Fast-slow systems with chaotic noise

David Kelly Ian Melbourne

Department of Mathematics
University of North Carolina
Chapel Hill NC
www.dtbkelly.com

March 28, 2014

Probability seminar, Université Paris Dauphine.

Outline

Two problems :

1 - Fast-slow systems in continuous time

2 - Fast-slow systems in discrete time

Fast-slow systems in continuous time

Let $\dot{Y} = g(Y)$ be some chaotic ODE with state space Λ and invariant measure μ. We consider fast-slow systems of the form

$$\frac{dX^{(\varepsilon)}}{dt} = \varepsilon^{-1} h(X^{(\varepsilon)}, Y^{(\varepsilon)}) + f(X^{(\varepsilon)}, Y^{(\varepsilon)})$$
$$\frac{dY^{(\varepsilon)}}{dt} = \varepsilon^{-2} g(Y^{(\varepsilon)}) \ ,$$

where $\varepsilon \ll 1$ and $h, f : \mathbb{R}^e \times \Lambda \to \mathbb{R}^e$ and $\int h(\cdot, y)\, \mu(dy) = 0$. Also assume that $Y(0) \sim \mu$.

The aim is to characterize the **distribution** of $X^{(\varepsilon)}$ as $\varepsilon \to 0$.

Fast-slow systems as SDEs

Consider the simplified slow equation

$$\frac{dX^{(\varepsilon)}}{dt} = \varepsilon^{-1} h(X^{(\varepsilon)}) v(Y^{(\varepsilon)}) + f(X^{(\varepsilon)})$$

where $h : \mathbb{R}^e \to \mathbb{R}^{e \times d}$ and $v : \Lambda \to \mathbb{R}^d$ with $\int v(y)\mu(dy) = 0$.

If we write $W^{(\varepsilon)}(t) = \varepsilon^{-1} \int_0^t v(Y^{(\varepsilon)}(s))ds$ then

$$X^{(\varepsilon)}(t) = X^{(\varepsilon)}(0) + \int_0^t h(X^{(\varepsilon)}(s))dW^{(\varepsilon)}(s) + \int_0^t f(X^{(\varepsilon)}(s))ds$$

where the integral is of Riemann-Lebesgue type.

Invariance principle for $W^{(\varepsilon)}$

We can write $W^{(\varepsilon)}$ as

$$W^{(\varepsilon)}(t) = \varepsilon \int_0^{t/\varepsilon^2} v(Y(s))ds = \varepsilon \sum_{j=0}^{\lfloor t/\varepsilon^2 \rfloor - 1} \int_j^{j+1} v(Y(s))ds$$

The assumptions on Y lead to **decay of correlations** for the sequence $\int_j^{j+1} v(Y(s))ds$.

One can show that $W^{(\varepsilon)} \Rightarrow W$ in the sup-norm topology, where W is a multiple of Brownian motion.

What about the SDE?

Since

$$X^{(\varepsilon)}(t) = X^{(\varepsilon)}(0) + \int_0^t h(X^{(\varepsilon)}(s))dW^{(\varepsilon)}(s) + \int_0^t f(X^{(\varepsilon)}(s))ds$$

This suggest a limiting SDE

$$X(t) = X(0) + \int_0^t h(X(s)) \star dW(s) + \int_0^t f(X(s))ds$$

But how should we interpret $\star dW$?

Continuity with respect to noise (Sussmann '78)

Suppose that

$$X(t) = X(0) + \int_0^t h(X(s))dU(s) + \int_0^t f(X(s))ds \ ,$$

where U is a smooth path.

If $d = 1$ **or** $h(x) = Id$ for all x, then $\Phi : U \to X$ is continuous in the sup-norm topology.

The simple case (Melbourne, Stuart '11)

If the flow is chaotic enough so that

$$W^{(\varepsilon)} \Rightarrow W ,$$

and **either** $d = 1$ **or** $h = \mathrm{Id}$

then we have that $X^{(\varepsilon)} \Rightarrow X$ in the sup-norm topology, where

$$dX = h(X) \circ dW + f(X)ds ,$$

where the stochastic integral is of Stratonovich type.

This famously falls apart when the noise is both **multidimensional** and **multiplicative**. That is, when $d > 1$ **and** $h \neq Id$.

Continuity with respect to rough paths (Lyons '97)

As above, let

$$X(t) = \int_0^t h(X(s))dU(s) + \int_0^t F(X(s))ds \ ,$$

where U is a smooth path. Let $\mathbb{U} : [0, T] \to \mathbb{R}^{d\times d}$ be defined by

$$\mathbb{U}^{\alpha\beta}(t) \stackrel{def}{=} \int_0^t U^\alpha(s)dU^\beta(s) \ .$$

Then the map

$$\Phi : (U, \mathbb{U}) \mapsto X$$

is **continuous** with respect to the "ρ_γ topology" . We call this the **rough path topology**.

The rough path topology

The ρ_γ topology is an extension of the γ-Hölder topology to the space of objects of the form $(U, \mathbb{U})$ ie. the space of **rough paths**. It has a metric

$$\rho_\gamma(U, \mathbb{U}, V, \mathbb{V}) = \sup_{s,t\in[0,T]} \left(\frac{|U(s,t) - V(s,t)|}{|s-t|^\gamma} + \frac{|\mathbb{U}(s,t) - \mathbb{V}(s,t)|}{|s-t|^{2\gamma}} \right)$$

where

$$U(s,t) = U(t) - U(s) \quad \text{and} \quad \mathbb{U}^{\beta\gamma}(s,t) = \int_s^t U^\beta(s,r)dU^\gamma(r)$$

In particular, it is **stronger** than the sup-norm topology.

A general theorem for continuous fast-slow systems

Let $\mathbb{W}^{(\varepsilon),\alpha\beta}(t) = \int_0^t W^{(\varepsilon),\alpha}(s) dW^{(\varepsilon),\beta}(s)$.

Suppose that $(W^{(\varepsilon)}, \mathbb{W}^{(\varepsilon)}) \Rightarrow (W, \mathbb{W})$ in the sup-norm topology where W is Brownian motion and

$$\mathbb{W}^{\alpha\beta}(t) = \int_0^t W^\alpha(s) \circ dW^\beta(s) + \lambda^{\alpha\beta} t$$

where $\lambda \in \mathbb{R}^{d\times d}$ and that $(W^{(\varepsilon)}, \mathbb{W}^{(\varepsilon)})$ satisfy the **tightness estimates**.

Then $X^{(\varepsilon)} \Rightarrow X$ in the sup norm topology, where

$$dX = h(X) \circ dW + \left(f(X) + \sum_{i,j,k} \lambda^{ik} \partial^j h^i(X) h_j^k(X) \right) dt$$

Tightness estimates

To lift a sup-norm invariance principle to a ρ_γ invariance principle, we use the **Kolmogorov criterion**. Let

$$W^{(\varepsilon)}(s,t) = W^{(\varepsilon)}(t) - W^{(\varepsilon)}(s)$$
$$\mathbb{W}^{(\varepsilon),\alpha\beta}(s,t) = \int_s^t W^{(\varepsilon),\alpha}(s,r)\,dW^{(\varepsilon),\beta}(r)$$

The **tightness estimates** are of the form

$$(\mathbf{E}_\mu|W^{(\varepsilon)}(s,t)|^q)^{1/q} \lesssim |t-s|^\alpha \quad \text{and} \quad (\mathbf{E}_\mu|\mathbb{W}^{(\varepsilon)}(s,t)|^{q/2})^{2/q} \lesssim |t-s|^{2\alpha}$$

for q large enough and $\alpha > 1/3$.

We have the following result

Theorem (K, Melbourne '14)

If the fast dynamics are "sufficiently chaotic", then $(W^{(\varepsilon)}, \mathbb{W}^{(\varepsilon)}) \Rightarrow (W, \mathbb{W})$ *where* W *is a Brownian motion and*

$$\mathbb{W}^{\alpha\beta}(t) = \int_0^t W^{\alpha}(s) \circ dW^{\beta}(s) + \frac{1}{2}\lambda^{\alpha\beta} t$$

where

$$\lambda^{\beta\gamma} = \int_0^{\infty} \mathbf{E}_{\mu}(v^{\beta}\, v^{\gamma}(Y(s)) - v^{\beta}(Y(s))\, v^{\gamma})\, ds\ .$$

Homogenized equations

Corollary

Under the same assumptions as above, the slow dynamics $X^{(\varepsilon)} \Rightarrow X$ *where*

$$dX = h(X) \circ dW + \left(f(X) + \sum_{i,j,k} \lambda^{ik} \partial^j h^i(X) h_j^k(X) \right) dt \; .$$

Rmk. The only case where one gets Stratonovich is when the Auto-correlation is symmetric. For instance, if the flow is **reversible**.

Now let's try **discrete** time ...

Discrete time fast-slow systems

Suppose that $T : \Lambda \to \Lambda$ is a chaotic map with invariant measure μ. We consider the discrete fast-slow system

$$X_{j+1}^{(n)} = X_j^{(n)} + n^{-1/2} h(X_j^{(n)}, T^j) + n^{-1} f(X_j^{(n)}, T^j)$$

Now define the path $X^{(n)}(t) = X_{\lfloor nt \rfloor}^{(n)}$.

The aim is to characterize the distribution of the path $X^{(n)}$ as $n \to \infty$.

Fast-slow systems as SDEs

Lets again simplify the slow equation to

$$X_{j+1}^{(n)} = X_j^{(n)} + n^{-1/2} h(X_j^{(n)}) v(T^j) \ .$$

If we sum these up, we get

$$X^{(n)}(t) = X^{(n)}(0) + \sum_{j=0}^{\lfloor nt \rfloor - 1} h(X_j^{(n)}) \frac{v(T^j)}{n^{1/2}}$$

If we write $W^{(n)}(t) = n^{-1/2} \sum_{j=0}^{\lfloor nt \rfloor - 1} v(T^j)$ then the path $X^{(n)}(t)$ satisfies

$$X^{(n)}(t) = X(0) + \int_0^t h(X^{(n)}(s-)) dW^{(n)}(s)$$

where the integral is defined in the “left-Riemann sum” sense.

Invariance principle

$$W^{(n)}(t) = n^{-1/2} \sum_{j=0}^{\lfloor nt \rfloor - 1} v(T^j)$$

We still have that $W^{(n)} \Rightarrow W$ in the Skorokhod topology, where W is a multiple of Brownian motion.

But $W^{(n)}$ is a step function ... so RPT doesn't really work... even if it did, you'll never satisfy the tightness estimates.

A general theorem for discrete fast-slow systems (K 14')

Let

$$\mathbb{W}^{(n),\alpha\beta}(t) = n^{-1} \sum_{0 \le i < j < \lfloor nt \rfloor} v^{\alpha}(T^{i}) v^{\beta}(T^{j})$$

Suppose that $(W^{(n)}, \mathbb{W}^{(n)}) \Rightarrow (W, \mathbb{W})$ in the Skorokhod topology where W is Brownian motion and

$$\mathbb{W}^{\alpha\beta}(t) = \int_0^t W^{\alpha}(s) \circ dW^{\beta}(s) + \lambda^{\alpha\beta} t$$

where $\lambda \in \mathbb{R}^{d \times d}$ and that $(W^{(n)}, \mathbb{W}^{(n)})$ satisfy the **discrete tightness estimates**.

Then $X^{(n)} \Rightarrow X$ in the Skorokhod topology, where

$$dX(t) = h(X) \circ dW + \sum_{i,j,k} \lambda^{ik} \partial^{j} h^{i}(X) h^{k}_{j}(X) dt$$

Discrete tightness estimates

The discrete tightness estimates are a **courser** version of the Kolmogorov criterion. Let

$$W^{(n),\alpha}(s,t) = n^{-1/2} \sum_{\lfloor ns \rfloor \le i < \lfloor nt \rfloor} v^{\alpha}(T^i)$$

$$\mathbb{W}^{(n),\alpha\beta}(s,t) = n^{-1} \sum_{\lfloor ns \rfloor \le i < j < \lfloor nt \rfloor} v^{\alpha}(T^i) v^{\beta}(T^j)$$

Then the **discrete tightness estimates** are of the form

$$(\mathbf{E}_\mu |W^{(n)}(\tfrac{j}{n}, \tfrac{k}{n})|^q)^{1/q} \lesssim \left|\frac{j-k}{n}\right|^{\alpha} \quad \text{and}$$

$$(\mathbf{E}_\mu |\mathbb{W}^{(n)}(\tfrac{j}{n}, \tfrac{k}{n})|^{q/2})^{2/q} \lesssim \left|\frac{j-k}{n}\right|^{2\alpha}$$

for all $j, k = 0, \ldots, n$, for q large enough and $\alpha > 1/3$.

We have the following result

Theorem (K, Melbourne '14)

If the fast dynamics are "sufficiently chaotic", then $(W^{(n)}, \mathbb{W}^{(n)}) \Rightarrow (W, \mathbb{W})$ *in the Skorokhod topology, where* W *is a Brownian motion and*

$$\mathbb{W}^{\alpha\beta}(t) = \int_0^t W^\alpha(s) \circ dW^\beta(s) + \frac{1}{2}\kappa^{\alpha\beta} t$$

where

$$\kappa^{\alpha\beta} = \sum_{j=1}^{\infty} \mathbf{E}_\mu v^\alpha v^\beta(T^j)$$

Homogenized equations

Corollary

Under the same assumptions as above, the slow dynamics $X^{(n)} \Rightarrow X$ *where*

$$dX = h(X) \circ dW + \sum_{i,j,k} \frac{1}{2} \kappa^{jk} \partial^i h^j(X) h^{ik}(X) dt \ .$$

Idea of proof

Recall that

$$X_{j+1}^{(n)} = X_j^{(n)} + n^{-1/2} h(X_j^{(n)}) v(T^j) \ .$$

The idea is to approximate $X^{(n)}(t) = X_{\lfloor nt \rfloor}^{(n)}$ by $\tilde{X}^{(n)}(t)$, which solves an equation driven by smooth paths.

Idea of proof

This can be achieved by finding a (piecewise smooth) rough path $\tilde{\mathbf{W}}^{(n)} = (\tilde{W}^{(n)}, \tilde{\mathbb{W}}^{(n)})$ such that

$$\left(\tilde{W}^{(n)}(\frac{j}{n}), \tilde{\mathbb{W}}^{(n)}(\frac{j}{n})\right) = \left(W^{(n)}(\frac{j}{n}), \mathbb{W}^{(n)}(\frac{j}{n})\right)$$

for all $j = 0, \ldots, n$ and which is Lipschitz in between mesh points.

Then define

$$\tilde{X}^{(n)}(t) = X(0) + \int_0^t h(\tilde{X}^{(n)}(s)) d\tilde{\mathbf{W}}^{(n)}(s)$$

Idea of proof

Alternatively we can write

$$\tilde{X}^{(n)}(t) = X(0) + \int_0^t h(\tilde{X}^{(n)}(s))d\tilde{W}^{(n)}(s)$$
$$+ \sum_{i,j,k} \int_0^t \frac{1}{2}\partial^i h^j(X)h^{ik}(X)dZ^{(n),jk}(s)$$

where $Z^{(n)}$ is a piecewise smooth path.

Idea of proof

By construction, $\tilde{X}^{(n)}$ is a good approximation of $X^{(n)}$.

Proposition

We have that

$$\sup_{j=0\ldots n} |X^{(n)}(j/n) - \tilde{X}^{(n)}(j/n)| \lesssim K_{n,\gamma} n^{1-3\gamma} ,$$

for any $\gamma \in (1/3, 1/2]$, where the constant $K_{n,\gamma}$ depends on n through the "discrete Hölder norms" of $(W^{(n)}, \mathbb{W}^{(n)})$.

As a consequence, if $\tilde{X}^{(n)} \Rightarrow X$ then $X^{(n)} \Rightarrow X$.

Idea of proof

But since $\tilde{X}^{(n)}$ is driven by smooth paths, we can apply the ideas from the first half of the talk.

But again by construction ...

- If $(W^{(n)}, \mathbb{W}^{(n)}) \Rightarrow (W, \mathbb{W})$ in the Skorokhod topology then $(\tilde{W}^{(n)}, \tilde{\mathbb{W}}^{(n)}) \Rightarrow (W, \mathbb{W})$ in the sup-norm topology.

- If $(W^{(n)}, \mathbb{W}^{(n)})$ satisfy the discrete tightness estimates, then $(\tilde{W}^{(n)}, \tilde{\mathbb{W}}^{(n)})$ satisfy the continuous tightness estimates.

Thus $\tilde{X}^{(n)} \Rightarrow X$.

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