

# Flow approach to the gKPZ equation

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1 Gibbs measures and renormalization group

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Aim: make sense of the formal expression

$$\nu(d\phi) \propto e^{-V(\phi)} \mathfrak{g}(d\phi),$$

where  $\mathfrak{g} = \mathcal{N}(0, (1 - \Delta)^{-1})$ .

- (strong) UV problem:  $\int \phi^4 = \infty$  a.s.;
- IR problem:  $\phi$  has no decay as  $\Lambda \uparrow \mathbb{R}^d$ ;
- large field problem: the potential  $V$  needs to be bounded below;
- (weak) UV problem: even in perturbation, *convergent* subamplitudes create new divergences in the IR (called renormalon).

Let  $g_\varepsilon = \mathcal{N}(0, e^{-\varepsilon(1-\Delta)}/(1-\Delta))$ , and find  $V_\varepsilon$  such that

$$\nu_\varepsilon(d\phi) = \frac{1}{Z_\varepsilon} e^{-V_\varepsilon(\phi)} g_\varepsilon(d\phi)$$

has a weak limit as  $\varepsilon \downarrow 0$ .

## The renormalization group

For  $\mu > \varepsilon$ ,

$$\phi = \phi_{<\mu} + \phi_{\geq\mu},$$

where

$$\text{Law}(\phi_{<\mu}) = \mathcal{N}(0, (e^{-\varepsilon(1-\Delta)} - e^{-\mu(1-\Delta)})/(1-\Delta)), \text{ and } \text{Law}(\phi_{\geq\mu}) = \mathfrak{g}_\mu.$$

One is interested in observables  $F$  such that

$$F(\phi) = F(\phi_{\geq\mu}), \text{ for some } \mu > 0.$$

They verify

$$\begin{aligned} \mathbb{E}_{\nu_\varepsilon}[F(\phi)] &= \frac{1}{Z_\varepsilon} \mathbb{E}_{\mathfrak{g}_\varepsilon}[F(\phi)e^{-V_\varepsilon(\phi)}] = \frac{1}{Z_\varepsilon} \mathbb{E}_{\geq\mu}[F(\phi_{\geq\mu})\mathbb{E}_{<\mu}[e^{-V_\varepsilon(\phi_{<\mu} + \phi_{\geq\mu})}]] \\ &= \frac{1}{Z_\varepsilon} \mathbb{E}_{\geq\mu}[F(\phi_{\geq\mu})e^{-V_{\varepsilon,\mu}(\phi_{\geq\mu})}], \end{aligned}$$

where we set  $V_{\varepsilon,\mu}(\phi_{\geq\mu}) := -\log \mathbb{E}_{<\mu}[e^{-V_\varepsilon(\phi_{<\mu} + \phi_{\geq\mu})}]$ .

Hope: for any  $\mu > \varepsilon$ ,  $V_{\varepsilon,\mu}$  can be controlled uniformly in  $\varepsilon$ , provided one made the correct choice of "initial condition"  $V_{\varepsilon,\varepsilon} \equiv V_{\varepsilon,0} = V_{\varepsilon}$ .

By Gaussian integration, setting  $C_{\varepsilon,\mu} = \int_{\varepsilon}^{\mu} e^{-t(1-\Delta)} dt$  and  $\dot{C}_{\mu} = e^{-\mu(1-\Delta)}$ , one has

$$\begin{aligned} e^{-V_{\varepsilon,\mu}} &= e^{\frac{1}{2}\langle \nabla \phi, \nabla \phi \rangle_{C_{\varepsilon,\mu}}} (e^{-V_{\varepsilon}}) \\ \Rightarrow \partial_{\mu} e^{-V_{\varepsilon,\mu}} &= \frac{1}{2} \langle \nabla \phi, \nabla \phi \rangle_{\dot{C}_{\mu}} e^{-V_{\varepsilon,\mu}} \\ \Rightarrow \partial_{\mu} V_{\varepsilon,\mu} &= \frac{1}{2} \langle \nabla \phi, \nabla \phi \rangle_{\dot{C}_{\mu}} V_{\varepsilon,\mu} - \frac{1}{2} \langle \nabla \phi V_{\varepsilon,\mu}, \nabla \phi V_{\varepsilon,\mu} \rangle_{\dot{C}_{\mu}}. \end{aligned}$$

Case  $V(\phi) = \lambda\phi^4$ . Try an ansatz, and expand

$$V_{\varepsilon,\mu}(\phi) = \sum_{i \geq 1} \lambda^i \sum_{n \geq 0} \int V_{\varepsilon,\mu}^{i,n}(\mathrm{d}x_1, \dots, \mathrm{d}x_n) \phi(x_1) \cdots \phi(x_n).$$

In  $d = 3$ , one ends up with

$$V_{\varepsilon,0} = \lambda\phi^4 + (a\lambda\varepsilon^{-1} + b\lambda^2 \log \varepsilon^{-1})\phi^2 + (c\lambda\varepsilon^{-2} + d\lambda^2\varepsilon^{-1} + e\lambda^3 \log \varepsilon^{-1}).$$

- ▶ The UV problem is solved, in the sense that we identified  $V_\varepsilon$ ;
- ▶ The weak UV problem too, since we were working with an *IR cut-off*;
- ▶ This is not the case of the large field problem: since  $V_\varepsilon$  is *not bounded below* (uniformly in  $\varepsilon > 0$ ). This corresponds to the fact that the formal series defining  $V_{\varepsilon,\mu}$  is divergent.

Two main options to handle this large field problem:

- ▶ Rather perform a discreet renormalization group: good factors coming from high convergent graphs can tame the divergence of  $V_\varepsilon$ ;
- ▶ Combine the Langevin dynamic

$$(\partial_t + 1 - \Delta)\phi = -\nabla_\phi V(\phi) + \xi$$

with some PDE techniques.

● Gibbs measures and renormalization group

● 2 The flow approach to singular SPDEs

● The generalized KPZ equation



In 2014, Kupiainen introduced a framework to solve singular SPDEs, based on a discrete renormalization group idea.

He deals with the dynamical  $\Phi_3^4$  equation:

$$\begin{aligned}(\partial_t + 1 - \Delta)\phi_\varepsilon &= -\lambda\phi_\varepsilon^3 + \mathbf{c}_\varepsilon\phi_\varepsilon + \xi_\varepsilon =: \mathbf{S}_\varepsilon[\phi_\varepsilon] \\ \Rightarrow \phi_\varepsilon &= \mathbf{G}(\mathbf{1}_{t>0}\mathbf{S}_\varepsilon[\phi_\varepsilon] + \delta_{t=0} \otimes \phi_\varepsilon(0)).\end{aligned}$$

For simplicity, assume that formally, we are in the stationary case

$$\phi_\varepsilon(0) = \mathbf{G}(\mathbf{1}_{t\leq 0}\mathbf{S}_\varepsilon[\phi_\varepsilon])(0)$$

so that  $\phi_\varepsilon = \mathbf{G}(\mathbf{S}_\varepsilon[\phi_\varepsilon])$ .

Define the *effective field*

$$\phi_{\geq\mu} \equiv \phi_{\varepsilon,\mu} := \mathbf{G}_\mu(\mathbf{S}_\varepsilon[\phi_\varepsilon]), \text{ where } \mathbf{G}_\mu \text{ is cut-off at scale } \mu,$$

along with the *effective force* by the relation

$$\mathbf{S}_{\varepsilon,\mu}[\phi_{\varepsilon,\mu}] = \mathbf{S}_\varepsilon[\phi_\varepsilon].$$

Note that a priori one does not have  $DV_{\varepsilon,\mu} = \mathbb{E}[S_{\varepsilon,\mu}]$ .

On the other hand, recall that it holds

$$\mathbb{E}[e^{-V_{\varepsilon,\mu}[\phi_{\varepsilon,\mu}]}] = \mathbb{E}[e^{-V_{\varepsilon}[\phi_{\varepsilon}]}].$$

This motivates the definition of the effective force: by making  $S_{\varepsilon,\mu}$  random, one has more room to require  $S_{\varepsilon,\mu}[\phi_{\varepsilon,\mu}] = \text{cte}_{\varepsilon}$ .

With a fixed point argument, Kupiainen constructed for a random  $m \in \mathbb{N}$  a family

$$(S_{\varepsilon,2^{-n}})_{n \geq m}$$

starting from  $S_{\varepsilon,2^{-\infty}} = S_{\varepsilon}$ .

Involves tedious computations of stochastic objects.

The solution to the RG flow is local in scale, hence the solution to the equation is local in time.

Recall that formally,

$$\mathcal{S}_{\varepsilon,\mu}[\phi_{\varepsilon,\mu}] = \mathcal{S}_{\varepsilon}[\phi_{\varepsilon}], \text{ and } \phi_{\varepsilon,\mu} = G_{\mu}(\mathcal{S}_{\varepsilon}[\phi_{\varepsilon}]).$$

Thus, one obtains a *flow equation*

$$\begin{aligned} 0 &= \frac{d}{d\mu} \mathcal{S}_{\varepsilon}[\phi_{\varepsilon}] = \frac{d}{d\mu} \mathcal{S}_{\varepsilon,\mu}[\phi_{\varepsilon,\mu}] = \partial_{\mu} \mathcal{S}_{\varepsilon,\mu}[\phi_{\varepsilon,\mu}] + D\mathcal{S}_{\varepsilon,\mu} \partial_{\mu} \phi_{\varepsilon,\mu} \\ \Rightarrow 0 &= \partial_{\mu} \mathcal{S}_{\varepsilon,\mu}[\phi_{\varepsilon,\mu}] + D\mathcal{S}_{\varepsilon,\mu} \dot{G}_{\mu} \mathcal{S}_{\varepsilon,\mu}[\phi_{\varepsilon,\mu}]. \end{aligned}$$

Looks very much like the Polchinski flow equation.

Again, combined with an appropriate ansatz for  $\mathcal{S}_{\varepsilon,\mu}$

$$\mathcal{S}_{\varepsilon,\mu}[\phi](x) = \sum_{i \geq 1} \lambda^i \sum_{n \geq 0} \int \xi_{\varepsilon,\mu}^{i,n}(x, dy_1, \dots, dy_n) \phi(y_1) \cdots \phi(y_n),$$

where the *force coefficients*  $(\xi_{\varepsilon,\mu}^{i,n})$  are a collection of random variables polynomial in the noise, similar to the model of regularity structures.

The previous *flow equation* rewrites as a hierarchy of equations for the force coefficients

$$\partial_\mu \xi_{\varepsilon, \mu}^{i, n} = - \sum_j \sum_m (m+1) \xi_{\varepsilon, \mu}^{i-j, m+1} \dot{G}_\mu \xi_{\varepsilon, \mu}^{j, n-m}.$$

Duch made the following crucial remark: there exists a similar hierarchical system of equations for the cumulants

$$K_{\varepsilon, \mu}^I := \kappa_p(\xi_{\varepsilon, \mu}^{i_1, n_1}, \dots, \xi_{\varepsilon, \mu}^{i_p, n_p}), \quad I = ((i_1, n_1), \dots, (i_p, n_p))$$

of the force coefficients, reading

$$\partial_\mu K_{\varepsilon, \mu}^I = \sum_J C_{IJ} \dot{G}_\mu K_{\varepsilon, \mu}^J + \sum_{M, L} \tilde{C}_{IML} K_{\varepsilon, \mu}^M \dot{G}_\mu K_{\varepsilon, \mu}^L.$$

- It is therefore possible to construct all the cumulants (and therefore all the moments) of the force coefficients by induction, starting from the covariance of the noise;
- This analysis avoids much of the algebraic considerations present in regularity structures/higher paracontrolled calculus.

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The generalized KPZ equation

$$(\partial_t - \Delta)\phi = g_{ij}(\phi)\partial_i\phi\partial_j\phi + h(\phi)\xi.$$

General case of semi-linear singular parabolic SPDE with non-polynomial interaction, including

- the Kardar–Parisi–Zhang equation,
- the multiplicative SHE, or parabolic Anderson model.

The equation is subcritical as long as the expected regularity of the solution is  $> 0$  (i.e.  $\xi \in \mathcal{C}^{-2+\alpha}$ ,  $\alpha > 0$ ).

Falls outside the scope of the work by Duch, where

- the flow equation is implemented for a polynomial interaction;
- the solution theory is limited to the case where the regularity of the equation is negative.

Another motivation coming from the quantization of gauge theories:

$$\Phi_t(A_0^{g_0}) = (\Phi_t A_0)^{g_t} \text{ for } g^{-1}\partial_t g = -d_{\Phi_t A_0}^*(g^{-1}dg).$$

For simplicity, we focus on gPAM:

$$(\partial_t - \Delta)\phi_\varepsilon = h(\phi_\varepsilon) + \mathfrak{c}_\varepsilon(h, \phi_\varepsilon, \partial_x \phi_\varepsilon).$$

### Theorem 1 [Chandra, F.]

- ▶ Fix  $\alpha \in (0 \vee (1/2 - n/4), 1]$ , and let  $\Gamma := \lfloor 2/\alpha - 1 \rfloor$ ;
- ▶ fix a function  $h$  in  $C^{1+\Gamma+3N_1^{\Gamma+1}}(\mathbb{R})$ ;
- ▶ fix an initial condition  $\phi_\varepsilon(0)$  in  $C^{4N_1^{\Gamma+1}+1}(\mathbb{T}^n)$ .

Then, there exists a random variable  $0 < T \leq 1$  such that for any deterministic  $\tilde{T} \in (0, 1]$  the following holds on the event  $\{\tilde{T} \leq T\}$ : gPAM is well posed on  $C^{\alpha^-}([0, \tilde{T}] \times \mathbb{T}^n)$  with solutions  $\phi_\varepsilon$  which converges (in probability) to a limit  $\phi$  in  $C^{\alpha^-}([0, \tilde{T}] \times \mathbb{T}^n)$  as  $\varepsilon \downarrow 0$ .

Basis for the flow equation spanned by multi-indices  $\mathbf{a} \in \mathbb{N}^{\mathbb{N}}$  (for gPAM) corresponding to some product of derivatives of  $h$ :

$$\Upsilon^{\mathbf{a}}[\phi](y^{\mathbf{a}}) := \prod_{i \in \text{supp}(\mathbf{a})} \prod_{j \in [a_i]} h^{(i)}(\phi(y_{ij}^{\mathbf{a}})).$$

The multi-indices need to be *populated*, that is to say

$$\mathfrak{o}(\mathbf{a}) := \sum_{i \geq 0} i a_i = 1 + \sum_{i \geq 0} a_i.$$

Subcriticality implies that it is sufficient to go to a certain order, after which all the force coefficients are *irrelevant*. In practice, for gPAM with  $\alpha \in (2/3, 1]$ , one has

$$\begin{aligned} \mathcal{S}_{\varepsilon, \mu}[\phi](x) &= \sum_{\mathbf{a}: \mathfrak{o}(\mathbf{a}) \leq 1} \langle \xi_{\varepsilon, \mu}^{\mathbf{a}}, \Upsilon^{\mathbf{a}}[\phi] \rangle(x) \\ &= \int \xi_{\varepsilon, \mu}^{1, 0, \dots}(x, dy) h(\psi(y)) + \int \xi_{\varepsilon, \mu}^{1, 1, \dots}(x, dy, dz) h(\psi(y)) h'(\psi(z)) \\ &= \circ_{\varepsilon} h[\psi] + \mathcal{J}_{\varepsilon, \mu}^{\circ}(hh')[\psi]. \end{aligned}$$



The force coefficients verify the flow equations

$$\partial_\mu \circ_{\varepsilon, \mu}(x, dy) = 0 \Rightarrow \circ_{\varepsilon, \mu}(x, dy) = \circ_\varepsilon(x, dy) = \xi_\varepsilon(x) \delta_x(dy) \text{ for all } \mu > 0,$$

and

$$\partial_\mu \circ_{\varepsilon, \mu}^\circ(x, dy, dz) = -\circ_\varepsilon(x, dz) \int \dot{G}(z-w) \circ_\varepsilon(w, dy) dw.$$

The latter equation can not be solved forward in  $\mu$  since  $\|\partial_\mu \circ_{\varepsilon, \mu}^\circ\|_{L^\infty} \propto \mu^{-3+2\alpha}$ , and is solved backward up to a (deterministic, diverging as  $\varepsilon \downarrow 0$ ) value

$$\circ_{\varepsilon, 0}^\circ(x, dy, dz) = c_\varepsilon \delta_x(dy) \delta_x(dz).$$

The counterterms are *local*.

Note that if we considered larger objects (of order larger than one), then they would vanish as  $\mu \downarrow 0$ .

## The week UV problem in the flow approach

In the context of singular SPDEs, the new divergences caused by the terms convergent in the UV take the following form:

- ▶ they result in the fact that whenever  $f \in \mathcal{C}^{\alpha>0}$  and  $g \in \mathcal{C}^{\beta<0}$ ,  $fg$  is only  $\mathcal{C}^{\beta}$  and not  $\mathcal{C}^{\alpha+\beta}$ .

Dealing with this difficulty is the core of any solution theory to singular SPDEs:

- ▶ putting an IR cut-off on  $f$ , rather working with  $f \succeq g$ , suggests that the other piece  $f \prec g$  should be added to a *paracontrolled ansatz*;
- ▶ recentering  $f$ , rather working with  $(f - f(x))g$  for some given base point  $x$ , suggests to add  $f(x)g$  to the ansatz, and ultimately to view the solution as *modelled* by  $g$ , with coefficient  $f(x)$ ;
- ▶ in the flow approach, an IR is directly implemented, in the sense that

$$\circlearrowleft_{\varepsilon, \mu} = \circlearrowleft_{\varepsilon} (G - G_{\mu}) \circlearrowleft_{\varepsilon} + \mathfrak{c}_{\varepsilon} \delta,$$

and the fluctuation propagator  $G - G_{\mu} \propto \mu^2$  vanishes at short scales, so that indeed one has  $\|\circlearrowleft_{\varepsilon, \mu}\|_{L^{\infty}} \lesssim \mu^{-2+2\alpha}$ .

## Construction of the solution 1: the non-stationary force

Going back to the original context, recall that we wanted to solve

$$\phi_\varepsilon = G(\mathbf{1}_{t>0} S_\varepsilon[\phi_\varepsilon] + \delta_{t=0} \otimes \phi_\varepsilon(0)), \quad S_\varepsilon[\phi_\varepsilon] = h[\phi_\varepsilon] \xi_\varepsilon + \mathfrak{c}_\varepsilon(hh')[\phi_\varepsilon].$$

We constructed a *stationary* solution  $S_{\varepsilon,\mu}$  to the flow equation truncated at order 1, with initial condition  $S_\varepsilon$ .

- To deal with parabolic problems, a good choice of UV cut-off is

$$G_\mu(t, x) := \chi(t/\mu^2) e^{t\Delta}(x), \quad \text{supp}(\chi) = [1, \infty) \text{ and } \chi \upharpoonright [2, \infty) = 1.$$

Ensures that  $\phi_{\varepsilon,\mu}$  is supported after time  $\mu^2$ .

- Given the trajectory  $(S_{\varepsilon,\mu})_{\mu>0}$ , Duch showed that one can construct *without any additional renormalization* a trajectory  $(F_{\varepsilon,\mu})_{\mu>0}$  solving the truncated flow equation with initial condition  $\mathbf{1}_{t>0} S_\varepsilon$ . Indeed, the stationary and non-stationary force coefficients agree after a time of order  $\mu$ , and the small size of the remaining interval can be leveraged to complete the construction.
- The renormalization is therefore independent of time.

## Construction of the solution 2: the remainder equation

To simplify, set  $\phi_\varepsilon(0) = 0$ , so that  $\phi_\varepsilon = G(F_\varepsilon[\phi_\varepsilon])$ .

To compensate the fact that  $F_{\varepsilon,\mu}$  only solves a truncated flow equation, we make the assumption that there exists a random time  $T > 0$  along with a *remainder*  $(R_{\varepsilon,\mu})_{\mu \in [0, \sqrt{T}]}$  such that for  $\mu \in [0, \sqrt{T}]$ ,

$$F_\varepsilon[\phi_\varepsilon] = F_{\varepsilon,\mu}[\phi_{\varepsilon,\mu}] + R_{\varepsilon,\mu}.$$

Again using  $\frac{d}{d\mu} F_\varepsilon[\phi_\varepsilon] = 0$ , one can derive the equation

$$\partial_\mu R_{\varepsilon,\mu} = -DF_{\varepsilon,\mu}[\phi_{\varepsilon,\mu}] \dot{G}_\mu R_{\varepsilon,\mu} - (\partial_\mu + DF_{\varepsilon,\mu}[\phi_{\varepsilon,\mu}] \dot{G}_\mu) F_{\varepsilon,\mu}[\phi_{\varepsilon,\mu}],$$

that can be solved by a fixed point argument, but *locally in scale* up to a scale  $\sqrt{T}$  (this is where the large field problem comes back into play).

On the other side, the solution reads

$$\begin{aligned} \phi_\varepsilon &= G(F_\varepsilon[\phi_\varepsilon]) = G(F_{\varepsilon,\sqrt{T}}[\phi_{\varepsilon,\sqrt{T}}] + R_{\varepsilon,\sqrt{T}}) \\ &= G(F_{\varepsilon,\sqrt{T}}[0] + R_{\varepsilon,\sqrt{T}}) \text{ on } [0, T], \end{aligned}$$

and is therefore constructed.

### Construction of the solution 3: the initial value problem

Let us go back to the initial value problem.  $\delta_{t=0} \otimes \phi_\varepsilon(0)$  being too rough a forcing, one rather shifts by the harmonic completion of the initial condition

$$H := G(\delta_{t=0} \otimes \phi_\varepsilon(0)) = e^{t\Delta}(\phi_\varepsilon(0)),$$

looking at  $\psi_\varepsilon := \phi_\varepsilon - H$  which solves

$$\psi_\varepsilon = G(\mathbf{1}_{t>0} S_\varepsilon[\psi_\varepsilon + H]) = G(\mathbf{1}_{t>0} S_\varepsilon[\psi_\varepsilon + H]) = G(\mathbf{1}_{t>0} (S_\varepsilon[\psi_\varepsilon + H] - \delta_{t=0} \otimes \phi_\varepsilon(0))).$$

In the polynomial case, Duch noted that given the trajectory  $(S_{\varepsilon,\mu})_{\mu>0}$  solving the (possibly truncated) flow equation with initial condition  $S_\varepsilon$ ,

$$\tilde{S}_{\varepsilon,\mu}[\psi] := S_{\varepsilon,\mu}[\psi + H_\mu] - \delta_{t=0} \otimes \phi_\varepsilon(0), \quad H_\mu = G_\mu(\delta_{t=0} \otimes \phi_\varepsilon(0))$$

is a solution too, with initial condition  $S_\varepsilon[\psi_\varepsilon + H] - \delta_{t=0} \otimes \phi_\varepsilon(0)$ .

When the solution is of *negative* regularity say  $\varsigma \leq 0$ ,  $\tilde{S}_{\varepsilon,\mu}$  can be easily constructed, since  $H_\mu$  shares the behavior of  $(G - G_\mu) \circ_\varepsilon$ , in the sense that one has

$$\|H_\mu\|_{L^\infty} \lesssim \mu^\varsigma.$$

## The initial value problem for gKPZ

In the case where the solution is of positive regularity  $\alpha > 0$ , things are different, since  $H_\mu$  can definitely not behave like  $(G - G_\mu)_{\circ_\varepsilon}$ .

Indeed, in the flow approach, being of positive regularity implies vanishing, while one has  $H_\mu \rightarrow H$ .

That would not be a problem if we had

$$\|H - H_\mu\|_{L^\infty} \lesssim \mu^\alpha.$$

However, the above estimate is wrong, since for  $t \leq \mu^2$ ,  $H_\mu(t) = 0$ .

Actually, it only holds

$$\|t^{\alpha/2}(H - H_\mu)\|_{L^\infty} \lesssim \mu^\alpha.$$

The presence of many non-compactly supported kernels makes the flow equation with weights pretty involved.

As in other approaches, subcriticality is not the only limitation on the value of  $\alpha$ .

Since  $\mathfrak{O}_{\varepsilon, \mu} \propto \mu^{-2+2\alpha}$ , one has

$$\text{Cov}(\mathfrak{O}_{\varepsilon, \mu}, \mathfrak{O}_{\varepsilon, \mu}) \propto \mu^{-4+4\alpha} \in L^1 \Leftrightarrow -4 + 4\alpha + d + 2 > 0.$$

In  $d = 1$ , we need  $\alpha > 1/4$ .

Hairer showed in a very similar context, and in the marginal case  $\alpha = 1/4$ , that  $\mathfrak{O}_{\varepsilon}$  converges to a new noise  $\mathfrak{O}$  independent from  $\circ$ .

Moreover, the solution to the original KPZ equation converges to the solution to the KPZ equation driven by  $\mathfrak{O}$ .

Is there a way to "renormalize" the covariance?

Thank you!