

Sharp interface limite for the stochastic Allen-Cahn equations

KAI LEE
University of Tokyo

In this talk, we consider the stochastic Allen-Cahn equation with the Diriclet boundary condition;

$$\begin{cases} u^\varepsilon(t, x) &= \Delta u^\varepsilon(t, x) + \frac{1}{\varepsilon} f(u^\varepsilon(t, x)) + \dot{W}_t^\varepsilon(x), \quad t > 0, \quad x \in [-1, 1], \\ u^\varepsilon(0, x) &= u_0^\varepsilon(x), \quad x \in \mathbb{R}, \quad u^\varepsilon(t, \pm 1) = \pm 1, \quad t > 0, \end{cases}$$

with a small parameter $\varepsilon > 0$. This equation describes a behavior of interface and the parameter ε corresponds to a width of interface. We are interested in the behavior of the solution u^ε when $\varepsilon \rightarrow 0$, and we call it the sharp interface limit. In this case, we can expect that the interface motion at the limit is described by a Brownian motion reflected at the boundary of $[-1, 1]$. We prove it from the Mosco convergence of Diriclet form which is associated with the $L^2[-1, 1]$ -valued Markov process $u^\varepsilon(t)$. If we have more time, I would like to present about my previous work of "generation of interface".