is Brownian, $g(p) = \frac{p^3}{8}$.

Technical condition of the initial data

'Condition' in the heuristic

$$\lim_{t \rightarrow \infty} \frac{1}{t} \log \left(\int \mathbb{E}[e^{pf(x)}] e^{-\frac{px^2}{2t}} dx \right) = g(p).$$

Real condition

Consider f satisfying the conditions: there exists $g : \mathbb{R}_{>0} \rightarrow \mathbb{R}$ s.t. for all $p > 0$,

$$1 \quad \lim_{t \rightarrow \infty} \frac{1}{t} \sup_{x \in \mathbb{R}} \left(\log \mathbb{E}[e^{pf(x)}] - \frac{px^2}{2t} \right) = g(p)$$

$$2 \quad \liminf_{\epsilon \rightarrow 0} \lim_{t \rightarrow \infty} \frac{1}{t} \log \int e^{-\frac{p(1-\epsilon)x^2}{2t}} \mathbb{E}[e^{p(1+\epsilon)f(x)}] dx \leq g(p)$$

3 There exists $C, \kappa, \delta > 0$ s.t. for all $s > 0$ and x, y s.t. $|x - y| \leq 1$

$$\mathbb{P}(|f(x) - f(y)| > s) \leq C \exp(-\kappa s^{1+\delta})$$

Theorem (Ghosal, L.20)

Assume f satisfies the previous condition, then for every $p > 0$, $\gamma_p^f = \frac{p^3 - p}{24} + g(p)$. Furthermore, if $g \in C^1(\mathbb{R}_{>0})$ and $\lim_{p \rightarrow 0} g'(p) = \zeta$ is finite, then for $s > \zeta$,

$$\lim_{t \rightarrow \infty} \frac{1}{t} \mathbb{P} \left(\mathcal{H}^f(t, 0) + \frac{t}{24} > st \right) = -I(s)$$

where $I(s) = \max_{p \geq 0} \{ sp - \frac{p^3}{24} - g(p) \}$

Goal

(lower bound) $\liminf_{t \rightarrow \infty} \frac{1}{t} \log \mathbb{E}[\mathcal{Z}^f(t, 0)^p] \geq g(p) + \gamma^{\text{nw}}(p).$

(upper bound) $\limsup_{t \rightarrow \infty} \frac{1}{t} \log \mathbb{E}[\mathcal{Z}^f(t, 0)^p] \leq g(p) + \gamma^{\text{nw}}(p)$

Proof (Upper bound $p > 1$)

By Hölder inequality, $q = \frac{p}{p-1}$,

$$\begin{aligned} \mathcal{Z}^f(t, 0) &= \int e^{-\frac{\epsilon x^2}{2t}} \left(e^{\frac{\epsilon x^2}{2t}} \mathcal{Z}^{\text{nw}}(t, x) e^{f(x)} \right) dx \\ &\leq \left(\int e^{-\frac{q\epsilon x^2}{2t}} dx \right)^{\frac{1}{q}} \left(\int \mathcal{Z}^{\text{nw}}(t, x)^p e^{\frac{p\epsilon x^2}{2t}} e^{pf(x)} dx \right)^{\frac{1}{p}} \end{aligned}$$

Proof (continued)

$$\begin{aligned} Z^f(t, 0) &\leq \left(\int e^{-\frac{q\epsilon x^2}{2t}} dx \right)^{\frac{1}{q}} \left(\int Z^{\text{nw}}(t, x)^p e^{\frac{p\epsilon x^2}{2t}} e^{pf(x)} dx \right)^{\frac{1}{p}} \\ \implies \mathbb{E} \left[Z^f(t, 0)^p \right] &\leq \left(\frac{2\pi t}{q\epsilon} \right)^{\frac{p}{2q}} \mathbb{E} \left[\int Z^{\text{nw}}(t, x)^p e^{\frac{p\epsilon x^2}{2t}} e^{pf(x)} dx \right] \end{aligned}$$

Recall $\mathbb{E} [Z^{\text{nw}}(t, x)^p] = \mathbb{E} [Z^{\text{nw}}(t, 0)^p] e^{-\frac{p\epsilon x^2}{2t}}$,

$$\mathbb{E} [Z^f(t, 0)^p] \leq \left(\frac{2\pi t}{q\epsilon} \right)^{\frac{p}{2q}} \mathbb{E} [Z^{\text{nw}}(t, 0)^p] \int e^{-\frac{p(1-\epsilon)x^2}{2t}} \mathbb{E} [e^{pf(x)}] dx$$

By condition, we conclude

$$\limsup_{t \rightarrow \infty} \frac{1}{t} \log \mathbb{E} [Z^f(t, 0)^p] \leq \gamma^{\text{nw}}(p) + g(p).$$

Upper bound, $p \in (0, 1]$

Due to **sub-additivity**, for $p \leq 1$ and a_n positive,

$$\left(\sum_n a_n \right)^p \leq \sum_n a_n^p$$

Then

$$\begin{aligned} \mathbb{E} \left[\mathcal{Z}^f(t, 0)^p \right] &= \mathbb{E} \left[\left(\int \mathcal{Z}^{\text{nw}}(t, x) e^{f(x)} dx \right)^p \right] \\ &\leq \sum_{n \in \mathbb{Z}} \mathbb{E} \left[\left(\int_n^{n+1} \mathcal{Z}^{\text{nw}}(t, x) e^{f(x)} dx \right)^p \right]. \end{aligned}$$

Need to compare $\mathcal{Z}^{\text{nw}}(t, x)$ with $\mathcal{Z}^{\text{nw}}(t, y)$ when x, y satisfy $|x - y| \leq 1$.

Increment tail bound

Proposition (Corwin-Ghosal-Hammond 19)

Recall $\mathcal{H}^{\text{nw}} = \log \mathcal{Z}^{\text{nw}}$. For any $\epsilon > 0$, there exists C, κ s.t. for all $t > 1$ and $s > 0$

$$\mathbb{P}\left(\sup_{x \in [0, t^{\frac{1}{3}}]} (\mathcal{H}^{\text{nw}}(t, x) - \mathcal{H}^{\text{nw}}(t, 0) - \frac{x^2}{2}) \geq s\right) \leq Ce^{-\kappa s^{\frac{9}{8}} - \epsilon}$$

$$\mathbb{P}\left(\inf_{x \in [0, t^{\frac{1}{3}}]} (\mathcal{H}^{\text{nw}}(t, x) - \mathcal{H}^{\text{nw}}(t, 0) + \frac{x^2}{2}) \leq -s\right) \leq Ce^{-\kappa s^{\frac{9}{8}} - \epsilon}$$

Lemma

Assume $\mathbb{P}(Y_t > s) \leq C \exp(-\kappa s^{1+\delta})$ for all $t, s > 1$. Let X be a non-negative random variable. For any fixed $\epsilon > 0$, $\exists C$ s.t. for all t ,

$$\mathbb{E}[Xe^{Y_t}] \leq C(\mathbb{E}[X^{1+\epsilon}])^{\frac{1}{1+\epsilon}}$$

Upper bound, $p \in (0, 1]$

$$\mathbb{E}[\mathcal{Z}^f(t, 0)^p] \leq \sum_{n \in \mathbb{Z}} \underbrace{\mathbb{E}\left[\left(\int_n^{n+1} \mathcal{Z}^{\text{nw}}(t, x) e^{f(x)} dx\right)^p\right]}_{\mathcal{I}_n}.$$

$$\mathcal{J}_n(t) := \sup_{x \in [n, n+1]} \left(\mathcal{H}^{\text{nw}}(t, x) - \mathcal{H}^{\text{nw}}(t, n) + \frac{(x-n)n}{t} - \frac{(x-n)^2}{2} \right)$$

$(\mathcal{Z}^{\text{nw}}(t, n) e^{\frac{n^2}{2t}}, \mathcal{J}_n(t))$ is stationary in n . Recall that $\mathcal{Z}^{\text{nw}} = \exp(\mathcal{H}^{\text{nw}})$,

$$\mathcal{Z}^{\text{nw}}(t, x) \leq C \mathcal{Z}^{\text{nw}}(t, n) e^{\mathcal{J}_n(t)}, \quad x \in [n, n+1]$$

Hence,

$$\begin{aligned} \mathcal{I}_n &\leq C \mathbb{E}[\mathcal{Z}^{\text{nw}}(t, n)^p e^{p\mathcal{J}_n(t)}] \mathbb{E}\left[\left(\int_n^{n+1} e^{f(x)} dx\right)^p\right] \\ &= C e^{-\frac{pn^2}{2t}} \mathbb{E}[\mathcal{Z}^{\text{nw}}(t, 0)^p e^{p\mathcal{J}_0(t)}] \mathbb{E}\left[\left(\int_n^{n+1} e^{f(x)} dx\right)^p\right] \end{aligned}$$

Upper bound, $p \in (0, 1]$

$$\blacksquare \mathbb{E} \left[\mathcal{Z}^f(t, 0)^p \right] \leq \underbrace{\sum_{n \in \mathbb{Z}} \mathbb{E} \left[\left(\int_n^{n+1} \mathcal{Z}^{\text{nw}}(t, x) e^{f(x)} dx \right)^p \right]}_{\mathcal{I}_n}.$$

$$\blacksquare \mathcal{I}_n \leq C e^{-\frac{pn^2}{2t}} \mathbb{E} \left[\mathcal{Z}^{\text{nw}}(t, 0)^p e^{p\mathcal{J}_0(t)} \right] \mathbb{E} \left[\left(\int_n^{n+1} e^{f(x)} dx \right)^p \right]$$

■ This implies that

$$\mathbb{E} \left[\mathcal{Z}^f(t, 0)^p \right] \leq C \underbrace{\mathbb{E} \left[\mathcal{Z}^{\text{nw}}(t, 0)^p e^{p\mathcal{J}_0(t)} \right]}_{A_1(t)} \times \underbrace{\left(\sum_n e^{-\frac{pn^2}{2t}} \mathbb{E} \left[\left(\int_n^{n+1} e^{f(x)} dx \right)^p \right] \right)}_{A_2(t)}$$

$$\mathbb{E}[\mathcal{Z}^f(t, 0)^p] \leq C \underbrace{\mathbb{E}[\mathcal{Z}^{\text{nw}}(t, 0)^p e^{p\mathcal{J}_0(t)}]}_{A_1(t)} \times \underbrace{\left(\sum_n e^{-\frac{pn^2}{2t}} \mathbb{E}\left[\left(\int_n^{n+1} e^{f(x)} dx \right)^p \right] \right)}_{A_2(t)}$$

$$A_1(t) \leq C (\mathbb{E}[\mathcal{Z}^{\text{nw}}(t, 0)^{p(1+\epsilon)}])^{\frac{1}{1+\epsilon}}$$

$$A_2(t) \leq C \int e^{-\frac{p(1-\epsilon)x^2}{2t}} \mathbb{E}[e^{p(1+\epsilon)f(x)}] dx$$

Consequently,

$$\limsup \frac{1}{t} \log A_1(t) \leq \frac{p^3 - p}{24} \quad \text{[Das-Tsai 19]}$$

$$\limsup \frac{1}{t} \log A_2(t) \leq g(p) \quad \text{our condition}$$

Consider the half-space SHE with Robin boundary

$$\begin{aligned}\partial_t \mathcal{Z}(t, x) &= \frac{1}{2} \partial_{xx} \mathcal{Z}(t, x) + \xi(t, x) \mathcal{Z}(t, x) \\ \partial_x \mathcal{Z}(t, 0) &= A \mathcal{Z}(t, 0), \quad \mathcal{Z}(0, x) = \delta(x).\end{aligned}$$

When $A = -\frac{1}{2}$, [Barraquand-Borodin-Corwin-Wheeler 18], [Parekh 19] shows that

$$(t/2)^{-\frac{1}{3}} \left(\log \mathcal{Z}(t, 0) + \frac{t}{24} \right) \Rightarrow \text{Tracy-Widom GOE}$$

Theorem (L. 20)

For the half-line SHE with $A = -\frac{1}{2}$, for every $p > 0$, $\gamma(p) = \frac{4p^3 - p}{24}$.
Furthermore,

$$\lim_{t \rightarrow \infty} \frac{1}{t} \log \mathbb{P} \left(\mathcal{H}(t, 0) + \frac{t}{24} > st \right) = -\frac{2\sqrt{2}}{3} s^{\frac{3}{2}}.$$

Thank you!