Regularity structures and paracontrolled calculus

Joint works with M. Hoshino

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- 1. Pointwise description devices
- 2. Fourier-type description devices

3. From paracontrolled systems to models and modelled distributions

Singular PDEs = multiplication problem, e.g.

 $(\partial_t - \Delta)u = u\zeta$, in 2-dimensional torus, $(\partial_t - \partial_x^2)u = \xi + (\partial_x u)^2$, in 1-dimensional torus,

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▶ The mantra – If you can make sense of the ill-defined term $F(Z_i, \nabla Z_i, \zeta)$ of a singular PDE

$$\mathscr{L}u = F(u, \nabla u, \zeta),$$

for some reference objects Z_i using extra arguments, you can make sense of the ill-defined term $F(u, \nabla u, \zeta)$ for functions/distributions u that look like the Z_i 's.

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Leads to regularity structures, models and modelled distributions, and paracontrolled calculus and paracontrolled systems.

Regularity structures (RS) and paracontrolled calculus (PC) have their roots in rough paths theory for ODEs driven by irregular controls

 $dz_t = F(z_t) dX_t.$

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• RS - a 'microscopic' pointwise description of dynamics

 $z_t - z_s = F(z_s)(X_t - X_s) + (\text{negligeable})_{ts};$ needs $\int_s^t (X_u - X_s) dX_u.$

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• PC - a 'macroscopic' description

 $z = P_{F(z)}X + (\text{more regular});$ needs XdX,

with Bony's paraproduct P, a bilinear Fourier-type operator.

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Our aim in a singular PDE setting

microscopic description \iff macroscopic description

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Mimick

 $z_t - z_s = F(z_s)(X_t - X_s) + (\text{negligeable})_{ts}$

and describe distributions $f(\cdot)$

 $f(\cdot) \simeq \sum_{ au \in \mathcal{B}} f^{ au}(x) \left(\Pi_x au
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 $f^{ au}(y)\simeq \sum_{\mu\in\mathcal{B}^+}f^{ au\mu}(x)\,\mathsf{g}_{yx}(\mu),\quad ext{near each }x,$

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Consistency of repeated re-expansion around different points

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with another set of x-dependent reference functions $y \mapsto g_{yx}(\mu)$, indexed by another finite set of labels $\mu \in \mathcal{B}^+$.

Consistency of repeated re-expansion around different points and requirement that the $g(\tau)$ form a sufficiently rich family to describe an algebra of functions,

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Consistency of repeated re-expansion around different points and requirement that the $g(\tau)$ form a sufficiently rich family to describe an algebra of functions, directly lead to the definition of a concrete regularity structure \mathscr{T} and a model (g, Π) on it.

Write $T = \operatorname{span}(\mathcal{B})$, and $T^+ = \operatorname{span}(\mathcal{B}^+)$.

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Write $T = \operatorname{span}(\mathcal{B})$, and $T^+ = \operatorname{span}(\mathcal{B}^+)$.

► Concrete regularity structure \mathscr{T} – A pair $(T^+, \Delta^+), (T, \Delta)$ of graded linear spaces,

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Write $T = \operatorname{span}(\mathcal{B})$, and $T^+ = \operatorname{span}(\mathcal{B}^+)$.

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• There is a map $\Pi: T \to \mathcal{S}'(\mathbb{T}^d)$, such that

 $\Pi_x \tau = (\Pi \otimes g_x^{-1}) \Delta \tau$

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has $C^{|\tau|}$ -regularity at x (only).

Set $g_{zy} := g_z \star g_y^{-1}$, and $\widehat{g_{zy}} := (I \otimes g_{zy})\Delta : T \to T$.



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$$\mathcal{D}^{\gamma}(\mathcal{T}, g) := \left\{ \mathbf{f} := \left(f^{\tau}(x) \right)_{\tau \in \mathcal{B}, \ x \in \mathbb{T}^{d}}; \ \left| \mathbf{f}(z) - \widehat{g_{zy}}(\mathbf{f}(y)), \tau \right\rangle \right| \lesssim |z - y|^{\gamma - |\tau|},$$
$$\forall \tau \in \mathcal{T}, \forall y, z \in \mathbb{T}^{d} \right\}: \text{ modelled distributions}$$

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Set $g_{zy} := g_z \star g_y^{-1}$, and $\widehat{g_{zy}} := (I \otimes g_{zy})\Delta : T \to T$. Quantify the expansions for $f(\cdot) \simeq \sum_{\tau \in \mathcal{B}} f^{\tau}(x) (\Pi_x \tau)(\cdot)$ and the f^{τ} . Pick $\gamma \in \mathbb{R}$ and set

$$\mathcal{D}^{\gamma}(\mathcal{T}, g) := \left\{ \mathbf{f} := \left(f^{\tau}(x) \right)_{\tau \in \mathcal{B}, \, x \in \mathbb{T}^{d}}; \, \left| \mathbf{f}(z) - \widehat{g_{zy}}(\mathbf{f}(y)), \tau \right\rangle \right| \lesssim |z - y|^{\gamma - |\tau|},$$
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Reconstruction theorem (Hairer) – Given a model (g, Π) on a regularity structure \mathscr{T} , there exists a linear continuous operator

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1. Pointwise description devices

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such that

$$\left|\left\langle \mathsf{Rf} - \sum_{\tau} f^{\tau}(x) \Pi_{x} \tau, \varphi_{x}^{\lambda} \right\rangle\right| \lesssim \lambda^{|\tau|};$$

this map **R** is unique if $\gamma > 0$. It is called the **reconstruction map**.

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2. Fourier-type description devices

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Theorem (B.-Hoshino 2018) – Fix a regularity structure \mathscr{T} and a model $M = (g, \Pi)$ on \mathscr{T} . One can construct 'reference functions/distributions' $\{[\tau]^g \in C^{|\tau|}(\mathbb{T}^d)\}_{\tau \in \mathcal{B}^+}$ and $\{[\sigma]^M \in C^{|\sigma|}(\mathbb{T}^d)\}_{\sigma \in \mathcal{B}}$ such that

$$\begin{split} \mathbf{g}(\tau) &= \sum_{\mathbf{1} <^+ \nu <^+ \tau} \mathsf{P}_{\mathbf{g}(\tau/^+ \nu)}[\nu]^{\mathbf{g}} + [\tau]^{\mathbf{g}}, \\ \mathbf{\Pi} \sigma &= \sum_{\mu < \sigma} \mathsf{P}_{\mathbf{g}(\sigma/\mu)}[\mu]^{\mathsf{M}} + [\sigma]^{\mathsf{M}}. \end{split}$$

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We talk of para-remainders $[\tau]^{g}, [\sigma]^{M}$; they depend continuously on the model M.

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for an $[f^{\sigma}]^{g} \in \mathcal{C}^{\gamma-|\sigma|}(\mathbb{T}^{d})$. Moreover, the para-remainder map

$$\mathbf{f} \mapsto \left([\mathbf{f}]^{\mathsf{M}}, \left([f^{\sigma}]^{\mathsf{g}} \right)_{\sigma \in \mathcal{B}} \right)$$

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from $\mathcal{D}^{\gamma}(T,g)$ to $\mathcal{C}^{\gamma}(\mathbb{T}^d) \times \prod_{\tau \in \mathcal{B}} \mathcal{C}^{\gamma-|\tau|}(\mathbb{T}^d)$, is continuous.

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Proposition – If g is given, then for any family $([\sigma] \in C^{|\sigma|}(\mathbb{T}^d))_{\sigma \in \mathcal{B}_{\bullet}, |\sigma| < 0}$ there exists a unique model (g, Π) on \mathscr{T} such that

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One assumes fairly weak assumptions on \mathscr{T} , satisfied by all reasonable regularity structures, like the regularity structures used for the study of singular PDEs. Assume in particular \mathcal{B}^+ freely generated by \mathcal{B}^+_{\bullet} and monomials.

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▶ Main assumption on (T^+, Δ^+)

(1 – Generating set) There exists a finite subset \mathcal{G}_{\bullet}^+ of \mathcal{B}_{\bullet}^+ such that

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Theorem (B. Hoshino 2019) – Under weak assumptions, for any family $([\tau] \in C^{|\tau|}(\mathbb{T}^d))_{\tau \in \mathcal{G}^+_{\Phi}}$ there exists a unique g map on (T^+, Δ^+) such that

$$g(au) = \sum_{\mu < {}^+ au, \mu \in \mathcal{B}^+} P_{g(au/{}^+\mu)}[\mu]^g + [au], \quad \forall \, au \in \mathcal{G}_{ullet}^+.$$

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Theorem (B. Hoshino 2019) – For any reasonable regularity structure \mathcal{T} , one has a bi-Lipschitz parametrization of the space of models by

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Corollary (B. Hoshino 2019) – The space of smooth models is dense in the space of models, for a slightly weaker topology.

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Corollary (B. Hoshino 2019) – The space of smooth models is dense in the space of models, for a slightly weaker topology.

(A result similar to Corollary proved by Singh and Teichmann 2018.) The models used for the study of **singular PDEs** are particular: their g maps are determined by their Π map; one talks of **admissible models**.

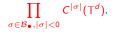
Theorem (B. Hoshino 2019) – For any reasonable regularity structure \mathcal{T} , one has a bi-Lipschitz parametrization of the space of models by

$$\prod_{\tau \in \mathcal{G}_{\bullet}^+} C^{|\tau|}(\mathbb{T}^d) \times \prod_{\sigma \in \mathcal{B}_{\bullet}, |\sigma| < 0} C^{|\sigma|}(\mathbb{T}^d).$$

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Theorem (B. Hoshino 2018) – For the regularity structures used for singular PDEs, one has a bi-Lipschitz parametrization of the space of admissible models by



(Generalizes greatly a result by Tapia and Zambotti (2018) on the parametrization of the set of branched rough paths – they used completely different methods.)

Extension theorem for rough paths (Lyons & Victoir 2007) – Given any \mathbb{R}^{ℓ} -valued Hölder control h on a bounded time interval, one can lift h into a rough path.

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Thank you for your attention!

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