

GLOBAL WELL POSEDNESS OF THE TWO-DIMENSIONAL STOCHASTIC NONLINEAR WAVE EQUATION ON AN UNBOUNDED DOMAIN

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We study the two-dimensional wave equation with cubic nonlinearity posed on \mathbb{R}^2 with space-time white noise forcing. After a suitable renormalisation of the nonlinearity, we prove global well-posedness for this equation for initial data in \mathcal{H}^s , $s > \frac{4}{3}$.

1. Introduction. We consider the following stochastic nonlinear wave equation (SNLW) with additive space-time white noise forcing

$$(1.1) \quad \begin{cases} u_{tt} = \Delta u - u^3 + 3\infty \cdot u + dW, \\ u(0, \cdot) = u_0 \in H_{\text{loc}}^s, \\ u_t(0, \cdot) = u_1 \in H_{\text{loc}}^{s-1}, \end{cases}$$

where dW denotes a space-time white noise on \mathbb{R}^2 . The term “ $-3\infty \cdot u$ ” in the equation denotes a time-dependent renormalisation which has been first introduced by Gubinelli, Koch and Oh in [11] for a family of stochastic wave equations with power nonlinearities. In this work the authors prove local well-posedness for renormalised stochastic wave equations posed on \mathbb{T}^2 with certain polynomial nonlinearities.

The necessity to apply such a renormalisation in order to get nontrivial solutions was highlighted in a series of works by Albeverio, Haba, Oberguggenberger and Russo [1, 19, 20, 26] and, more recently, by Oh, Okamoto and Robert [21], who showed that, without the renormalisation term, solutions to (1.1) must satisfy a linear wave equation.

The renormalisation that we apply in (1.1) is better described as follows. Recall that dW is defined to be a distribution-valued random variable such that for every test function ϕ , $\langle \phi, dW \rangle$ is a gaussian random variable with mean 0 and variance

$$(1.2) \quad \mathbb{E}[|\langle \phi, dW \rangle|^2] = \|\phi\|_{L^2}^2.$$

Ignoring the term with ∞ in (1.1), we consider a perturbative expansion $u = v + \psi$, where

$$(1.3) \quad \psi := \int_0^t \frac{\sin((t-t')|\nabla|)}{|\nabla|} dW(t')$$

solves the linear wave equation

$$\psi_{tt} = \Delta \psi + dW.$$

Here, we used the notation $F(\nabla)u$ to denote the distribution whose Fourier transform is given by

$$\widehat{F(\nabla)u}(\xi) := F(\xi)\widehat{u}(\xi).$$

Received December 2019; revised August 2020.

MSC2020 subject classifications. 35L71, 60H15.

Key words and phrases. Stochastic nonlinear wave equation, nonlinear wave equation, renormalisation, Wick ordering, Hermite polynomial, white noise.

Formally, the term v would then solve the equation

$$v_{tt} - \Delta v = -(\psi + v)^3 = -\psi^3 - 3\psi^2v - 3\psi v^2 - v^3.$$

However, because of the roughness of dW , it can be shown that the terms ψ^3, ψ^2 do not make sense as space-time distributions. Therefore, we introduce the Wick renormalisation

$$(1.4) \quad \begin{aligned} : \psi^2 : &:= \psi^2 - \mathbb{E}[|\psi|^2], \\ : \psi^3 : &:= \psi^3 - 3\mathbb{E}[|\psi|^2]\psi \end{aligned}$$

and define $v = u - \psi$ to solve the equation

$$(1.5) \quad \begin{cases} v_{tt} - \Delta v = - : \psi^3 : - 3 : \psi^2 : v - 3\psi v^2 - v^3, \\ v(0, \cdot) = u_0 \in H_{loc}^s(\mathbb{R}^2), \\ v_t(0, \cdot) = u_1 \in H_{loc}^{s-1}(\mathbb{R}^2). \end{cases}$$

While both terms on the right-hand side of (1.4) diverge (for both definitions), it is actually possible to give a meaning to the renormalised terms $: \psi^2 :, : \psi^3 :$ by first taking a smooth approximation of the noise dW and then taking a limit in the space $W_{loc}^{-\varepsilon, \infty}$. This will be carried out explicitly in Section 2. Denoting (formally) $: u^3 := u^3 - 3\mathbb{E}[|\psi|^2]u$, solving the equation (1.5) for v corresponds to solving the equation

$$(SNLW) \quad \begin{cases} u_{tt} = \Delta u - : u^3 + dW, \\ u(0, \cdot) = u_0 \in H_{loc}^s, \\ u_t(0, \cdot) = u_1 \in H_{loc}^{s-1} \end{cases}$$

in the variable u . Since $\mathbb{E}[|\psi|^2] = +\infty$ for every $t > 0$, by inserting this into (SNLW) we obtain the formula (1.1). This kind of renormalisation is exactly the same that appears in [11] for the cubic wave equation on the torus.

Before stating our main result, we need to define what we mean by solutions of (1.1). As we already discussed, we write $u = \psi + v$, and we require v to solve the mild formulation of (1.5),

$$(1.6) \quad \begin{aligned} v &= \cos(t|\nabla|)u_0 + \frac{\sin(t|\nabla|)}{|\nabla|}u_1 \\ &+ \int_0^t \frac{\sin((t-t')|\nabla|)}{|\nabla|} (- : \psi^3 : (t') - 3 : \psi^2 : (t')v(t') - 3\psi v^2(t') - v^3(t')) dt'. \end{aligned}$$

THEOREM 1.1. *Consider the equation (SNLW) on \mathbb{R}^2 , and let $1 > s > \frac{4}{5}$. Then, (SNLW) is almost surely globally well-posed. More precisely, for every $(u_0, u_1) \in \mathcal{H}_{loc}^s$, there exists a unique $\psi + C(\mathbb{R}; H_{loc}^s(\mathbb{R}^2))$ -valued random variable u such that almost surely:*

- for every stopping time $T > 0$, $u|_{[-T, T]}$ is the unique solution to (SNLW) in the space $\psi + C([-T, T]; H_{loc}^s)$,
- for every time $0 < T < \infty$, u is continuous in the initial data (u_0, u_1) .

In the recent years there have been many developments in the study of global solutions for parabolic stochastic SPDEs, both on a compact domain (see, for instance, [13, 16, 17] for a study of Φ_d^4 models) and, more recently, on the euclidian space [8, 10]. However, the dispersive nature of the wave equation does not allow to extend the techniques developed for the study of stochastic quantisation equation to the study of equation (1.1).

The probabilistic study of dispersive equation, on the other hand, has been mostly focused on the analysis of deterministic equations with random initial data, often because of its links

to the invariance of appropriate Gibbs-type measures. This direction of investigation was started by McKean and Vaninsky [14] and Bourgain [2] and have seen a tremendous development in recent years. For a study of wave equations with random initial data, see, for instance, [4–6, 22–24] and references therein. In this setting it is possible to find global well-posedness results that apply to noncompact domains, as for the one-dimensional wave equation on the real line [14] or for Schrödinger equations posed on \mathbb{R} [3, 7].

More recently, there has been increasing interest in the analysis of stochastic dispersive equations. However, there are still not many global well-posedness results available, and this result is the first one the author is aware of that deals with a noncompact domain. In [15], the author and his collaborators showed global well-posedness for the nonlinear stochastic beam equation posed on \mathbb{T}^3 . In [12], the author, together with the authors of [11], showed a similar result to Theorem 1.1 by extending the solutions of the stochastic wave equation with cubic nonlinearity posed on \mathbb{T}^2 built in [11] for infinite time. In [9], Forlano recently adapted the globalisation argument in this paper for the study the BBM equation with random initial data outside $L^2(\mathbb{T})$.

The main difference between the result in [12] and Theorem 1.1 is that we do not have a local well-posedness result available for (SNLW). Indeed, due to the unboundedness of the domain, one can show that, for every $t > 0$, the stochastic convolution $\psi(t)$ satisfies $\|\psi(t)\|_X = +\infty$ for every translation invariant norm $\|\cdot\|_X$ defined on a subspace X of distributions. This, in turn, implies that, given $\sigma \in \mathbb{R}$, $t, R > 0$, a typical solution of (1.6) could satisfy a priori $\|u(t)\|_{H^\sigma(B)} \geq R$ on some ball B . Therefore, any perturbative argument for local well-posedness (such as a Banach fixed point argument) is bound to fail.

We, therefore, follow a different strategy in order to show global well-posedness for the equation (1.6) directly. First, we build local solutions (in space and time) to the equation (1.6) by an approximation argument. We introduce a cutoff function ρ with compact support with $\rho \equiv 1$ on a big ball $B = B(0, R)$ and consider a localized version of the equation for v given by

$$(1.7) \quad \tilde{v}_{tt} - \Delta \tilde{v} + \tilde{v}^3 + 3\tilde{v}^2 \rho \psi + 3\tilde{v} \rho : \psi^2 : + \rho : \psi^3 : = 0.$$

Notice that in the ball B , this equation is exactly the same as (1.5). Sections 3 and 4 are dedicated to showing local and global well-posedness for the equation (1.7).

Let \tilde{v}_{R_1} and \tilde{v}_{R_2} denote the solution to (1.7) corresponding to two different values of R . Because of finite speed of propagation, we have that $\tilde{v}_{R_1}(t) = \tilde{v}_{R_2}(t)$ in the ball $B(0, \min(R_1, R_2) - t)$; see Proposition 5.1 and Corollary 5.2 for a precise statement. Therefore, we can take a limit, as $R \rightarrow \infty$, and build a global solution \bar{v} to the original equation (1.6). Moreover, we can use the finite speed of propagation again to show that any solution v of (1.6) satisfies $v = \bar{v}$ and obtain the existence and uniqueness results of Theorem 1.1. Lastly, since the unique solution v coincides with the solution of (1.7) on bounded space-time domains, the continuity part of the statement of Theorem 1.1 will follow from the analogous result for the equation (1.7). This analysis is performed rigorously in Section 5.

The main technical difficulties arise in Section 4, that is, in showing global well-posedness for the localized equation (1.7). In order to do so, we show an energy estimate. We would like to estimate the functional

$$E(\tilde{v}(t), \partial_t \tilde{v}(t)) := \frac{1}{2} \int |\partial_t \tilde{v}|^2 + \frac{1}{2} \int |\nabla \tilde{v}|^2 + \frac{1}{4} \int |\tilde{v}|^4,$$

since it is conserved by the flow of cubic wave equation with no forcing. However, as we will see in Section 2, $\psi \notin L^2_{\text{loc}}(\mathbb{R}^2)$, so we expect $\tilde{v} \notin H^1$, hence $E(\tilde{v}, \partial_t \tilde{v}) = +\infty$.

In order to deal with the lack of regularity of \tilde{v} , we make use of the I-method developed by Colliander, Keel, Staffilani, Takaoka and Tao in 2002 to show global well-posedness for

dispersive equations with initial data of regularity below the energy space. We consider an operator $I = I_N$ given by the Fourier multiplier m_N with

$$m_N(\xi) = \begin{cases} 1 & \text{for } |\xi| \leq N, \\ \left(\frac{N}{\xi}\right)^{1-s} & \text{for } |\xi| \geq 3N. \end{cases}$$

For every N , one has that $I\tilde{v} \in H^1$ if and only if $\tilde{v} \in H^s$, and I is the identity at low frequencies. Therefore, we can bound $\|\tilde{v}\|_{H^s}$ by making use of the functional

$$F = E(I\tilde{v}(t), I\partial_t\tilde{v}(t)).$$

Of course, the functional F will not be time independent, but we can bound it by making use of a Gronwall argument. We have that

$$\frac{d}{dt}F = \text{commutator terms} + \text{forcing terms}.$$

The commutator terms are typical of the I-method, and we can estimate them by making use of simple harmonic analytic techniques.

The terms coming from the forcing are more subtle to estimate, and, in particular, the term

$$-3 \int I v_t (I v)^2 I(\rho\psi)$$

requires a very sharp large deviation estimate for the L^p norm of the term $I(\rho\psi)$.

Putting the estimates together for fixed N , allows us to show existence of \tilde{v} for a random time $O(1)$. Iterating this procedure on a sequence $N_0 \ll N_1 \ll N_2 \ll \dots$, we get global existence for \tilde{v} .

We would like to point out that, as far as the author is aware, this is the first instance of an application of the I —method that requires to change the cutoff parameter N in a time-dependent way.

REMARK 1.2. The argument in this paper is completely pathwise, and, after the analysis performed in Section 2, it relies only on deterministic estimates. In particular, we can replace $:\psi^j:$ by stochastic processes X_j and consider the equation

$$(1.8) \quad v_{tt} - \Delta v = -X_3 - 3X_2v - 3X_1v^2 - v^3.$$

As long as the processes X_1, X_2, X_3 satisfy the same estimates as in Proposition 2.1(iv)–(v), by the same argument as in this paper, we can show an analogous of Theorem 1.1 for the equation (1.8).

REMARK 1.3. One could wonder if it is possible to improve the result of Theorem 1.1 by extending the range of s for which the theorem holds. Analysing the proof of Theorem 1.1, one can see that the restriction $s > \frac{4}{5}$ derives from the application of the I-method and, in particular, from the estimate (4.13) for $k = 3$. While it does not seem to be possible to improve this particular estimate (see Remark 4.6), there are examples in which a more sophisticated application of the I-method can yield better results; see, for instance, [25] in the context of wave equation on the two-dimensional torus.

However, pursuing this kind of improvement would substantially complicate the argument in this paper, which is already quite involved. Since our main goal in this paper is to present the first example of a dispersive SPDE with space-time white noise forcing which is globally well-posed on an unbounded domain, we decided to keep the most technical part of the proof as simple as possible.

REMARK 1.4. As one can observe by analysing the proof of Lemma 4.11, the energy estimate that leads to global well-posedness for the equation (1.7) relies heavily on the logarithmic divergence of ψ and, more specifically, on the estimate

$$\|I_N(\rho\psi)\|_{L^{\log N}} \lesssim \log N.$$

At the moment, we do not know if it is possible to extend the argument in this paper to equations that present a stronger singularities. For instance, if we consider the equation

$$\begin{cases} u_{tt} = \Delta u - :u^3: + \langle \nabla \rangle^\varepsilon dW, \\ u(0, \cdot) = u_0 \in H_{loc}^s, \\ u_t(0, \cdot) = u_1 \in H_{loc}^{s-1}, \end{cases}$$

our argument does not apply.

However, it is still possible find examples in the literature of equations that satisfy a similar logarithmic divergence. One example is given by the BBM equation with random initial data, as explored by Forlano in [9]. Another example is given by the wave equation on \mathbb{T}^3 with random initial data considered in [6],

$$(1.9) \quad \begin{cases} u_{tt} = \Delta u - u^3, \\ u(0, \cdot) = u_0, \\ u_t(0, \cdot) = u_1, \end{cases}$$

with

$$u_0(x) = \Re\left(\sum_{n \in \mathbb{Z}^3} a_j g_j e^{in \cdot x}\right), \quad u_1(x) = \Re\left(\sum_{n \in \mathbb{Z}^3} b_j h_j e^{in \cdot x}\right),$$

where $(g_j)_j, (h_j)_j$ are i.i.d. standard complex-valued gaussian random variables and

$$\sum_n |a_j|^2 \langle n \rangle^{2s} + |b_j|^2 \langle n \rangle^{2s-2} < +\infty$$

so that $(u_0, u_1) \in \mathcal{H}^s$. In [6], the authors show that (1.9) is locally well-posed for $s \geq 0$, and it is globally well-posed for $s > 0$. The techniques developed in this paper should be able to extend the global well-posedness result to the full range $s \geq 0$.

2. Stochastic convolution. In this section we establish relevant estimates on the stochastic convolution

$$\psi(t, \cdot) := \int_0^t \frac{\sin((t-t')|\nabla|)}{|\nabla|} dW_{t'}.$$

We recall that, in this section and throughout the paper, the notation $F(\nabla)u$ denotes the distribution with Fourier transform given by

$$\widehat{F(\nabla)u}(\xi) := F(\xi)\widehat{u}(\xi).$$

Let $\psi_N(t, \cdot) := \int_0^t \frac{\sin((t-t')|\nabla|)}{|\nabla|} \chi_N(\nabla) dW_{t'}$, where χ_N is the indicator function of the ball of radius N in \mathbb{R}^2 . Following the construction in [11], we define $:\psi_N^l:$ for $0 \leq l \leq 3$ in the following way:

$$\begin{aligned} :\psi_N^0: (x, t) &:= 1, \\ :\psi_N^1: (x, t) &:= \psi_N(x, t), \\ :\psi_N^2: (x, t) &:= \psi_N^2(x, t) - \mathbb{E}[\psi_N^2(x, t)], \\ :\psi_N^3: (x, t) &:= \psi_N^3(x, t) - 3\mathbb{E}[\psi_N^2(x, t)]\psi_N(x, t). \end{aligned}$$

This corresponds with the Wick renormalisation obtained through the Hermite polynomial described in [11]. We will prove the following.

PROPOSITION 2.1. *Let $0 \leq l \leq 3$, let $\rho : \mathbb{R}^2 \rightarrow \mathbb{R}$ a C^∞ function with compact support, let $\varepsilon > 0$ and let $T > 0$. Let $1 \leq p, q, r < \infty$:*

(i) *For every N , $\psi_N \in C_{t,x}^\infty(\mathbb{R} \times \mathbb{R}^2)$ a.s.*

(ii) *The sequence $\rho : \psi_N^l$ is almost surely (uniformly) in $L_T^q W_x^{-\varepsilon,r}$. More precisely,*

$$\|\rho : \psi_N^l : \|_{L_T^q W_x^{-\varepsilon,r}} \|_{L^p(\Omega)} \leq C_{T,p,q,\varepsilon,r}.$$

(iii) *The sequence $\rho : \psi_N^l$ is Cauchy in $L_\omega^p L_T^q W_x^{-\varepsilon,r}$.*

Because of the arbitrariness of ρ , (iii) implies that $\rho : \psi_N^l$ has a limit in $L^p(\Omega, L_T^q W_{\text{loc}}^{-\varepsilon,r})$. We call the limit of this sequence $\rho : \psi^l$. We have that:

(iv) *$\|\rho : \psi^l : \|_{L_T^\infty W_x^{-\varepsilon,r}} < \infty$ a.s., and $\rho : \psi^l : (t)$ is a.s. continuous in t with values in $W_x^{-\varepsilon,r}$.*

(v) *Let $m : \mathbb{R} \rightarrow [0, 1]$ be an even smooth function such that $m(r) = 1$ for every $|r| \leq 1$, and $\partial_r^n m(r) \lesssim_n r^{-\varepsilon-n}$ for $r \geq 1$, $n \geq 0$. Let I_N be the operator associated to the Fourier multiplier $m_N(|\xi|) := m(|\xi|/N)$, that is, $\widehat{I_N \phi}(\xi) := m(|\xi|/N) \hat{\phi}(\xi)$. Then, $\mathbb{P}(\|I_N(\rho\psi)\|_{L_{t,x}^p([0,T];\mathbb{R}^2)} > \lambda p^{\frac{1}{2}} \log^{\frac{1}{2}} N) \leq C_{T,\rho,m}^p \lambda^{-p}$.*

In order to prove this proposition, we need some tools. Recall the Hermite polynomials generating function

$$(2.1) \quad F(t, x; \sigma) := e^{tx - \frac{1}{2}\sigma t^2} = \sum_{k=0}^\infty \frac{t^k}{k!} H_k(x; \sigma).$$

For simplicity, let $F(t, x) := F(t, x; 1)$, and let $H_k(x) := H_k(x; 1)$. Fix $d \in \mathbb{N}$. Consider the Hilbert space $L^2(\mathbb{R}^d, \mu)$, where $d\mu_d := (2\pi)^{-\frac{d}{2}} \exp(-|x|^2/2)$. Then, Hermite polynomials satisfy

$$\int_{\mathbb{R}} H_k(x) H_m(x) d\mu_1(x) = k! \delta_{km}$$

for all $k, m \in \mathbb{N}$. Define the homogeneous Wiener chaos of order k to be an element of the form $\prod_{j=1}^d H_{k_j}(x_j)$, where $k = k_1 + \dots + k_d$. Denote by \mathcal{H}_k the closure of homogeneous Wiener chaoses of order k in $L^2(\mathbb{R}^d, \mu_d)$. Then, from the property $L^2(\mathbb{R}^d, \mu_d) = \otimes_{j=1}^d L^2(\mathbb{R}, \mu_1)$, we have the Itô–Wiener decomposition

$$L^2(\mathbb{R}^d, \mu_d) = \bigoplus_{k=0}^\infty \mathcal{H}_k.$$

Consider the operator $L := -(\Delta - x \cdot \nabla)$ (the Ornstein–Uhlenbeck operator). Then, any element in \mathcal{H}_k is an eigenvector of L with eigenvalue k , so $\bigoplus_{k=0}^\infty \mathcal{H}_k$ is the spectral decomposition of L^2 associated to L .

Moreover, we have the following hypercontractivity of the Ornstein–Uhlenbeck semigroup $U(t) := e^{-tL}$ due to Nelson [18].

LEMMA 2.2. *Let $q > 1$ and $p \geq q$. Then, for every $u \in L^q(\mathbb{R}^d, \mu_d)$ and $t \geq \frac{1}{2} \log(\frac{p-1}{q-1})$, we have*

$$(2.2) \quad \|U(t)u\|_{L^p(\mathbb{R}^d, \mu_d)} \leq \|u\|_{L^q(\mathbb{R}^d, \mu_d)}.$$

Notice that the constant of the inequality in (2.2) (i.e., 1) and the range of p, q, t do not depend on the dimension d . As a consequence, the following holds.

LEMMA 2.3. *Let $F \in \mathcal{H}_k$. Then, for $p \geq 2$, we have*

$$(2.3) \quad \|F\|_{L^p(\mathbb{R}^d, \mu_d)} \leq (p-1)^{\frac{k}{2}} \|F\|_{L^2(\mathbb{R}^d, \mu_d)}.$$

This estimate follows simply by applying (2.2) to F , setting $q = 2, t = \frac{1}{2} \log(p-1)$ and recalling that F is an eigenvector of $U(t)$ with eigenvalue e^{-kt} . As a further consequence, we obtain the following lemma.

LEMMA 2.4. *Fix $k \in \mathbb{N}$ and $c(n_1, \dots, n_k) \in \mathbb{C}$. Given $d \in \mathbb{N}$, let $\{g_n\}_{n=1}^d$ be a sequence of independent standard complex-valued Gaussian random variables. Define $S_k(\omega)$ by*

$$S_k(\omega) = \sum_{\Gamma(k,d)} c(n_1, \dots, n_k) g_{n_1}(\omega) \cdots g_{n_k}(\omega),$$

where $\Gamma(k, d)$ is defined by

$$\Gamma(k, d) = \{(n_1, \dots, n_k) \in \{1, \dots, d\}^k\}.$$

Then, for $p \geq 2$, we have

$$(2.4) \quad \|S_k\|_{L^p(\Omega)} \leq \sqrt{k+1} (p-1)^{\frac{k}{2}} \|S_k\|_{L^2(\Omega)}.$$

PROOF OF PROPOSITION 2.1. (i) Consider the operator $A_N(t) := \frac{\sin(t|\nabla|)}{|\nabla|} \chi_N(\nabla)$. We have that $A_N(t)\phi = \phi * a_N(t, \cdot)$, where $a_N(t, x) = \int_{B_N} \frac{\sin(t|\xi|)}{|\xi|} e^{2\pi i \xi \cdot x} d\xi$. Moreover,

$$a_N \in H^{2m}([-T, T] \times \mathbb{R}^2) \quad \text{for every } m \in \mathbb{N},$$

since

$$\begin{aligned} \|a_N\|_{\dot{H}^{2m}}^2 &\sim \|\partial_t^{2m} a_N\|_{L^2}^2 + \|\Delta^m a_N\|_{L^2}^2 \\ &= 2 \int_{-T}^T \int_{B_N} \sin(t|\xi|)^2 |\xi|^{4m-2} d\xi \\ &< +\infty. \end{aligned}$$

Therefore, for any ball $B \subseteq \mathbb{R}^2$,

$$\mathbb{E} \|\psi_N\|_{\dot{H}^{2m}([-T, T] \times B)}^2 \sim \mathbb{E} \|\partial_t^{2m} \psi_N\|_{L^2([-T, T] \times B)}^2 + \mathbb{E} \|\Delta^m \psi_N\|_{L^2([-T, T] \times B)}^2$$

and

$$\begin{aligned} &\mathbb{E} \|\partial_t^{2m} \psi_N\|_{L^2([-T, T] \times B)}^2 \\ &= \int_{[-T, T] \times B} \mathbb{E} \left| \int_0^t \int_{\mathbb{R}^2} \partial_t^{2m} a_N(t-t', x-x') dW(t', x') \right|^2 dt dx \\ &\leq \int_{[-T, T] \times B} \|a_N\|_{\dot{H}^{2m}([-T, T] \times \mathbb{R}^2)}^2 dt dx \\ &= 2T|B| \|a_N\|_{\dot{H}^{2m}([-T, T] \times \mathbb{R}^2)}^2 \\ &< +\infty \end{aligned}$$

and, similarly,

$$\begin{aligned} & \mathbb{E} \|\Delta^m \psi_N\|_{L^2([-T, T] \times B)}^2 \\ &= \int_{[-T, T] \times B} \mathbb{E} \left| \int_0^t \int_{\mathbb{R}^2} \Delta^m a_N(t-t', x-x') dW(t', x') \right|^2 dt dx \\ &\leq \int_{[-T, T] \times B} \|a_N\|_{\dot{H}^{2m}([-T, T] \times \mathbb{R}^2)}^2 dt dx \\ &= 2T|B| \|a_N\|_{\dot{H}^{2m}([-T, T] \times \mathbb{R}^2)}^2 \\ &< +\infty, \end{aligned}$$

so $\mathbb{E} \|\psi_N\|_{\dot{H}^{2m}([-T, T] \times B)}^2 < +\infty$ for every m a.s., therefore $\psi_N \in C_{t,x}^\infty$ a.s.

(ii) We have that, for $s < t$, by Plancherel,

$$\begin{aligned} & \mathbb{E}[\psi_N(s, x)\psi_N(t, y)] \\ &= \mathbb{E} \left[\int_0^s \int_{\mathbb{R}^2} a_N(s-t', x-x') dW(t', x') \int_0^t \int_{\mathbb{R}^2} a_N(t-t', y-x') dW(t', x') \right] \\ (2.5) \quad &= \int_0^s \int_{\mathbb{R}^2} a_N(s-t', x-x') a_N(t-t', y-x') dt' dx' \\ &= \int_0^s \int_{B_N} \frac{\sin((s-t')|\xi|) \sin((t-t')|\xi|)}{|\xi|^2} e^{-2\pi i \xi \cdot (x-y)} d\xi dt'. \end{aligned}$$

Define $\gamma(t, \xi)$ by

$$(2.6) \quad \gamma(t, \xi) := \int_0^t \frac{\sin((t-t')|\xi|)^2}{|\xi|^2} dt'.$$

By applying the Bessel potentials $\langle \nabla_x \rangle^{-\varepsilon}$ and $\langle \nabla_y \rangle^{-\varepsilon}$ of order ε and setting $t = s, x = y$, we get

$$\begin{aligned} \mathbb{E}[|\langle \nabla \rangle^{-\varepsilon} \psi_N(t, x)|^2] &= \int_{|\xi| < N} \langle \xi \rangle^{-2\varepsilon} \gamma(t, \xi) d\xi \\ &\lesssim t^3 + t \int_{|\xi| > 1} \frac{1}{\langle \xi \rangle^{2+2\varepsilon}} \\ &\lesssim t^3 + t \end{aligned}$$

for any $\varepsilon > 0, x \in \mathbb{R}^2$, and uniformly in N . In particular, by hypercontractivity (Lemma 2.4) we have that

$$\mathbb{E}[|\langle \nabla \rangle^{-\varepsilon} \psi_N(t, x)|^p] \lesssim_{p, \varepsilon, t} 1$$

and, thus, since $\rho \in C_c^\infty$,

$$\mathbb{E}[\|\rho(\cdot)\psi_N(t, \cdot)\|_{W^{-\varepsilon, p}}^p] = \mathbb{E}[\|\langle \nabla \rangle^{-\varepsilon} \rho(\cdot)\psi_N(t, \cdot)\|_{L^p}^p] < +\infty$$

for any $\varepsilon > 0, t > 0$ and $p \geq 1$ uniformly in $N \in \mathbb{N}$.

By the properties of Wick products ([27], Theorem I.22) we have that

$$\begin{aligned} \mathbb{E}[:\psi_N^l(t, x)::\psi_N^l(t, y):] &\sim \{\mathbb{E}[\psi_N(t, x)\psi_N(t, y)]\}^l \\ &= \int_{|\xi_1|, \dots, |\xi_l| \leq N} \prod_{j=1}^l \gamma(t, \xi_j) e^{-2\pi i \xi_j \cdot (x-y)} d\xi_j \\ &= \int_{|\xi_1|, \dots, |\xi_l| \leq N} e^{-2\pi i (\sum_1^l \xi_j) \cdot (x-y)} \prod_{j=1}^l \gamma(t, \xi_j) d\xi_j. \end{aligned}$$

Therefore, proceeding as before,

$$\begin{aligned} \mathbb{E}[|\langle \nabla \rangle^{-\varepsilon} : \psi_N^l(t, \cdot) : (x)|^2] &= \int_{|\xi_1|, \dots, |\xi_l| \leq N} \langle \xi_1 + \dots + \xi_l \rangle^{-2\varepsilon} \prod_{j=1}^l \gamma(t, \xi_j) d\xi_j \\ &\lesssim_t \int_{\xi_1, \dots, \xi_l} \langle \xi_1 + \dots + \xi_l \rangle^{-2\varepsilon} \prod_{j=1}^l \langle \xi_j \rangle^{-2} d\xi_j < \infty, \end{aligned}$$

for any $\varepsilon > 0, t > 0$ uniformly in $x \in \mathbb{R}^2$ and N . Hence, we have

$$\|[\rho(\cdot) : \psi_N(t, \cdot)]^l : \|_{H^{-\varepsilon}}^2 \lesssim_{\rho, t} 1$$

and, by hypercontractivity,

$$\mathbb{E}[\| \rho(\cdot) : \psi_N(t, \cdot) \|^p : \|_{W^{-\varepsilon, p}} \lesssim_{p, \rho, t} 1.$$

Integrating this in time, we obtain

$$(2.7) \quad \mathbb{E}[\| \rho(x) : \psi_N(t, x) \|^p : \|_{L_t^p W_x^{-\varepsilon, p}([-T, T] \times \mathbb{R}^2)} \lesssim_{p, \rho, T} 1.$$

Moreover, since $\rho(\cdot) : \psi_N^l$ has compact support, $T < +\infty$, if $q, r, s \leq p$, it follows that

$$\| \rho(x) : \psi_N(t, x) \|^l : \|_{L_t^r W_x^{-\varepsilon, s}([-T, T] \times \mathbb{R}^2)} \|_{L^q(\Omega)} \lesssim_{p, \rho, T} 1.$$

(iii) Following (ii), we have that, for $N \leq M$,

$$\begin{aligned} &\mathbb{E}[\psi_N(s, x)\psi_M(t, y)] \\ &= \int_0^s \int_{B_N} \frac{\sin((s-t')|\xi|) \sin((t-t')|\xi|)}{|\xi|^2} e^{-2\pi i \xi \cdot (x-y)} d\xi dt' \\ &= \mathbb{E}[\psi_N(s, x)\psi_N(t, y)]. \end{aligned}$$

Therefore, using the properties of Wick products ([27], Theorem I.22) again,

$$\begin{aligned} &\mathbb{E}[:\psi_M^l(t, x) : - :\psi_N^l(t, x) :]^2 \\ &= \mathbb{E}[:\psi_M^l(t, x) :]^2 - 2\mathbb{E}[:\psi_M^l(t, x) :: \psi_N^l(t, x) :] + \mathbb{E}[:\psi_N^l(t, x) :]^2 \\ &\sim \{\mathbb{E}[\psi_M(t, x)^2]\}^l - 2\{\mathbb{E}[\psi_M(t, x)\psi_N(t, x)]\}^l + \{\mathbb{E}[\psi_N(t, x)^2]\}^l \\ &= \{\mathbb{E}[\psi_M(t, x)^2]\}^l - \{\mathbb{E}[\psi_N(t, x)^2]\}^l \\ &= \int_{N \leq |\xi_1|, \dots, |\xi_l| \leq M} e^{-2\pi i (\sum_1^l \xi_j) \cdot (x-y)} \prod_{j=1}^l \gamma(t, \xi_j) d\xi_j. \end{aligned}$$

Similarly, we have

$$\begin{aligned} & \mathbb{E}|\langle \nabla \rangle^{-\varepsilon} (: \psi_M^l : - : \psi_N^l :)(t, x)|^2 \\ &= \int_{N \leq |\xi_1|, \dots, |\xi_l| \leq M} \langle \xi_1 + \dots + \xi_l \rangle^{-2\varepsilon} \prod_{j=1}^l \gamma(t, \xi_j) \, d\xi_j \\ &\lesssim_t \int_{|\xi_1|, \dots, |\xi_l| \geq N} \langle \xi_1 + \dots + \xi_l \rangle^{-2\varepsilon} \prod_{j=1}^l \langle \xi_j \rangle^{-2} \, d\xi_j \lesssim N^{-2\theta} \end{aligned}$$

for every $0 < \theta < \varepsilon$. Integrating in space and time, we obtain

$$\mathbb{E}[\|\rho(x) : \psi_M(t, x)^l : - \rho(x) : \psi_N(t, x)^l : \|_{L_t^2 H_x^{-\varepsilon}}^2] \lesssim_{p, \rho, t} N^{-2\theta},$$

from which, by hypercontractivity,

$$\mathbb{E}[\|\rho(x) : \psi_M(t, x)^l : - \rho(x) : \psi_N(t, x)^l : \|_{W^{-\varepsilon, p}}^p] \lesssim_{p, \rho, t} N^{-p\theta},$$

and, arguing as in (ii),

$$\|\|\rho(x) : \psi_M(t, x)^l : - \rho(x) : \psi_N(t, x)^l : \|_{L_t^p W_x^{-\varepsilon, q}([-T, T] \times \mathbb{R}^2)}\|_{L^q(\Omega)} \lesssim_{\max(p, q, r), \rho, T} N^{-\theta}.$$

(iv) Using the formula (2.5), we have that

$$\begin{aligned} & \mathbb{E}[: \psi_N(s, x)^l : : \psi_N(t, y)^l :] \\ & \sim \mathbb{E}[\psi_N(s, x) \psi_N(t, y)]^l \\ &= \left(\int_0^{s \wedge t} \int_{B_N} \frac{\sin((s-t')|\xi|) \sin((t-t')|\xi|)}{|\xi|^2} e^{-2\pi i \xi \cdot (x-y)} \, d\xi \, dt' \right)^l. \end{aligned}$$

Therefore, calling

$$\gamma_N(s, t; \xi) := \int_0^{s \wedge t} \frac{\sin((s-t')|\xi|) \sin((t-t')|\xi|)}{|\xi|^2} \, dt' \lesssim_{s, t} \langle \xi \rangle^{-2}$$

and, proceeding as in (iii), we have that

$$\begin{aligned} & \mathbb{E}[(\langle \nabla \rangle^{-\varepsilon} : \psi_N(s, \cdot)^l : (x)) (\langle \nabla \rangle^{-\varepsilon} : \psi_N(t, \cdot)^l : (x))] \\ & \sim \int_{|\xi_1|, \dots, |\xi_l| \leq N} \langle \xi_1 + \dots + \xi_l \rangle^{-2\varepsilon} \prod_{j=1}^l \gamma(s, t; \xi_j) \, d\xi_j. \end{aligned}$$

Therefore,

$$\begin{aligned} & \mathbb{E}|(\langle \nabla \rangle^{-\varepsilon} : \psi_N(t+h, \cdot)^l : (x)) - (\langle \nabla \rangle^{-\varepsilon} : \psi_N(t, \cdot)^l : (x))|^2 \\ & \sim \int_{|\xi_1|, \dots, |\xi_l| \leq N} \langle \xi_1 + \dots + \xi_l \rangle^{-2\varepsilon} \\ & \quad \times \left(\prod_{j=1}^l \gamma(t+h, t+h; \xi_j) - 2 \prod_{j=1}^l \gamma(t, t+h; \xi_j) + \prod_{j=1}^l \gamma(t, t; \xi_j) \right) d\xi_j. \end{aligned}$$

Interpolating between

$$\gamma(t+h, t+h; \xi) - \gamma(t, t+h; \xi), \gamma(t, t+h; \xi) - \gamma(t, t; \xi) \lesssim_t |h| \langle \xi \rangle^{-1}$$

and

$$\gamma(t+h, t+h; \xi) - \gamma(t, t+h; \xi), \gamma(t, t+h; \xi) - \gamma(t, t; \xi) \lesssim_t \langle \xi \rangle^{-2},$$

we get that, for every $0 \leq \theta \leq 1$,

$$\begin{aligned} \gamma(t+h, t+h; \xi) - \gamma(t, t+h; \xi), \gamma(t, t+h; \xi) - \gamma(t, t; \xi) &\lesssim_t \min(|h|\langle \xi \rangle^{-1}, \langle \xi \rangle^{-2}) \\ &\lesssim_t |h|^\theta \langle \xi \rangle^{-2+\theta}. \end{aligned}$$

Choosing $\theta < 2\varepsilon$, by the discrete Liebnitz formula we obtain

$$\begin{aligned} &\mathbb{E}|(\langle \nabla \rangle^{-\varepsilon} : \psi_N(t+h, \cdot)^l :)(x) - (\langle \nabla \rangle^{-\varepsilon} : \psi_N(t, \cdot)^l :)(x)|^2 \\ &\lesssim_{t,l} \int_{\xi_1, \dots, \xi_l} \langle \xi_1 + \dots + \xi_l \rangle^{-2\varepsilon} |h|^\theta \langle \xi_1 \rangle^{-2+\theta} \prod_{j=2}^l \langle \xi_j \rangle^{-2} d\xi_j \lesssim_{t,l} |h|^\theta. \end{aligned}$$

Since this inequality passes to the limit, we have that

$$\mathbb{E}|(\langle \nabla \rangle^{-\varepsilon} : \psi(t+h, \cdot)^l :)(x) - (\langle \nabla \rangle^{-\varepsilon} : \psi(t, \cdot)^l :)(x)|^2 \lesssim_t |h|^\theta$$

for a.e. t . Integrating and using hypercontractivity, we get

$$\mathbb{E}[\|\rho(\cdot) : \psi(t+h, \cdot)^l : - : \psi(t, \cdot)^l : \|_{W^{-\varepsilon,p}}^p] \lesssim_{t,p} |h|^{\frac{p\theta}{2}}.$$

Moreover, if $|t| \leq T$, the implicit constant C can be chosen as $C = C(T, p)$. Therefore, by Kolmogorov Continuity Theorem, for $|t| < T$, we have that $\rho : \psi^l \in C^\alpha W^{-\varepsilon,p}$, for every $\alpha < \frac{p\theta}{2(p-1)}$, so $\rho : \psi^l \in C_t W^{-\varepsilon,p}$ a.s.

(v) In order to prove this, we just need to prove

$$\mathbb{E}[\|I_N(\rho\psi)\|_{L^p}^p] \leq C(T, \rho, m)^p p^{\frac{p}{2}} \log^{\frac{p}{2}} N,$$

then (v) will follow from a straightforward application of Chebishev inequality.

Proceeding as in (2.5), we have that

$$\begin{aligned} &\mathbb{E}[|I_N(\rho\psi)|^2(t, x)] \\ &= \mathbb{E}\left[\left|\iint m_N(\xi + \eta) \hat{\psi}(\xi) \hat{\rho}(\eta) e^{i2\pi(\xi+\eta)\cdot x} d\xi d\eta\right|^2\right] \\ &= \iiint m_N(\xi + \eta_1) \overline{m_N(\xi + \eta_2)} \gamma(t, \xi) \hat{\rho}(\eta_1) \overline{\hat{\rho}(\eta_2)} e^{i2\pi(\eta_1 - \eta_2)\cdot x} d\xi d\eta_1 d\eta_2, \end{aligned}$$

which is the inverse Fourier transform of the function $F : \mathbb{R}^2 \times \mathbb{R}^2 \rightarrow \mathbb{C}$,

$$F(\eta_1, \eta_2) = \hat{\rho}(\eta_1) \overline{\hat{\rho}(\eta_2)} \int m_N(\xi + \eta_1) \overline{m_N(\xi + \eta_2)} \gamma(t, \xi) d\xi,$$

restricted to the plane $\{(x, -x)\}$. We have that $\gamma(t, \xi) \lesssim_t \langle \xi \rangle^{-2}$ and that, for $n \geq 1$, $\partial_\eta^n m_N(\xi + \eta) \lesssim_{m,n} \langle \xi + \eta \rangle^{-n}$. Therefore, calling

$$\phi(\eta_1, \eta_2) := \int m_N(\xi + \eta_1) \overline{m_N(\xi + \eta_2)} \gamma(t, \xi) d\xi,$$

we have that

$$\|\nabla_{\eta_1, \eta_2}^n \phi\|_{L^\infty} \lesssim_{n,m} \begin{cases} \log N & \text{if } n = 0, \\ 1 & \text{if } n \geq 1, \end{cases}$$

hence $\|\phi\|_{C^k} \lesssim_{t,k} \log N$. Since $\hat{\rho}(\eta_1) \overline{\hat{\rho}(\eta_2)}$ is a Schwartz function of η_1, η_2 , this implies that

$$(2.8) \quad \mathbb{E}[|I_N(\rho\psi)|^2(t, x)] \lesssim_{T,\rho,m} \frac{\log N}{\langle x \rangle^4}.$$

By hypercontractivity, since $I_N(\rho\psi)$ is Gaussian, one gets that

$$(2.9) \quad \mathbb{E}[|I_N(\rho\psi)|^p(t, x)] \leq C(T, \rho, m)^p p^{\frac{p}{2}} \frac{\log^{\frac{p}{2}} N}{\langle x \rangle^{4p}},$$

hence, integrating,

$$\mathbb{E}[\|I_N(\rho\psi)\|_{L^p_{t,x}}^p] \leq C(T, \rho, m)^p p^{\frac{p}{2}} \log^{\frac{p}{2}} N. \quad \square$$

3. Local well-posedness for the localized equation. Take a compactly supported $\rho \in C_c^\infty(\mathbb{R}^2)$, and consider the equation

$$(3.1) \quad \begin{aligned} v_{tt} - \Delta v + v^3 + 3v^2\rho\psi + 3v\rho:\psi^2: + \rho:\psi^3: &= 0, \\ v(t_0, x) = u_0(x) \partial_t v(t_0, x) &= u_1(x). \end{aligned}$$

Notice that (at least formally), whenever $\rho = 1$, we have that

$$v^3 + 3v^2\rho\psi + 3v\rho:\psi^2: + \rho:\psi^3: =:(v + \psi)^3:.$$

Consider as well the mild formulation of (3.1),

$$(LSNLW) \quad \begin{aligned} v(t) &= \cos((t - t_0)|\nabla|)u_0 + \frac{\sin((t - t_0)|\nabla|)}{|\nabla|}u_1 + \int_{t_0}^t \frac{\sin((t - t')|\nabla|)}{|\nabla|} \\ &\times \left(v^3 + \sum_{j=0}^2 \binom{3}{j} v^j \rho:\psi^{3-j}: \right). \end{aligned}$$

The following local well-posedness result holds.

PROPOSITION 3.1 (Local well-posedness). *Let $1 > s \geq \frac{2}{3}$, and let $(u_0, u_1) \in \mathcal{H}^s$. Then, there exists a time $\tau = \tau(t_0, \omega, \|(u_0, u_1)\|_{\mathcal{H}^s}) > 0$ a.s., nonincreasing in $\|(u_0, u_1)\|_{\mathcal{H}^s}$, such that the equation (LSNLW) has a unique solution in the space $C([t_0 - \tau, t_0 + \tau]; H^s)$. Moreover, a.s. in ω , we have that $\inf_{|t_0| < T} \tau(t_0, \omega, \|(u_0, u_1)\|_{\mathcal{H}^s}) > 0$ for every $T < \infty$.*

REMARK 3.2. For the sake of simplicity, in this work we will use just Sobolev embeddings to get the required estimates, obtaining the local well-posedness result in the space H^s for $s \geq \frac{2}{3}$. Since the constraint coming from Section 5 is stronger than this one, it is enough for our purposes. However, improving the proof by making use of the Strichartz estimates for the wave equation, it is possible to relax the condition to $s > \frac{1}{4}$; see [11] for this analysis which can be applied with very little modifications to this problem.

PROOF. This proposition will follow by a standard fixed point argument. Consider the map

$$(3.2) \quad \begin{aligned} \Gamma_{(u_0, u_1)} v &:= \cos((t - t_0)|\nabla|)u_0 + \frac{\sin((t - t_0)|\nabla|)}{|\nabla|}u_1 \\ &+ \int_{t_0}^t \frac{\sin((t - t')|\nabla|)}{|\nabla|} \left(v^3 + \sum_{j=0}^2 \binom{3}{j} v^j \rho:\psi^{3-j}: \right), \end{aligned}$$

defined on functions $v \in C_t([t_0 - \tau, t_0 + \tau]; H^s)$. By the Sobolev embedding $H^s \rightarrow H^{\frac{2}{3}} \rightarrow W^{0+, 6-} \rightarrow L^6$ and using that $s - 1 < 0$ and the fact that $\rho:\psi^k:$ is compactly supported, we

have that

$$\begin{aligned} \|\Gamma_{(u_0, u_1)} v\|_{H^s} &\leq \|(u_0, u_1)\|_{\mathcal{H}^s} + 2\tau \|v^3\|_{L_t^\infty H_x^{s-1}} + \sum_{j=0}^2 \binom{3}{j} \|v^j \rho : \psi^{3-j} : \|_{L_t^\infty H_x^{s-1}} \\ &\lesssim \|(u_0, u_1)\|_{\mathcal{H}^s} + 2\tau \|v\|_{L_t^\infty L^6}^3 + \sum_{j=0}^2 \binom{3}{j} \|v\|_{L_t^\infty W^{0+, 6-}}^j \|\rho : \psi^{3-j} : \|_{L_t^1 W_x^{0-, 6+}} \\ &\lesssim \|(u_0, u_1)\|_{\mathcal{H}^s} + 2\tau \|v\|_{L_t^\infty H_x^s}^3 + \sum_{j=0}^2 \binom{3}{j} \|v\|_{L_t^\infty H_x^s}^j \|\rho : \psi^{3-j} : \|_{L_t^1 W_x^{0-, 6+}} \\ &\lesssim \|(u_0, u_1)\|_{\mathcal{H}^s} + \tau \|v\|_{C_t H^s}^3 + (1 + \|v\|_{C_t H^s}^2) \max_{1 \leq j \leq 3} \|\rho : \psi^j : \|_{L_t^1 W_x^{0-, 6+}}. \end{aligned}$$

By Proposition 2.1, $\|\rho : \psi^j : \|_{L_t^1 W_x^{0-, 6+}}$ is finite a.s. (locally in time), so it is possible to find $\tau \ll 1$ such that $\max_{1 \leq j \leq 3} \|\rho : \psi^j : \|_{L_t^1 W_x^{0-, 6+}} \ll 1$. Therefore, for τ small enough, we have that if $\|v\|_{C_t H^s} \leq 2\|(u_0, u_1)\|_{\mathcal{H}^s}$, then $\|\Gamma_{u_0, u_1} v\|_{C_t H^s} \leq 2\|(u_0, u_1)\|_{\mathcal{H}^s}$.

Proceeding similarly, we have that

$$\begin{aligned} \|\Gamma_{u_0, u_1} v - \Gamma_{u_0, u_1} w\| &\lesssim \tau \|v - w\|_{C_t H^s} (\|v\|_{C_t H^s}^2 + \|w\|_{C_t H^s}^2) \\ &\quad + \|v - w\|_{C_t \mathcal{H}^s} (1 + \|v\|_{C_t \mathcal{H}^s} + \|w\|_{C_t \mathcal{H}^s}) \max_{j=1,2} \|\rho : \psi^j : \|_{L_t^1 W_x^{0-, 6+}}, \end{aligned}$$

for the same reason, choosing $\tau \ll 1$, we have that $\Gamma_{(u_0, u_1)}$ is a contraction on $B_{2\|(u_0, u_1)\|_{\mathcal{H}^s}} \subseteq C_t \mathcal{H}^s$.

In order to finish the proof of this proposition, we just need to show that, for every $T > 0$,

$$\inf_{|t_0| < T} \tau(t_0, \omega, \|(u_0, u_1)\|_{\mathcal{H}^s}) > 0.$$

Notice that, by the previous argument in order to have that Γ_{u_0, u_1} is a contraction, we just need that $\tau, \|\rho : \psi^j : \|_{L_t^1 \mathcal{H}_x^{s-1}} < \delta$ for a certain fixed δ . By Proposition 2.1 we have that $\|\rho : \psi^j : \|_{L_t^2 W_x^{0-, 6+}([-T-1, T+1] \times \mathbb{R}^2)} < +\infty$ a.s. As a consequence, we have that (when $\tau < 1$)

$$\|\rho : \psi^j : \|_{L_t^1 W_x^{0-, 6-}([t_0 - \tau, t_0 + \tau] \times \mathbb{R}^2)} \lesssim \tau^{\frac{1}{2}} \|\rho : \psi^j : \|_{L_t^2 W_x^{0-, 6+}([-T-1, T+1] \times \mathbb{R}^2)}.$$

Therefore, for fixed T , τ can be chosen independently from t_0 , and we have $\inf_{|t_0| < T} \tau(t_0, \omega, \|(u_0, u_1)\|_{\mathcal{H}^s}) > 0$. \square

By this local well-posedness result, we obtain the following blow-up condition.

COROLLARY 3.3 (Blow-up condition). *Let T^* be the maximal time for which the solution to (LSNLW) exists in the interval $[0, T^*)$, in the sense that $(v, v_t) \in C([0, T^*); \mathcal{H}^s)$ and, for every $\delta > 0$, there is no function (\tilde{v}, \tilde{v}_t) such that $(v, v_t) \in C([0, T^* + \delta); H^s)$ which solves (LSNLW). Suppose that $T^* < +\infty$. Then, we have*

$$(3.3) \quad \lim_{s \rightarrow T^*} \|(v(s), v_t(s))\|_{\mathcal{H}^s} = +\infty.$$

4. Global well-posedness for the localized equation. In this section we establish global well-posedness for the equation (LSNLW). In particular, we will prove the following.

PROPOSITION 4.1. *Let $s > \frac{4}{5}$. Then, the solution to (SNLW) with $(u_0, u_1) \in \mathcal{H}^s$ can be extended a.s. to a global solution $u : \mathbb{R} \times \mathbb{T}^2 \rightarrow \mathbb{R}$.*

More precisely, for every $T > 0, \delta > 0$, there exists a set $\Omega_{T, \delta}$ such that:

- $\mathbb{P}((\Omega_{T,\varepsilon})^c) \leq \delta,$
- For every $\omega \in \Omega_{T,\delta},$ there exists a unique solution $u : [-T, T] \times \mathbb{R}^2 \rightarrow \mathbb{R}$ to (SNLW) such that $v(0, x) = u_0(x), v_t(0, x) = u_1(x).$ Moreover, this solution satisfies the estimate $\|v\|_{L_t^\infty([-T, T]; H_x^s)} \leq C(T, s, \delta).$

Let $m : \mathbb{R}^2 \rightarrow \mathbb{R}$ be a smooth radial function, $0 < m \leq 1,$ such that

$$(4.1) \quad m(\xi) = \begin{cases} 1 & \text{for } |\xi| \leq 1, \\ \frac{1}{|\xi|^\varepsilon} & \text{for } |\xi| \geq 3. \end{cases}$$

Let $m_N(\xi) := m(\frac{\xi}{N}).$ This way, m_N will satisfy

$$(4.2) \quad m_N(\xi) = \begin{cases} 1 & \text{for } |\xi| \leq N, \\ \left(\frac{N}{|\xi|}\right)^\varepsilon & \text{for } |\xi| \geq 3N. \end{cases}$$

Let I_N the operator corresponding to the Fourier multiplier $m_N,$ that is, $\widehat{I_N f}(\xi) = m_N(\xi)\widehat{f}(\xi).$ By the definition of the multiplier, for every $\sigma \in \mathbb{R}, 1 < p < +\infty, 0 \leq \delta \leq \varepsilon,$ I_N will satisfy

$$(4.3) \quad \|I_N f\|_{W^{\sigma+\delta,p}} \lesssim N^\delta \|f\|_{W^{\sigma,p}},$$

$$(4.4) \quad \|f\|_{W^{\sigma,p}} \lesssim \|I_N f\|_{W^{\sigma+\varepsilon,p}}.$$

One can establish these estimates by showing the analogous ones for $I_1,$ and then the N -dependence will follow from a simple scaling argument.

From (4.3) and (4.4), one has that, for fixed $N, \|\cdot\|_{\mathcal{H}^s}$ is equivalent to $\|I_N \cdot\|_{\mathcal{H}^{s+\varepsilon}}.$ Therefore, by the blow-up condition (3.3), in order to show existence of solutions up to time $T,$ it is enough to show that

$$(4.5) \quad \sup_{|s| < T} \|(I_N v, I_N v_t)\|_{\mathcal{H}^{s+\varepsilon}} < +\infty.$$

By taking $\varepsilon = 1 - s,$

$$(4.6) \quad E(v, v_t) := \frac{1}{2} \int v_t^2 + \frac{1}{2} \int v^2 + \frac{1}{2} \int |\nabla v|^2 + \frac{1}{4} \int v^4,$$

we clearly have that

$$E(I_N v, I_N v_t) \gtrsim \|(I_N v, I_N v_t)\|_{\mathcal{H}^1}^2 \gtrsim \|v, v_t\|_{\mathcal{H}^s}^2.$$

The goal of this section will henceforth be showing finiteness of $E(I_N v, I_N v_t).$ In the following we will abuse of notation and omit the subscript N whenever it is not important in the analysis, writing I instead of $I_N.$ Similarly, we will write E instead of $E(I_N v, I_N v_t)$ and $E(s)$ instead of $E(I_N v(s), I_N v_t(s)).$

LEMMA 4.2.

$$(4.7) \quad \frac{d}{dt} E(t) = -3 \int I v_t (I v)^2 I(\rho \psi)$$

$$(4.8) \quad -3 \int I v_t I v I(\rho : \psi^2 :) - \int I v_t I(\rho : \psi^3 :)$$

$$(4.9) \quad + \int I v_t [(Iv)^3 - I(v^3)] + 3((Iv)^2 I(\rho\psi) - I(v^2 \rho\psi)) \\ + 3((Iv)I(\rho:\psi^2:) - I(v\rho:\psi^2:))]$$

$$(4.10) \quad + \int I v_t I v.$$

PROOF. We will show this proposition by a formal computation using (3.1). This computation can be made rigorous a posteriori by using the estimates of this section. We omit this part of the argument.

By (3.1),

$$\frac{d}{dt} E(t) \\ = \int I v_t (I v_{tt} - I \Delta v + (Iv)^3 + Iv) \\ = \int I v_t (-I(v^3 + 3v^2 \rho\psi + 3v\rho:\psi^2: + \rho:\psi^3:) + (Iv)^3 + Iv).$$

The lemma follows by adding and subtracting the terms $3(Iv)^2 I(\rho\psi)$ and $3(Iv)I(\rho:\psi^2:)$. □

We will now proceed to estimate the various terms of the time derivative of $E(Iv, Iv_t)$ with the goal of applying a Gronwall argument. The terms (4.10) and (4.8) are relatively harmless. Estimating the commutator terms in (4.9) is the core of the I-method and will take most of this section. However, from a technical point of view, the hardest term to estimate will be (4.7) which will also give the main contribution to the estimate on the growth of E . This term is also what makes the iteration of the I-method with varying N necessary.

LEMMA 4.3.

$$(4.11) \quad (4.10) = \int I v_t I v \leq E(Iv, Iv_t).$$

PROOF. By Hölder,

$$\int I v_t I v \leq \|I v_t\|_{L^2} \|I v\|_{L^2} \leq E(Iv, Iv_t). \quad \square$$

LEMMA 4.4. For every $\gamma > 0$,

$$(4.12) \quad (4.8) \lesssim N^\gamma (E(Iv, Iv_t))^{\frac{3}{4}} \|\rho:\psi^2:\|_{W^{-\gamma,4}} + E(Iv, Iv_t)^{\frac{1}{2}} \|\rho:\psi^3:\|_{H^{-\gamma}}).$$

PROOF. By Hölder and (4.3),

$$-3 \int I v_t I v I(\rho:\psi^2:) - \int I v_t I(\rho:\psi^3:) \\ \lesssim \|I v_t\|_{L^2} \|I v\|_{L^4} \|I(\rho:\psi^2:)\|_{L^4} + \|v_t\|_{L^2} \|I(\rho:\psi^3:)\|_{L^2} \\ \lesssim N^\gamma (E(Iv, Iv_t))^{\frac{1}{2} + \frac{1}{4}} \|\rho:\psi^2:\|_{W^{-\gamma,4}} + E(Iv, Iv_t)^{\frac{1}{2}} \|\rho:\psi^3:\|_{H^{-\gamma}}. \quad \square$$

LEMMA 4.5. Let $k \leq 3$. Then,

$$(4.13) \quad \|(Iv)^k - I(v^k)\|_{L^2} \lesssim_s N^{-(1-k(1-s))} \|Iv\|_{H^1}^k.$$

PROOF. Let $v_{\lesssim N} = \int_{|\xi| < N/3} \widehat{v}(\xi) e^{i\xi \cdot x}$, and let $v_{\gtrsim N} := v - v_{\lesssim N}$.

Since $\widehat{v_{\lesssim N}}(\xi) \neq 0$ only if $|\xi| < N/3$, by definition of I we have that $Iv_{\lesssim N} = v_{\lesssim N}$. Similarly, $\widehat{v_{\gtrsim N}^k}(\xi) \neq 0$ only if $|\xi| < kN/3$, so $I(v_{\gtrsim N}^k) = v_{\gtrsim N}^k$. Therefore, we have the following cancellation:

$$\begin{aligned}
 (Iv)^k - I(v^k) &= (I(v_{\lesssim N} + v_{\gtrsim N}))^k - I((v_{\lesssim N} + v_{\gtrsim N})^k) \\
 &= (v_{\lesssim N} + I(v_{\gtrsim N}))^k - I((v_{\lesssim N} + v_{\gtrsim N})^k) \\
 (4.14) \quad &= v_{\lesssim N}^k - I(v_{\lesssim N}^k) + \sum_{l=0}^{k-1} \binom{k}{l} ((Iv_{\gtrsim N})v_{\lesssim N}^l (Iv_{\gtrsim N})^{k-l-1} - I(v_{\gtrsim N}v_{\lesssim N}^l v_{\gtrsim N}^{k-l-1})) \\
 &= \sum_{l=0}^{k-1} \binom{k}{l} ((Iv_{\gtrsim N})v_{\lesssim N}^l (Iv_{\gtrsim N})^{k-l-1} - I(v_{\gtrsim N}v_{\lesssim N}^l v_{\gtrsim N}^{k-l-1})).
 \end{aligned}$$

We proceed to estimating the elements of this sum individually. In particular, (4.13) follows if we prove that, for every $l \leq k - 1$,

$$(4.15) \quad \|(Iv_{\gtrsim N})v_{\lesssim N}^l (Iv_{\gtrsim N})^{k-l-1}\|_{L^2} \lesssim N^{-(1-k(1-s))} \|Iv\|_{H^1}^k$$

and

$$(4.16) \quad \|I(v_{\gtrsim N}v_{\lesssim N}^l v_{\gtrsim N}^{k-l-1})\|_{L^2} \lesssim N^{-(1-k(1-s))} \|Iv\|_{H^1}^k.$$

Let $\varepsilon := 1 - s$. By Sobolev embeddings, we have that $\|f\|_{L^{\frac{2}{\varepsilon}}} \lesssim \|f\|_{H^{1-\varepsilon}}$. By Hölder, we have

$$\|f\|_{L^{\frac{1}{2} - \frac{(k-1)\varepsilon}{2}}} \lesssim \|f\|_{L^2}^{\frac{1-k\varepsilon}{1-\varepsilon}} \|f\|_{L^{\frac{2}{\varepsilon}}}^{\frac{(k-1)\varepsilon}{1-\varepsilon}} \lesssim \|f\|_{L^2}^{\frac{1-k\varepsilon}{1-\varepsilon}} \|f\|_{H^{1-\varepsilon}}^{\frac{(k-1)\varepsilon}{1-\varepsilon}}.$$

Therefore, again by Hölder, we have

$$\begin{aligned}
 &\|(Iv_{\gtrsim N})v_{\lesssim N}^l (Iv_{\gtrsim N})^{k-l-1}\|_{L^2} \\
 &\lesssim \|(Iv_{\gtrsim N})\|_{L^{\frac{1}{2} - \frac{(k-1)\varepsilon}{2}}} \|Iv_{\gtrsim N}\|_{L^{\frac{2}{\varepsilon}}}^l \|Iv_{\gtrsim N}\|_{L^{\frac{2}{\varepsilon}}}^{k-l-1} \\
 &\lesssim \|Iv_{\gtrsim N}\|_{L^2}^{\frac{1-k\varepsilon}{1-\varepsilon}} \|Iv_{\gtrsim N}\|_{H^{1-\varepsilon}}^{\frac{(k-1)\varepsilon}{1-\varepsilon}} \|Iv\|_{H^{1-\varepsilon}}^{k-1} \\
 &\lesssim N^{-(1-\varepsilon)\frac{1-k\varepsilon}{1-\varepsilon}} \|Iv\|_{H^{1-\varepsilon}}^{\frac{1-k\varepsilon}{1-\varepsilon}} \|Iv_{\gtrsim N}\|_{H^{1-\varepsilon}}^{\frac{(k-1)\varepsilon}{1-\varepsilon}} \|Iv\|_{H^{1-\varepsilon}}^{k-1} \\
 &\lesssim N^{-(1-k\varepsilon)} \|Iv\|_{H^{1-\varepsilon}}^k.
 \end{aligned}$$

Proceeding similarly and using (4.4), we have

$$\begin{aligned}
 \|I(v_{\gtrsim N}v_{\lesssim N}^l v_{\gtrsim N}^{k-l-1})\|_{L^2} &\lesssim \|(v_{\gtrsim N}v_{\lesssim N}^l v_{\gtrsim N}^{k-l-1})\|_{L^2} \\
 &\lesssim N^{-(1-k\varepsilon)} \|v\|_{H^{1-\varepsilon}}^k \\
 &\lesssim N^{-(1-k\varepsilon)} \|Iv\|_{H^1}^k. \quad \square
 \end{aligned}$$

REMARK 4.6. We do not expect any extra cancellation in the summands of (4.14). To see this, let us writing one summand in Fourier transform, corresponding to the case $k = 3$,

$l = 1,$

$$\begin{aligned} & ((Iv_{\gtrsim N})^2 v_{\lesssim N}^l - I(v_{\gtrsim N}^2 v_{\lesssim N}^l))^{\wedge}(\xi) \\ &= \int_{|\xi_1|, |\xi_2| > N/3, |\xi_3| \leq N/3, \xi_1 + \xi_2 + \xi_3 = \xi} (m(\xi_1)m(\xi_2)m(\xi_3) - m(\xi_1 + \xi_2 + \xi_3)) \\ & \quad \times \hat{v}(\xi_1)\hat{v}(\xi_2)\hat{v}(\xi_3) d\xi_1 d\xi_2. \end{aligned}$$

In the regime $|\xi_1|, |\xi_2|, |\xi_1 + \xi_2| \gg N$, we have that

$$\begin{aligned} m(\xi_1)m(\xi_2)m(\xi_3) - m(\xi_1 + \xi_2 + \xi_3) &= \left(\frac{N}{|\xi_1|}\right)^{1-s} \left(\frac{N}{|\xi_2|}\right)^{1-s} - \left(\frac{N}{|\xi_1 + \xi_2 + \xi_3|}\right)^{1-s} \\ &\sim -\left(\frac{N}{|\xi_1 + \xi_2|}\right)^{1-s} \\ &\sim -m(\xi_1 + \xi_2 + \xi_3) \end{aligned}$$

which corresponds to the “worst” term of the difference that appears in (4.14).

LEMMA 4.7. *For every $\gamma > 0, 0 < \tilde{s} < 1$, there exist $p(\gamma) > 1, \eta(\gamma) > 0$ such that*

$$(4.17) \quad \|(If)(Ig) - I(fg)\|_{L^2} \lesssim_{\gamma, \tilde{s}} N^{\gamma - \frac{1-\tilde{s}}{2}} \|f\|_{H^{1-\tilde{s}}} \|g\|_{W^{-\eta(\gamma), 1} \cap W^{-\eta(\gamma), p(\gamma)}}.$$

PROOF. As in the proof of Lemma 4.5, let us define

$$u_{\lesssim M} := \int_{|\xi| < M/3} \hat{u}(\xi) e^{i\xi \cdot x}$$

and $u_{\gtrsim M} := u - u_{\lesssim M}$. Writing $f = f_{\lesssim N^{\frac{1}{2}}} + f_{\gtrsim N^{\frac{1}{2}}}$ and $g = g_{\lesssim N} + g_{\gtrsim N}$, we have that

$$(If)(Ig) - I(fg) :$$

- (I) $= (If_{\lesssim N^{\frac{1}{2}}})(Ig_{\lesssim N}) - I(f_{\lesssim N^{\frac{1}{2}}}g_{\lesssim N}),$
- (II) $+ (If_{\lesssim N^{\frac{1}{2}}})(Ig_{\gtrsim N}) - I(f_{\lesssim N^{\frac{1}{2}}}g_{\gtrsim N}),$
- (III) $+ (If_{\gtrsim N^{\frac{1}{2}}})(Ig),$
- (IV) $- I(f_{\gtrsim N^{\frac{1}{2}}}g).$

We have that:

- $I = 0$, since $If_{\lesssim N^{\frac{1}{2}}} = f_{\lesssim N^{\frac{1}{2}}}, Ig_{\lesssim N} = g_{\lesssim N}$ by definition of I , and $(f_{\lesssim N^{\frac{1}{2}}}g_{\lesssim N})^{\wedge}(\xi) \neq 0$ only for $|\xi| \leq (N + N^{\frac{1}{2}})/3 < N$, so $I(f_{\lesssim N^{\frac{1}{2}}}g_{\lesssim N}) = f_{\lesssim N^{\frac{1}{2}}}g_{\lesssim N}$ as well.
- $\|II\|_{L^2}$ can be written as $\sup_{\|h\|_{L^2}=1} \int_{\mathbb{R}^2} h \cdot (II)$. Calling $\hat{f}_{\lesssim N^{\frac{1}{2}}} = a, \hat{g}_{\gtrsim N} = b$, expanding II in Fourier series and using Plancherel, we have to estimate

$$\iint_{\xi_1 < N^{\frac{1}{2}}/3, \xi_2 > N/3} a(\xi_1)b(\xi_2)(m_N(\xi_1)m_N(\xi_2) - m_N(\xi_1 + \xi_2))\hat{h}(\xi_1 + \xi_2) d\xi_1 d\xi_2.$$

Using the fact that on the considered interval $m(\xi_1) \equiv 1$ and that, by the mean value theorem, $|m(\xi_1 + \xi_2) - m(\xi_1)| \lesssim_s N^{1-s} |\xi_1||\xi_2|^{-2+s}$, we have that

$$\begin{aligned} & \int_{\mathbb{R}^2} h \cdot (II) \\ &= \iint_{\xi_1 < N^{\frac{1}{2}}/3, \xi_2 > N/3} a(\xi_1)b(\xi_2)(m_N(\xi_1)m_N(\xi_2) - m_N(\xi_1 + \xi_2))\hat{h}(\xi_1 + \xi_2) d\xi_1 d\xi_2 \end{aligned}$$

$$\begin{aligned} &\lesssim N^{(1-s)} \iint_{\xi_1 < N^{\frac{1}{2}}, \xi_2 \geq N/2} \left| \frac{a(\xi_1)}{|\xi_1|^{\bar{s}+\delta}} \right| \left| \frac{b(\xi_2)}{|\xi_2|^\delta} \right| \frac{|\xi_1|^{1+\bar{s}+\delta}}{|\xi_2|^{2-s-\delta}} |\hat{h}(\xi_1 + \xi_2)| \, d\xi_1 \, d\xi_2 \\ &\lesssim N^{-(\frac{1-\bar{s}}{2}-\frac{3}{2}\delta)} \iint_{\xi_1 < N^{\frac{1}{2}}, \xi_2 \geq N/2} \left| \frac{a(\xi_1)}{|\xi_1|^{\bar{s}+\delta}} \right| \left| \frac{b(\xi_2)}{|\xi_2|^\delta} \right| |\hat{h}(\xi_1 + \xi_2)| \, d\xi_1 \, d\xi_2 \\ &\lesssim N^{-(\frac{1-\bar{s}}{2}-\frac{3}{2}\delta)} \left\| \frac{a(\xi_1)}{|\xi_1|^{\bar{s}+\delta}} \right\|_{L^1} \left\| \frac{b(\xi_2)}{|\xi_2|^\delta} \right\|_{L^2} \|\hat{h}\|_{L^2} \\ &\lesssim N^{-(\frac{1-\bar{s}}{2}-\frac{3}{2}\delta)} \|f\|_{H^{1-\bar{s}}} \|g\|_{H^{-\delta}} \|h\|_{L^2}, \end{aligned}$$

therefore, $\|\text{II}\|_{L^2} \lesssim N^{-(\frac{1-\bar{s}}{2}-\frac{3}{2}\delta)} \|f\|_{H^{1-\bar{s}}} \|g\|_{H^{-\delta}}$.

- By Hölder, Sobolev embeddings and (4.3),

$$\begin{aligned} \|\text{III}\|_{L^2} &\lesssim \|If\|_{\gtrsim N^{\frac{1}{2}}} \|Ig\|_{L^\infty} \\ &\lesssim_\delta N^{-\frac{1-\bar{s}}{2}} \|f\|_{H^{1-\bar{s}}} \|Ig\|_{W^{3\delta, \delta-1}} \\ &\lesssim_\delta N^{-\frac{1-\bar{s}}{2}+4\delta} \|f\|_{H^{1-\bar{s}}} \|g\|_{W^{-\delta, \delta-1}}. \end{aligned}$$

- By duality (like for II), selfadjointness of I , fractional Liebnitz inequality, Sobolev embeddings and (4.3), we have

$$\begin{aligned} &\int h \cdot \text{(IV)} \\ &= - \int h I(f_{\gtrsim N^{\frac{1}{2}}} g) \\ &= - \int I(h) f_{\gtrsim N^{\frac{1}{2}}} g \\ &\lesssim \|I(h) f_{\gtrsim N^{\frac{1}{2}}}\|_{W^{2\delta, (1-\delta)^{-1}}} \|g\|_{W^{-2\delta, \delta-1}} \\ &\lesssim \|g\|_{W^{-2\delta, \delta-1}} (\|I(h)\|_{H^{2\delta}} \|f_{\gtrsim N^{\frac{1}{2}}}\|_{L^{(\frac{1}{2}-\delta)^{-1}}} \\ &\quad + \|I(h)\|_{L^{(\frac{1}{2}-\delta)^{-1}}} \|f_{\gtrsim N^{\frac{1}{2}}}\|_{H^{2\delta}}) \\ &\lesssim \|g\|_{W^{-2\delta, \delta-1}} \|I(h)\|_{H^{2\delta}} \|f_{\gtrsim N^{\frac{1}{2}}}\|_{H^{2\delta}} \\ &\lesssim N^{2\delta} N^{-\frac{1}{2}(1-\bar{s}-2\delta)} \|g\|_{W^{-2\delta, \delta-1}} \|h\|_{L^2} \|f_{\gtrsim N^{\frac{1}{2}}}\|_{H^{1-\bar{s}}} \\ &\lesssim N^{-(\frac{1-\bar{s}}{2}-3\delta)} \|g\|_{W^{-2\delta, \delta-1}} \|h\|_{L^2} \|f_{\gtrsim N^{\frac{1}{2}}}\|_{H^{1-\bar{s}}}, \end{aligned}$$

so $\|\text{IV}\|_{L^2} \lesssim N^{-(\frac{1-\bar{s}}{2}-3\delta)} \|g\|_{W^{-2\delta, \delta-1}} \|f\|_{H^{1-\bar{s}}}$.

Therefore, by choosing δ such that $\gamma \geq 4\delta$, $\eta = \delta$ and $p = \delta^{-1}$, we obtain (4.17). \square

LEMMA 4.8. *Let $0 < k \leq 2$. For every $\gamma > 0$, there exist $p(\gamma) > 1$, $\eta(\gamma) > 0$ such that*

$$\begin{aligned} (4.18) \quad &\|I(v^k \rho : \psi^{3-k} \cdot) - (Iv)^k I(\rho : \psi^{3-k} \cdot)\|_{L^2} \\ &\lesssim_{s, \gamma} N^{-\frac{1-k(1-s)}{2} + \gamma} \|Iv\|_{H^1}^k \|\rho : \psi^{3-k} \cdot\|_{W^{-\eta(\gamma), 1} \cap W^{-\eta(\gamma), p(\gamma)}}. \end{aligned}$$

PROOF. We have that:

$$\begin{aligned}
 & \|I(v^k \rho : \psi^{3-k} \cdot) - (Iv)^k I(\rho : \psi^{3-k} \cdot)\|_{L^2} \\
 \text{(I)} \quad & \lesssim \|I(v^k \rho : \psi^{3-k} \cdot) - I(v^k)I(\rho : \psi^{3-k} \cdot)\|_{L^2} \\
 \text{(II)} \quad & + \|(I(v^k) - (Iv)^k)I(\rho : \psi^{3-k} \cdot)\|_{L^2}.
 \end{aligned}$$

• By Sobolev embeddings and fractional Liebnitz, we have that

$$\|v^k\|_{H^{1-k(1-s)}} \lesssim \|v^k\|_{W^{s, \frac{2}{1+(k-1)(1-s)}}} \lesssim \|v\|_{H^s} \|v\|_{L^{\frac{2}{1-s}}}^{k-1} \lesssim \|v\|_{H^s}^k.$$

Therefore, by (4.17),

$$\|\text{II}\|_{L^2} \lesssim N^{-\frac{1-k(1-s)}{2} + \gamma} \|v\|_{H^s}^k \|\rho : \psi^{3-k} \cdot\|_{W^{-\eta(\gamma), p(\gamma)}}.$$

From (4.4) we have that $\|v\|_{H^s} \lesssim \|Iv\|_{H^1}$, so

$$\|\text{II}\|_{L^2} \lesssim_{(1-s), \gamma} N^{-\frac{1-k(1-s)}{2} + \gamma} \|Iv\|_{H^1}^k \|\rho : \psi^{3-k} \cdot\|_{W^{-\eta(\gamma), p(\gamma)}}.$$

• From Hölder, (4.13) and Sobolev embeddings, we have

$$\begin{aligned}
 \|\text{II}\|_{L^2} & \lesssim \|I(v^k) - (Iv)^k\|_{L^2} \|I(\rho : \psi^{3-k} \cdot)\|_{L^\infty} \\
 & \lesssim_{s, \delta} N^{-(1-k(1-s))} \|Iv\|_{H^1}^k \|I(\rho : \psi^{3-k} \cdot)\|_{W^{3\delta, \delta-1}} \\
 & \lesssim_{s, \delta} N^{-(1-k(1-s))} N^{4\delta} \|Iv\|_{H^1}^k \|\rho : \psi^{3-k} \cdot\|_{W^{-\delta, \delta-1}}.
 \end{aligned}$$

Choosing δ small enough, we have that $1 - k(1 - s) - 4\delta > \frac{1-k(1-s)}{2} - \gamma$, so the main contribution comes from I. We get (4.18) by taking $\gamma' \geq 4\delta$, $p(\gamma') = \max(p(\gamma), \delta^{-1})$, $\eta(\gamma') = \max(\eta(\gamma), \delta)$ and then renaming $\gamma = \gamma'$. \square

LEMMA 4.9. *There exists $c > 0$ such that, for every $0 < \eta < \frac{1}{8}$,*

$$\begin{aligned}
 \int_{t_0}^T (4.7)(s) \, ds & = \int_{t_0}^T \left(-3 \int Iv_t(s) (Iv(s))^2 I(\rho \psi(s)) \, ds \right) \\
 \text{(4.19)} \quad & \lesssim \left(1 + \int_{t_0}^T E^{1+c\eta} \right) \|I\psi\|_{L_{t,x}^{\eta-1}}.
 \end{aligned}$$

PROOF. Let $0 < \theta < 1$. Since we have

$$\begin{aligned}
 \|Iv\|_{H^1} & \lesssim E^{\frac{1}{2}}, \\
 \|Iv\|_{L^4} & \lesssim E^{\frac{1}{4}},
 \end{aligned}$$

by Gagliardo–Nirenberg we have $\|Iv\|_{W^{\theta, \frac{4}{1+\theta}}} \lesssim E^{\frac{1+\theta}{4}}$. Therefore, by Sobolev inequality, we have that $\|Iv\|_{L^{\frac{4}{1-\theta}}} \lesssim E^{\frac{1+\theta}{4}}$, and the implicit constant is uniform in θ as long as $0 \leq \theta \leq \theta_{\max} < 1$. Take $\theta = 4\eta$. Therefore, by Hölder,

$$\begin{aligned}
 \left| \int_{t_0}^T \int_{\mathbb{T}^2} Iv_t (Iv)^2 I\psi \right| & \leq \int_{t_0}^T \|Iv_t\|_{L^2} \|Iv\|_{L^4} \|Iv\|_{L^{\frac{4}{1-4\eta}}} \|I\psi\|_{L_x^{\eta-1}} \\
 & \lesssim \int_{t_0}^T E^{\frac{1}{2}} E^{\frac{1}{4}} (E^{\frac{1+4\eta}{4}}) \|I\psi\|_{L_x^{\eta-1}} \\
 & \lesssim \int_{t_0}^T (E^{1+\eta}) \|I\psi\|_{L_x^{\eta-1}}
 \end{aligned}$$

$$\begin{aligned} &\lesssim \left(\int_{t_0}^T (E^{1+\eta})^{\frac{1}{1-\eta}} \right)^{1-\eta} \|I\psi\|_{L_{x,t}^{\eta-1}} \\ &\lesssim \left(1 + \int_{t_0}^T E^{\frac{1+\eta}{1-\eta}} \right) \|I\psi\|_{L_{x,t}^{\eta-1}}. \end{aligned}$$

Therefore, choosing $c = \max_{\eta \in [0, \frac{1}{8}]} \eta^{-1} (\frac{1+\eta}{1-\eta} - 1)$, we have

$$\left| \int_{t_0}^T \int_{\mathbb{T}^2} I v_t (I v)^2 I \psi \right| \lesssim \left(1 + \int_{t_0}^T E^{1+c\eta} \right) \|I\psi\|_{L_{x,t}^{\eta-1}}$$

which gives (4.19). \square

LEMMA 4.10. *Let $T > 0$. For every $|t - t_0| \leq T$ and for every $0 < \eta \leq \frac{1}{8}$, we have that, for every $\gamma > 0$,*

$$(4.20) \quad \begin{aligned} &E(t) - E(t_0) \\ &\lesssim_{s,\gamma,T} \left(1 + \int_{t_0}^t E^{1+c\eta} \right) \|I\psi\|_{L_{t,x}^{\eta-1}} \end{aligned}$$

$$(4.21) \quad + \int_{t_0}^t N^{-(1-3(1-s))} E^2$$

$$(4.22) \quad + \sum_{k=0}^2 \int_{t_0}^t N^{-\frac{1-k(1-s)}{2} + \gamma} E^{\frac{k+1}{2}} \|\psi^{3-k}\|_{L_t^\infty W^{-\eta(\gamma), 1} \cap W^{-\eta_k(\gamma), p(\gamma)}}$$

$$(4.23) \quad + \int_{t_0}^t N^\gamma (E^{\frac{3}{4}} \|\rho : \psi^2\|_{W^{-\gamma,4}} + E^{\frac{1}{2}} \|\rho : \psi^3\|_{H^{-\gamma}})$$

$$(4.24) \quad + \int_{t_0}^t E(s) \, ds,$$

where c is the one given by Lemma 4.9 and $\eta(\gamma)$, $p(\gamma)$ are the ones given by Lemma 4.8.

PROOF. By Lemma 4.2,

$$E(t) - E(t_0) = \int_{t_0}^t (4.7)(s) + (4.8)(s) + (4.9)(s) + (4.10)(s) \, ds.$$

We have that:

- From (4.19),

$$\int_{t_0}^t (4.7)(s) \, ds = \int_{t_0}^T \left(-3 \int I v_t(s) (I v(s))^2 I(\rho\psi(s)) \right) ds \lesssim \left(1 + \int_{t_0}^T E^{1+c\eta} \right) \|I\psi\|_{L_{t,x}^{\eta-1}}.$$

- From (4.12), $\int_{t_0}^t (4.8)(s) \, ds \lesssim (4.23)$.
- From (4.13) for the first term and (4.18) for the second and third terms, respectively, and Hölder inequality, $\int_{t_0}^t (4.9)(s) \, ds \lesssim (4.21) + (4.22)$.
- From (4.11),

$$\int_{t_0}^t (4.10)(s) \, ds = \int_{t_0}^t \left(\int I v_t(s) I v(s) \right) ds \leq \int_{t_0}^t E(I v(s), I v_t(s)) \, ds = (4.24). \quad \square$$

LEMMA 4.11. *Let $T > 0$, and let*

$$(4.25) \quad A(N) = \frac{\|I_N \rho \psi\|_{L^{\log N}([-T, T] \times \mathbb{R}^2)}}{\log N}.$$

For $\gamma > 0, M \geq 1, \Lambda \geq 1$, define

$$(4.26) \quad \Omega_M^\gamma := \left\{ \max_k \|\cdot \rho \psi^{3-k} \cdot\|_{L_t^\infty([-T, T]; W^{-(\max(\eta_k(\gamma), \gamma)), \max(\rho_k(\gamma), 2)})} \leq M \right\},$$

$$(4.27) \quad \Omega_\Lambda(N) := \{A(N) \leq \Lambda\}.$$

Then, for $\gamma = \gamma(s)$ small enough, $\alpha < 1 - 3(1 - s)$, $\delta < \beta < \alpha$, $\omega \in \Omega_M^\gamma$, there exists $\tau = \tau(s, M, \Lambda, \alpha - \beta)$ such that if $\omega \in \Omega_M^\gamma \cap \Omega_\Lambda(N)$, $E(t_0) \leq N^\beta/2$, $|t_0| \leq T$, $N \geq N_0 = N_0(s, T, M, \Lambda)$, then $E(t) \leq N^\alpha$ for every t such that $|t| \leq T$ and $|t - t_0| \leq \tau$.

PROOF. By Lemma 4.10, as long as $E \leq N^\alpha$, since $\alpha < 1 - 3(1 - s)$, for N big enough we have that (4.21) + (4.22) $\leq 1 + \int_{t_0}^T E$. Similarly, from Young’s inequality, for some universal constant C , we have

$$(4.23) \leq \int_{t_0}^T E(s) ds + CN^{4\gamma} M^4.$$

Choosing $\eta = (\log N)^{-1}$ in (4.20), as long as $E \leq N^\alpha$, we get

$$(4.20) \leq A(N) \log N \left(1 + \int_{t_0}^T E^{1+c(\log N)^{-1}}(s) ds \right) \leq \Lambda \log N \left(1 + e^{c\alpha} \int_{t_0}^T E(s) ds \right).$$

Therefore, as long as $E(t) \leq N^\alpha$, for N big enough (depending on s, T, M, Λ),

$$(4.28) \quad \begin{aligned} E(t) &\leq E(t_0) + C(s, \gamma, T) \Lambda \log N \left(1 + \int_{t_0}^T E(s) ds \right) \\ &\quad + 1 + \int_{t_0}^T E(s) ds + CN^{4\gamma} M^4 + \int_{t_0}^T E(s) ds \\ &\leq \frac{1}{2} N^\beta + C(s, \gamma, T) \Lambda \log N + C' N^{4\gamma} M^4 \\ &\quad + (2 + C(s, \gamma, T) \Lambda \log N) \int_{t_0}^T E(s) ds \\ &\leq N^\beta + C'(s, \gamma, T, \Lambda) \log N \int_{t_0}^T E(s) ds. \end{aligned}$$

Let $\bar{t} = \max\{s : t_0 \leq s \leq T, E(s) \leq N^\alpha\}$, $\tilde{t} = \min\{s : t_0 \geq s \geq -T, E(s) \leq N^\alpha\}$. Then, the lemma is proven if we show that if $\bar{t} \neq T$, then $|\bar{t} - t_0| \geq \tau(s, \gamma, T, \Lambda)$ and, similarly, if $\tilde{t} \neq -T$, then $|\tilde{t} - t_0| \geq \tau(s, \gamma, T, \Lambda)$. For $\tilde{t} \leq t \leq \bar{t}$, by definition, (4.28) holds, so, by Gronwall,

$$(4.29) \quad E(t) \leq N^\beta \exp(|t - t_0| C'(s, \gamma, T, \Lambda) \log N).$$

Suppose that $\bar{t} \neq T$. Then, one must have $E(\bar{t}) = N^\alpha$. Therefore, by (4.29), $|\bar{t} - t_0| \geq \tau := \frac{(\alpha - \beta)}{C'(s, \gamma, T, \Lambda)}$. The same holds for \tilde{t} , and the lemma is proven. \square

PROOF OF PROPOSITION 4.1. Let $\varepsilon > 0, T > 0$, let $2(1 - s) < \beta < \alpha < 1 - 3(1 - s)$ and let γ as in Lemma 4.11.

By Proposition 2.1(iv), $\|\cdot \rho \psi^{3-k} \cdot\|_{L_t^\infty([-T, T]; W^{-(\max(\eta_k(\gamma), \gamma)), \max(\rho_k(\gamma), 2)})} < +\infty$ a.s., so there exists $M = M(T, \varepsilon)$ such that $\mathbb{P}(\Omega_M^\gamma) \geq 1 - \frac{\varepsilon}{2}$, where Ω_M^γ is defined in (4.26). Moreover, by Proposition 2.1(v),

$$P(\Omega_\Lambda(N)^c) \leq C_{T, \rho, m}^{\log N} \Lambda^{-\log N} = N^{\log C_{T, \rho, m} - \log \Lambda}.$$

If $\Lambda = C_{T,\rho,m}e^2$, this expression is summable in N , so, for N big enough, $N \geq \tilde{N} = \tilde{N}(\varepsilon)$, $P(\cap_{N \geq \tilde{N}} \Omega_\Lambda(N)) \geq 1 - \frac{\varepsilon}{2}$. Let $\Omega_{T,\varepsilon} := \Omega_M^\gamma \cap \cap_{N \geq \tilde{N}} \Omega_\Lambda(N)$. By inclusion-exclusion we have that $\mathbb{P}(\Omega_{T,\varepsilon}) \geq 1 - \varepsilon$.

For this choice of $M, \Lambda, \gamma, \alpha, \beta$, let N_0 and τ be the ones given by Proposition 4.11, and take $(u_0, u_1) \in \mathcal{H}^s$. Define a sequence N_k of integers recursively. Take N_1 such that $N_1 \geq \max(N_0, \tilde{N})$ and

$$N_1^{2(1-s)} \|(u_0, u_1)\|_{\mathcal{H}^s}^2 + \|u_0\|_{H^s}^4 \ll N_1^\beta.$$

By Sobolev embeddings, (4.3) and (4.4),

$$\begin{aligned} E(I_{N_1} v(0), I_{N_1} v_t(0)) &= E(I_{N_1} u_0, I_{N_1} u_1) \\ (4.30) \quad &\lesssim \|(I_{N_1} u_0, I_{N_1} u_1)\|_{H^1}^2 + \|I_{N_1} u_0\|_{L^4}^4 \\ &\lesssim N_1^{2(1-s)} \|(u_0, u_1)\|_{H^s}^2 + \|I_{N_1} u_0\|_{H^s}^4 \\ &\lesssim N_1^{2(1-s)} \|(u_0, u_1)\|_{H^s}^2 + \|u_0\|_{H^s}^4, \end{aligned}$$

so we will have $E(I_{N_1} v(t_0), I_{N_1} v_t(t_0)) \leq \frac{1}{2} N_1^\beta$; therefore, by Lemma 4.11, one has that $\|(v(t), v_t(t))\|_{\mathcal{H}^s}^2 \lesssim E(I_{N_1} v(t), I_{N_1} v_t(t)) \leq N^\alpha$ for $t \leq T, t_0 \leq t \leq t_0 + \tau$, and similarly backward in time.

Then, take $N_{k+1} \gg N_k$ such that

$$(4.31) \quad N_{k+1}^{2(1-s)} N_k^\alpha + N_k^{2\alpha} \ll N_{k+1}^\beta.$$

Take $k \in \mathbb{N}$ such that $t_0 + (k - 1)\tau \leq T$. If one has that, for every such k ,

$$(4.32) \quad E(I_{N_k} v(t_0 + (k - 1)\tau), I_{N_k} v_t(t_0 + (k - 1)\tau)) \leq \frac{1}{2} N_k^\beta,$$

then, by Lemma 4.11,

$$(4.33) \quad \begin{aligned} &\|(v, v_t)\|_{L^\infty([t_0+(k-1)\tau, \min(t_0+k\tau, T)]; \mathcal{H}^s)}^2 \\ &\lesssim \sup_{t_0+(k-1)\tau \leq s \leq \min(t_0+k\tau, T)} E(I_{N_k} v(s), I_{N_k} v_t(s)) \leq N_k^\alpha, \end{aligned}$$

and similarly backward in time. Therefore, because of the blowup condition (3.3), Proposition 4.1 is shown if we show (4.32). Proceeding inductively, we know (4.32) for N_1 and, proceeding as in (4.30),

$$\begin{aligned} &E(I_{N_{k+1}} v(t_0 + k\tau), I_{N_k} v_t(t_0 + k\tau)) \\ &\lesssim N_{k+1}^{2(1-s)} \|(v(t_0 + k\tau), v_t(t_0 + k\tau))\|_{H^s}^2 + \|v(t_0 + k\tau)\|_{H^s}^4 \\ &\lesssim N_{k+1}^{2(1-s)} E(I_{N_k} v(t_0 + k\tau), I_{N_k} v_t(t_0 + k\tau)) + E(I_{N_k} v(t_0 + k\tau), I_{N_k} v_t(t_0 + k\tau))^2 \\ &\lesssim N_{k+1}^{2(1-s)} N_k^\alpha + N_k^{2\alpha} \ll N_{k+1}^\beta, \end{aligned}$$

so $E(I_{N_{k+1}} v(t_0 + k\tau), I_{N_k} v_t(t_0 + k\tau)) \leq \frac{1}{2} N_{k+1}^\beta$, and we have (4.32). \square

5. Independence from the cutoff and global well-posedness for the global equation.

In this section we prove that, on appropriate space-time regions, the solution to (LSNLW) does not depend on the particular choice of the cutoff ρ and proceed to the proof of Theorem 1.1.

PROPOSITION 5.1 (Finite speed of propagation for SNLW). *Let $R, T > 0, x_0 \in \mathbb{R}^2, t_0 \in \mathbb{R}$. Let u_1, u_2 be solutions to (SNLW) on $B(x_0, R)$ for a time T , in the sense that $u_j|_{B(x_0, R)} = \psi|_{B(x_0, R)} + v_j|_{B(x_0, R)}, v_j \in C([t_0 - T, t_0 + T]; H^s_{loc})$, $s > \frac{2}{3}$, and, for every $|t - t_0| \leq T$,*

$$(5.1) \quad v_j(t)|_{B(x_0, R)} = \left(\cos((t - t_0)|\nabla|)v_j(t_0) + \frac{\sin((t - t_0)|\nabla|)}{|\nabla|} \partial_t v_j(t_0) + \int_{t_0}^t \frac{\sin((t - t')|\nabla|)}{|\nabla|} :(\psi + v_j)^3: (t') dt' \right) \Big|_{B(x_0, R)}.$$

Suppose, moreover, that

$$v_1(0) = v_2(0) \quad \text{and} \quad \partial_t v_1(0) = \partial_t v_2(0) \quad \text{on } B(x_0, R).$$

Then, $v_1(t)|_{B(x_0, R-|t-t_0|)} = v_2(t)|_{B(x_0, R-|t-t_0|)}$ for every $|t - t_0| \leq T$.

PROOF. Without loss of generality, assume that $t_0 = 0, x_0 = 0$. Let $D_t = B_{R-|t|}$. Recalling that the kernels of $\cos(s|\nabla|), \frac{\sin(s|\nabla|)}{|\nabla|}$ are distributions supported on B_s , from (SNLW) we have that

$$v_1 - v_2|_{D_t} = \int_0^t \frac{\sin((t - t')|\nabla|)}{|\nabla|} [(v_1 - v_2)(3 : \psi^2: + 3\psi(v_1 + v_2) + v_1^2 + v_2^2 + v_1 v_2)]|_{D_{t'}} dt'.$$

Proceeding as in Proposition 3.1, we obtain that

$$\begin{aligned} & \|v_1(t) - v_2(t)\|_{H^s(D_t)} \\ & \lesssim R \int_0^t \|v_1 - v_2\|_{H^s(D_{t'})} (1 + \|v_1\|_{C([-R, R]; H^s(B_R))}^2 + \|v_2\|_{C([-R, R]; H^s(B_R))}^2) \\ & \quad \times \max_{1 \leq j \leq 3} \|\rho : \psi^j:\|_{L^1_t W_x^{0-, 6+}} \end{aligned}$$

for any $\rho \in C_c^\infty$ with $\rho \equiv 1$ on B_R . Therefore, by Gronwall,

$$\|v_1(t) - v_2(t)\|_{H^s(D_t)} \leq C(R, v_1, v_2, \omega) \|v_1(0) - v_2(0)\|_{H^s(B_R)} = 0. \quad \square$$

From this proposition we obtain immediately the following.

COROLLARY 5.2. *Let $T > 0$, let $t_0 = 0$ and let ρ_1, ρ_2 be two cutoff functions such that $\rho_1(x) = \rho_2(x) = 1$ for every $x \in B_{2T}$. Let $s > \frac{4}{5}$. Let $(u_0, u_1) \in \mathcal{H}^s_{loc}$, and let v_1, v_2 be, respectively, the solutions to (LSNLW) with cutoff function ρ_1 and ρ_2 and initial data, respectively, $(\rho_1 u_0, \rho_1 u_1)$ and $(\rho_2 u_0, \rho_2 u_1)$. Then, $v_1(t, x) = v_2(t, x)$ for every $|x|, |t| < T$.*

PROOF OF THEOREM 1.1. Let ρ_n be a cutoff function such that $\rho_n(x) = 1$ for every $|x| \leq n$. Let $(u_0, u_1) \in \mathcal{H}^s_{loc}$, and let v_n be the solution of (LSNLW) with cutoff function ρ_n and initial data $(\rho_n u_0, \rho_n u_1)$. By Proposition 4.1, we will have $v_n \in C(\mathbb{R}; \mathcal{H}^s)$. By Corollary 5.2,

$$v := \lim_{n \rightarrow +\infty} v_n$$

is well defined, and we have that $v|_{[-T, T] \times B_R} = v|_{[T \vee R, T] \times B_R}$. By Proposition 4.1 again, v will also be a continuous function of (u_0, u_1) with values in $C([-T, T]; \mathcal{H}^s_{loc})$. Therefore, the theorem is proven if we show that every solution $\tilde{u} = \psi + \tilde{v}$ of (SNLW) with

$v \in C([-T, T]; \mathcal{H}_{\text{loc}}^s)$ satisfies $\tilde{v}(t) = v(t)$ for every $t \leq T$. Let $\phi \in C_c^\infty((-T, T) \times \mathbb{R}^2)$ be a test function. Let $n \in \mathbb{N}$ be such that $\text{supp}(\phi) \subseteq [-n, n] \times B_n$. By Proposition 5.1, we have that

$$\tilde{v}|_{[-n, n] \times B_n} = v_n|_{[-n, n] \times B_n} = v|_{[-n, n] \times B_n}.$$

Therefore, $\langle \tilde{v}, \phi \rangle = \langle v, \phi \rangle$, so $\tilde{v} = v$ as space-time distributions. Since they both belong to the space $C([-T, T]; \mathcal{H}_{\text{loc}}^s)$, the equality must hold in the space $C([-T, T]; \mathcal{H}_{\text{loc}}^s)$ as well; hence, $\tilde{v}(t) = v(t)$ for every $t \leq T$. \square

Acknowledgements. The author would like to thank his PhD supervisor Tadahiro Oh for suggesting the problem and his constant help and support. The author was supported by the European Research Council (grant no. 637995 “ProbDynDispEq”), by The Maxwell Institute Graduate School in Analysis and its Applications, a Centre for Doctoral Training funded by the U.K. Engineering and Physical Sciences Research Council (grant EP/L016508/01), the Scottish Funding Council, Heriot-Watt University and the University of Edinburgh and by the Deutsche Forschungsgemeinschaft (DFG, German Research Foundation) under Germany’s Excellence Strategy-EXC-2047/1-390685813 through the Collaborative Research Centre (CRC) 1060.

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