Research Article

Global Mild Solutions and Attractors for Stochastic Viscous Cahn-Hilliard Equation

Xuewei Ju, 1 Hongli Wang, 1 Desheng Li, 2 and Jinqiao Duan 3

1 Department of Mechanic, Mechanical College, Tianjin University, Tianjin 300072, China
2 Department of Mathematics, School of Science, Tianjin University, Tianjin 300072, China
3 Department of Applied Mathematics, Illinois Institute of Technology, Chicago, IL 60616, USA

Correspondence should be addressed to Xuewei Ju, xwjumath@hotmail.com

Received 22 March 2011; Accepted 19 May 2011

Academic Editor: Nicholas D. Alikakos

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This paper is devoted to the study of mild solutions for the initial and boundary value problem of stochastic viscous Cahn-Hilliard equation driven by white noise. Under reasonable assumptions we first prove the existence and uniqueness result. Then, we show that the existence of a stochastic global attractor which pullback attracts each bounded set in appropriate phase spaces.

1. Introduction

This paper is devoted to the existence of mild solutions and global asymptotic behavior for the following stochastic viscous Cahn-Hilliard equation:

\[ d((1-\alpha)u - \alpha \Delta u) + (\Delta^2 u - \Delta f(u)) dt = dW, \quad (x,t) \in G \times (t_0, \infty), \]  

subjected to homogeneous Dirichlet boundary conditions

\[ u(x, t) = 0, \quad (x, t) \in \partial G \times [t_0, \infty), \]
in dimension $n = 1, 2$ or $3$, where $G = \prod_{i=1}^{n}(0, L_i)$ in $R^n$, and $\alpha \in [0,1]$ is a parameter, $f$ is a polynomial of odd degree with a positive leading coefficient

$$f(x) = \sum_{k=1}^{2p-1} a_k x^k, \quad a_{2p-1} > 0. \quad (1.3)$$

In deterministic case, the model was first introduced by Novick-Cohen [1] to describe the dynamics of viscous first order phase transitions, which has been extensively studied in the past decades. The existence of global solutions and attractors are well known; moreover, the global attractor $\mathcal{A}_\alpha$ of the system has the same finite Hausdorff dimension for different parameter values $\alpha$. One can also show that $\mathcal{A}_\alpha$ is continuous as $\alpha$ varies in $[0,1]$. See [2] for details and [1] for recent development.

While the deterministic model captures more intrinsic nature of phase transitions in binary, it ignores some random effects such as thermal fluctuations which are present in any material. In recent years, there appeared many interesting works on stochastic Cahn-Hilliard equations. Cardon-Weber [3] proved the existence of solution as well as its density for a class of stochastic Cahn-Hilliard equations with additive noise using an appropriate convolution semigroup (in the sense of that in [4]) posed on cubic domains. The authors in [5] derived the existence for a generalized stochastic Cahn-Hilliard equation in general convex or Lipschitz domains. The main novelty was the derivation of space-time Hölder estimates for the Greens kernel of the stochastic problem, by using the domains geometry, which can be very useful in many other circumstances. In [6], the asymptotic behavior for a generalized Cahn-Hilliard equation was studied, which can also act as a very good toy model for treating the stochastic case.

Instead of deterministic viscous Cahn-hilliard equation, here, we consider the general stochastic equation (1.1) which is affected by a space-time white noise. In such a case, new difficulties appear, and the resulting stochastic model must be treated in a different way. Fortunately, the rapidly growing theory of random dynamical systems provides an appropriate tool. Crauel and Flandoli [7] (see also Schmalfuss [8]) introduced the concept of a random attractor as a proper generalization of the corresponding deterministic global attractor which turns out to be very helpful in the understanding of the long-time dynamics for stochastic differential equations. In this present work, we first establish some existence results on mild solutions. Then, by applying the abstract theory on stochastic attractors mentioned above, we show that the system has global attractors in appropriate phase spaces.

In case $\alpha = 0$, (1.1) reduces to the stochastic Cahn-Hilliard equation which was studied in [9], where the authors obtain the existence and uniqueness of the weak solutions to the initial and Neumann boundary value problem in some phase spaces under appropriate assumptions on noise. Here, we make slightly stronger assumptions on noise and prove existence and uniqueness of mild solutions with higher regularity. Furthermore, we show the existence of random attractors in appropriate phase spaces.

This paper is organized as follows. In Section 2, we first make some preliminary works, then we state our main results. In Section 3, we consider the solutions of the the linear part of the system (1.1)-(1.2) and stochastic convolution. Regularities of solutions will also be addressed in this part. Section 4 consists of some investigations on the Stochastic Lyapunov functional of the system. The proofs on the existence results for mild solutions and global attractors will be given in Sections 5 and 6, respectively. Finally, the last section stands as an appendix for some basic knowledge of random dynamical system (RDS).
2. Preliminaries and Main Results

In this section, we first make some preliminary works, then we state explicitly our main results.

2.1. Functional Spaces

Let $(\cdot, \cdot)$ and $|\cdot|$ denote respectively the inner product and norm of $H = L^2(G)$. We define the linear operator $A = -\Delta$ with domain $D(A) = H^2(G) \cap H_0^1(G)$. $A$ is positive and selfadjoint. By spectral theory, we can define the powers $A^s$ and spaces $H_s = D(A^{s/2})$ with norms $|u|_s = |A^{s/2}u|$ for real $s$. Note that $H_0 = L^2(G)$. It is well known that $H_s$ is a subspace of $H^s(G)$ and $|\cdot|_s$ is on $H^s(G)$ a norm equivalent to the usual one. Moreover, we have the following Poincare inequality and interpolation inequality:

$$|u|_s \leq \lambda_1^{-(s_2-s_1)/2} |u|_{s_2}, \quad \forall s_1, s_2 \in \mathbb{R}, \ s_1 < s_2, \ \forall u \in H_{s_2}, \tag{2.1}$$
$$|u|_{\sigma s_1 + (1-\sigma)s_2} \leq |u|_{s_1}^{\sigma} |u|_{s_2}^{1-\sigma}, \quad \sigma \in [0,1], \tag{2.2}$$

where $\lambda_1$ is the first eigenvalue of $A$.

We can define $A^{-1} : H \to D(A)$ to be the Green’s operator for $A$. Thus,

$$v = A^{-1}w \iff Av = w. \tag{2.3}$$

By Rellich’s Theorem, we know that $A^{-1}$ is compact, and $A : D(A) \to H$ is a linear and bounded operator. Finally, we introduce the invertible operator $B_\alpha : H_s \to H_s, \ s \in \mathbb{R}$ defined by

$$B_\alpha := \alpha I + (1-\alpha)A^{-1}. \tag{2.4}$$

For each $\alpha \in (0,1]$ and $\beta \geq 0$, we know that $B_\alpha^\beta : H_s \to H_s$ is bounded and has a bounded inverse (see [10, 11]). We also define the operator $A_\alpha := B_\alpha^{-1}A$ with domain

$$D(A_\alpha) = \begin{cases} D(A) & \text{if } \alpha > 0, \\ D(A_0) = H_0. \end{cases} \tag{2.5}$$

By definition, it is clear that $D(A_\alpha^{s/2}) = H_s$ in case $\alpha > 0$.

Lemma 2.1. For $\alpha > 0$, there exist $M_1, M_2, \text{and } M_3$ such that

$$a^{1/2}|v| \leq |v|_{1,s} \leq M_1^{1/2}|v|_1, \quad v \in H_1, \tag{2.6}$$
$$a^{1/2}|v|_1 \leq |v|_{1,b_\alpha} \leq M_2^{1/2}|v|_1, \quad v \in H_1, \tag{2.7}$$
$$\left(\frac{\lambda_1}{a\lambda_1 + 1-\alpha}\right)^{1/2} |v| \leq |v|_{1,b_\alpha} \leq M_3^{1/2}|v|, \quad v \in H_1. \tag{2.8}$$
where
\[ |v|_{B^\alpha} := \left( v, B^\alpha v \right)^{1/2}, \]
\[ |v|_{1,B^\alpha} := \left( A^{1/2} v, B^\alpha A^{1/2} v \right)^{1/2}, \]
\[ |v|_{B^{-\alpha}} := \left( v, B^{-\alpha} v \right)^{1/2}. \]

**Proof.** Here, we only verify (2.8) is valid; the proofs of (2.6) and (2.7) can be found in [11]. Since \( B^{-\alpha} \) is bounded, there exists \( M_3 \geq 0 \), such that \( |B^{-\alpha}|^2 \leq M_3 \). Then, for any \( v \in H \), we have
\[ \left( v, B^{-1/2} v \right) = \left( B^{-1/2} v, B^{-1/2} v \right) = \left| B^{-1/2} v \right|^2 \leq M_3 |v|^2, \]
which completes the right part of (2.8).

Now, we proof the left part of (2.8) let
\[ 0 < \lambda_1 \leq \lambda_2 \leq \cdots \leq \lambda_k \leq \cdots \]
denote the eigenvalues of \( A \), repeated with the respective multiplicity, and the corresponding unit eigenvector is denoted by \( \{ w_k \}_{k=1}^\infty \), which forms an orthonormal basis for \( H \). We have
\[ \left( w_k, B^{-1} w_k \right) = \frac{\lambda_k}{a \lambda_k + 1 - a} \geq \frac{\lambda_1}{a \lambda_1 + 1 - a}, \quad k \in \mathbb{Z}^+. \]

Since \( v \in H \), there exist \( \{ b_k \}_{k=1}^\infty \subset \mathbb{R} \), such that \( v = \sum_{k=1}^\infty b_k w_k \). Consequently,
\[ \left( v, B^{-1} v \right) = \left( \sum_{k=1}^\infty b_k w_k, B^{-1} \sum_{k=1}^\infty b_k w_k \right) = \sum_{k=1}^\infty \left( b_k w_k, B^{-1} a b_k w_k \right) \]
\[ = \sum_{k=1}^\infty \frac{\lambda_k}{a \lambda_k + 1 - a} b_k^2 \geq \frac{\lambda_1}{a \lambda_1 + 1 - a} \sum_{k=1}^\infty b_k^2 \]
\[ = \frac{\lambda_1}{a \lambda_1 + 1 - a} |v|^2, \]
which finishes the proof. \( \square \)

### 2.2. Assumptions on the Noise

The stochastic process \( W(t) \), defined on a probability space \( (\Omega, \mathcal{F}, P) \), is a two-side in time Wiener process on \( H \) which is given by the expansions
\[ W(t) = \sum_{k=0}^{\infty} \sqrt{\alpha_k} \beta_k(t) w_k, \]
where \( \{w_k\}_{k=1}^{\infty} \) is a basis of \( H \) consisting of unit eigenvectors of \( A \), \( \{a_k\}_{k=1}^{\infty} \) is a bounded sequence of nonnegative numbers, and

\[
\beta_k(t) = \frac{1}{\sqrt{\alpha_k}} (W(t), w_k), \quad k \in \mathbb{N}
\]  

\((2.15)\)
is a sequence of mutually independent real valued standard Brownian motions in a fixed probability space \((\Omega, \mathcal{F}, P)\) adapted to a filtration \(\{\mathcal{F}_t\}_{t \geq 0}\).

For convenience, we will define the covariance operator \( Q \) on \( H \) as follows:

\[
Qw_k = a_kw_k, \quad k \in \mathbb{N}.
\]  

\((2.16)\)
The process \( W(t) \) will be called as the \( Q \)-Wiener process. We need to impose on \( Q \) one of the following assumptions:

\((Q1)\) \( \text{Tr}[B_{\alpha^{-1/2}}A^{-2+\delta}Q] < \infty \) (for some \( 0 < \delta \leq 1 \)),

\((Q1^*)\) \( \text{Tr}[B_{\alpha^{-2}}A^{-1}Q] < \infty \), and \( \text{Tr}[B_{\alpha^{-2}}A^{-2}Q] \leq 2D \),

\((Q2)\) \( \text{Tr}[B_{\alpha^{-1/2}}A^{-1+\delta}Q] \leq \infty \) (for some \( 0 < \delta \leq 1 \)), \( \text{Tr}[B_{\alpha^{-2}}Q] < \infty \), and \( \text{Tr}[B_{\alpha^{-2}}A^{-2}Q] \leq 2D \),

\((Q2^*)\) \( \text{Tr}[B_{\alpha^{-1/2}}A^{-1+\delta}Q] \leq \infty \), \( \text{Tr}[B_{\alpha^{-2}}A^\sigma Q] < \infty \) (for some \( 0 < \delta \leq 1 \) and \( \sigma > 0 \)), and \( \text{Tr}[B_{\alpha^{-2}}A^{-2}Q] \leq 2D \),

where \( D \) is given in Section 4. It is obvious that

\[(Q2^*) \implies (Q2), \quad (Q1^*) \implies (Q1).\]  

\((2.17)\)

\textbf{2.3. Main Results}

We will assume throughout the paper that the space dimension \( n \) and the integer \( p \) in (1.3) satisfy the following \textit{growth condition}:

\[
p = \begin{cases} 
\text{any positive integer}, & \text{if } n = 1 \text{ or } 2, \\
2, & \text{if } n = 3.
\end{cases}
\]  

\((2.18)\)

Under the above assumptions on the noise, we can now put the original problem (1.1)-(1.2) in an abstract form

\[
du + \left( A_{\alpha}u + B_{\alpha^{-1}}f(u) \right)dt = B_{\alpha^{-1}}A^{-1}dW,
\]  

\((2.19)\)

with which we will also associate the following initial condition:

\[
u(t_0) = u_0.
\]  

\((2.20)\)

Note that since \( B_{\alpha^{-1}} \) is bounded from \( H_{\alpha} \) into itself for each \( \alpha > 0 \), (2.19) is qualitatively of second order in space for \( \alpha > 0 \) although it also has a nonlocal character. In contrast, for \( \alpha = 0 \)
the equation is of fourth-order in space and local in character. Thus, $\alpha = 0$ is a singular limit for the equation.

**Definition 2.2.** Let $I := [t_0, t_0 + \tau)$ be an interval in $\mathbb{R}$. We say that a stochastic process $u(t, \omega; t_0, u_0)$ is a mild solution of the system (2.19)-(2.20) in $H_s$, if

$$u(\cdot, \omega; t_0, u_0) \in C(I; H_s), \quad \text{P-a.s. } \omega \in \Omega,$$

(2.21)

moreover, it satisfies in $H_s$ the following integral equation:

$$u(t, \omega; t_0, u_0) = e^{-A_s(t-t_0)}v_0 - \int_0^t e^{-A_s(t-s)} \left( B^{-1}f(u) - \beta W_A(s) \right) ds + W_A(t), \quad \text{P-a.s. } \omega \in \Omega,$$

(2.22)

where $W_A(t)$ is called stochastic convolution (see Section 3 for details), $\beta$ is a positive constant chosen in Section 3 and $v_0 = u_0 - W_A(t_0)$.

The main results of the paper are contained in the following two theorems.

**Theorem 2.3.** (i) Let $\alpha = 0$, and, the hypothesis (Q2) be satisfied. Then for every $u_0 \in H_2$, there is a unique maximally defined mild solution $u(t, \omega; t_0, u_0)$ of (2.19)-(2.20) in $H_2$ for all $t \in [t_0, \infty)$.

(ii) Let $\alpha \in (0, 1]$, and, the hypothesis (Q1) be satisfied. Then for every $u_0 \in H_1$, there is a unique maximally defined mild solution $u(t, \omega; t_0, u_0)$ of (2.19)-(2.20) in $H_1$ for all $t \in [t_0, \infty)$.

**Theorem 2.4.** (i) Let $\alpha = 0$, and, the hypothesis (Q2*) be satisfied. Then the stochastic flow associated with (2.19)-(2.20) has a compact stochastic attractor $\mathcal{A}_0(\omega) \subset H_2$ at time 0, which pullback attracts every bounded deterministic set $B \subset H_2$.

(ii) Let $\alpha \in (0, 1]$, and, the hypothesis (Q1*) be satisfied. Then the stochastic flow associated with (2.19)-(2.20) has a compact stochastic attractor $\mathcal{A}_\alpha(\omega) \subset H_1$ at time 0, which pullback attracts every bounded deterministic set $B \subset H_1$.

### 3. Stochastic Convolution

Let $W_A(t)$ be the unique solution of linear equation

$$du + (A_s + \beta)udt = B^{-1} A^{-1} dW,$$

(3.1)

where $\beta$ is a positive constant to be further determined. Then, $W_A(t)$ is an ergodic and stationary process [9, 12] called the stochastic convolution. Moreover,

$$W_A(t) = \int_{-\infty}^t e^{-(t-s)(A_s + \beta)} B^{-1} A^{-1} dW(s).$$

(3.2)

Some regularity properties satisfied by $W_A(t)$ are given below.

**Lemma 3.1.** Assume that (Q1) holds. Then, $\nabla W_A(t)$ has a version which is $\gamma$-Hölder continuous with respect to $(t, x) \in \mathbb{R} \times G$ for any $\gamma \in [0, \delta/2)$. 
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Proof. We only consider the case \( n = 3 \). For the sake of simplicity, we also assume that \( G = \prod_{i=1}^{3}(0, \pi) \). The eigenvectors of \( A \) can be given explicitly as follows:

\[
w_k(x) = \left( \frac{2}{\pi} \right)^{3/2} \cos k_1x_1 \cos k_2x_2 \cos k_3x_3, \quad x = (x_1, x_2, x_3) \in \mathbb{R}^3,
\]

(3.3)

with corresponding eigenvalues

\[
\mu_k = k_1^2 + k_2^2 + k_3^2 = |k|^2, \quad k \in (\mathbb{Z}^+)^3,
\]

(3.4)

where \( k = (k_1, k_2, k_3) \) varies in \((\mathbb{Z}^+)^3\). Using (2.14), we find that

\[
W_A(t, x) = \sum_{k \in (\mathbb{Z}^+)^3} \left( \sqrt{a_k} \int_{-\infty}^{t} e^{-(t-s)(\eta_k + \beta)} \frac{1}{a_{\mu_k} + 1 - a} \, d\beta_k(s) \right) \, \omega_k(x),
\]

(3.5)

where \( \eta_k = \mu_k^2 / (a_{\mu_k} + 1 - a) \), and hence,

\[
\begin{aligned}
\nabla W_A(t, x) - \nabla W_A(t, y) &= \sum_{k \in (\mathbb{Z}^+)^3} \left( \sqrt{a_k} \int_{-\infty}^{t} e^{-(t-s)(\eta_k + \beta)} (1/(a_{\mu_k} + 1 - a)) \, d\beta_k(s) \right) \left( \nabla \omega_k(x) - \nabla \omega_k(y) \right),
\end{aligned}
\]

(3.6)

\[
E \left( |\nabla W_A(t, x) - \nabla W_A(t, y)|^2 \right) \leq \sum_{k \in (\mathbb{Z}^+)^3} \frac{a_k}{(a_{\mu_k} + 1 - a)^2} \int_{-\infty}^{t} e^{-2(t-s)(\eta_k + \beta)} \, ds \, |\nabla \omega_k(x) - \nabla \omega_k(y)|^2.
\]

For any \( \gamma \in [0, 1] \), one trivially verifies that there is a constant \( c_\gamma > 0 \) independent of \( k \) such that for any \( k \in (\mathbb{Z}^+)^3 \) and \( x, y \in G \)

\[
|\nabla \omega_k(x) - \nabla \omega_k(y)| \leq c_\gamma \mu_k^{(1+\gamma)/2} |x - y|^{\gamma}.
\]

(3.7)

Thus, we have

\[
\begin{aligned}
E \left( |\nabla W_A(t, x) - \nabla W_A(t, y)|^2 \right) &\leq \frac{c_\gamma^2}{2} |x - y|^{2\gamma} \sum_{k \in (\mathbb{Z}^+)^3} \frac{a_k}{(a_{\mu_k} + 1 - a)^2} \eta_k^{-1} \mu_k^{1+\gamma} \\
&= \frac{c_\gamma^2}{2} |x - y|^{2\gamma} \sum_{k \in (\mathbb{Z}^+)^3} \frac{a_k}{(a_{\mu_k} + 1 - a)^2} \frac{a_{\mu_k} + 1 - a}{\mu_k^2} \mu_k^{1+\gamma} \\
&= \frac{c_\gamma^2}{2} |x - y|^{2\gamma} \sum_{k \in (\mathbb{Z}^+)^3} \frac{\mu_k}{a_{\mu_k} + 1 - a} \mu_k^{2+\gamma}.
\end{aligned}
\]

(3.8)
Now, let $t, s \in \mathbb{R}$. We may assume that $t \geq s$. Then,

\[
\mathbb{E}\left( |\nabla W_A(t, x) - \nabla W_A(s, x)|^2 \right)
= \sum_{k \in (\mathbb{Z}^+)^3} \frac{\alpha_k}{(a\mu_k + 1 - \alpha)^2} \times \left( \int_s^t e^{-2(\eta_k + \beta)(t-s)} \, ds + \int_{-\infty}^{s} \left[ e^{-(\eta_k + \beta)(t-s)} - e^{-(\eta_k + \beta)(s-s)} \right]^2 \, ds \right) |\nabla w_k(x)|^2
\]
\[
= \sum_{k \in (\mathbb{Z}^+)^3} \frac{\alpha_k}{(a\mu_k + 1 - \alpha)^2} \frac{1}{2(\eta_k + \beta)} \left( 1 - e^{-2(\eta_k + \beta)(t-s)} \right) : |\nabla w_k(x)|^2.
\]

Let $0 \leq \gamma \leq 1/2$, and let

\[
c'_\gamma = \sup_{r_s, r_t \geq 0} \frac{|e^{-r_1} - e^{-r_2}|}{|r_1 - r_2|^{2\gamma}}.
\]

Since the function $g(r) = e^{-r}$ is a Lipschitz zone [0, $\infty$), we always have $c'_\gamma < \infty$. Observe that

\[
\mathbb{E}\left( |\nabla W_A(t, x) - \nabla W_A(s, x)|^2 \right)
\leq \frac{4^\gamma}{\pi^3} c'_\gamma |t-s|^{2\gamma} \sum_{k \in (\mathbb{Z}^+)^3} \frac{\alpha_k}{(a\mu_k + 1 - \alpha)^2} (\eta_k + \beta)^{2\gamma - 1} \mu_k.
\]

By (Q1), we know that $\text{Tr}[B_{-\delta}^{-1} A - A^{2+\delta} Q] < \infty$ for some $0 < \delta \leq 1$. Therefore, by (3.8) and (3.11), one deduces that there exists a constant $c''_\gamma > 0$ such that

\[
\mathbb{E}\left( |\nabla W_A(t, x) - \nabla W_A(s, y)|^2 \right) \leq c''_\gamma \left( |x - y|^2 + |t - s|^2 \right)^{\gamma}, \quad \forall (t, x), (s, y) \in \mathbb{R} \times G.
\]

As $W_A(t, x) - W_A(s, y)$ is a Gaussian process, we find that for each $m \in \mathbb{Z}^+$, there is a constant $c'''_m > 0$ such that

\[
\mathbb{E}\left( |\nabla W_A(t, x) - \nabla W_A(s, y)|^{2m} \right) \leq c'''_m \left( |x - y|^2 + |t - s|^2 \right)^{m\gamma}.
\]

Now, thanks to the well-known Kolmogorov test, one concludes that $W_A(t, x)$ is $(\gamma - 2/m)$-Hölder continuous in $(t, x)$. Because $\gamma \in [0, 1/2]$ and $m \in \mathbb{Z}^+$ are arbitrary, we see that the conclusion of the lemma holds true. The proof is complete. \qed
Lemma 3.2. Assume (Q2) holds. Then, for any $M > 0$, there exists a $\beta_0$ such that for all $\beta \geq \beta_0$,

$$E \left( |W_A(t)|^2 \right) \leq M. \quad (3.14)$$

Proof.

$$E \left( |\Delta W_A(t)|^2 \right) = E \left( \sum_{k \in \mathbb{Z}^3} \alpha_k \int_{-\infty}^t e^{-(\eta_k + \beta)(t-s)} \frac{1}{\alpha \mu_k + 1-\alpha} d\beta_k(s) \Delta \omega_k(x) \right)^2$$

$$= \sum_{k \in \mathbb{Z}^3} \frac{\alpha_k}{(\alpha \mu_k + 1-\alpha)^2} \int_{-\infty}^t e^{-2(\eta_k + \beta)(t-s)} ds |\Delta \omega_k(x)|^2$$

$$\leq \sum_{k \in \mathbb{Z}^3} \frac{\alpha_k}{(\alpha \mu_k + 1-\alpha)^2} \left( \frac{\mu_k}{\alpha \mu_k + 1-\alpha} \right)^2.$$  \quad (3.15)

Since $\text{Tr}[B_a^{-2}Q] < \infty$, one can now easily choose a $\beta$ large enough so that $E(|\Delta W_A(t)|^2) \leq M$, and the proof is complete. \hfill \square

Similarly, we can verify the following basic fact.

Lemma 3.3. Assume (Q2) holds. Then, $\Delta W_A$ has a version which is $\gamma$-Hölder continuous with respect to $(t, x) \in \mathbb{R} \times G$ for any $\gamma \in [0, \delta/2)$.

Lemma 3.4. Assume that (Q2*) holds. Then, for any $M > 0$, there exists $\beta_0$ such that for all $\beta \geq \beta_0$,

$$E \left( |W_A(t)|^2 \right) \leq M. \quad (3.16)$$

4. Stochastic dissipativeness in $H_1$

It is well known that in the deterministic case without forcing terms,

$$J(u) = \frac{1}{2} |\nabla u|^2 + \int_G F(u)dx \quad (4.1)$$

is a Lyapunov functional of the system (i.e. $(d/dt)J(u) \leq 0$), where $F(u)$ is the primitive function of $f(u)$ which vanishes at zero. In this section, we will prove a similar property for the stochastic equation by adapting some argument in [9].
Assume that $u$ satisfies (2.19)-(2.20). As usual, we may assume in advance that $u$ is sufficiently regular so that all the computations can be performed rigorously. Applying the Itô formula to $f(u)$, we obtain

$$dJ(u) = (J_u(u), du) + \frac{1}{2} \text{Tr} \left[ J_{uu}(u) B_u^{-2} A^{-2} Q \right] dt$$

$$= \left( J_u(u), B_u^{-1} A^{-1} dW \right) - \left( J_u(u), B_u^{-1} A u + B_u^{-1} f(u) \right) dt + \frac{1}{2} \text{Tr} \left[ J_{uu}(u) B_u^{-2} A^{-2} Q \right] dt,$$

where $J_u, J_{uu}$ denote, respectively, the first and second derivative of $J$. Since

$$J_u(u) = Au + f(u),$$

there exists $C_1 > 0$ such that for $\alpha = 0$,

$$\left( J_u(u), B_u^{-1} A u + B_u^{-1} f(u) \right) = \left| Au + f(u) \right|^2 \geq \lambda_1^2 \left| Au + f(u) \right|^2_{-1}$$

$$= \lambda_1^2 \left( Au + f(u), u + A^{-1} f(u) \right)$$

$$= \lambda_1^2 \left( \left| u \right|^2_{-1} + \left| f(u) \right|^2_{-1} + 2 \langle f(u), u \rangle \right)$$

$$\geq d\lambda_1^2 \left( \left| u \right|^2_{-1} + \int_G F(u) dx \right) - C_1 = d\lambda_1^2 J(u) - C_1,$$

where $d = \min\{1, 4pa_{2p-1}\}$. And for $0 < \alpha \leq 1$,

$$\left( J_u(u), B_u^{-1} A u + B_u^{-1} f(u) \right) = \left( Au + f(u), B_u^{-1} A u + B_u^{-1} f(u) \right)$$

$$= \left| Au + f(u) \right|_{B_u^{-1}}^2$$

$$\geq \frac{\lambda_1^2}{\alpha \lambda_1 + 1 - \alpha} \left| Au + f(u) \right|^2_{-1}$$

$$\geq \frac{d\lambda_1^2}{\alpha \lambda_1 + 1 - \alpha} J(u) - C_1,$$

where we have used (2.8). Simple computations show that

$$J_{uu}(u) = A + f'(u),$$
and hence,

$$\text{Tr} \left[ J_{uu}(u) B^{-2}_a A^{-2} Q \right] = \text{Tr} \left[ AB^{-2}_a A^{-2} Q \right] + \sum_{i=1}^{\infty} \left( D_i \int_G f'(u) w_i^2 \, dx \right)$$

$$= \text{Tr} \left[ B^{-2}_a A^{-1} Q \right] + \sum_{i=1}^{\infty} \left( D_i \int_G f'(u) w_i^2 \, dx \right),$$

(4.7)

where \( \{w_i\}_{i=1}^{\infty} \) is the orthonormal basis of \( H \) as in (2.14), and \( D_i = \alpha_i / (\alpha_i + 1 - \alpha)^2 \).

We infer from (3.3) that

$$|w_i|_{L^\infty} \leq C_2,$$

(4.8)

where \( C_2 > 0 \) depends only on \( G \). Therefore,

$$\left| \int_G f'(u) w_i^2 \, dx \right| \leq C_2 \int_G |f'(u)| \, dx.$$  

(4.9)

Set \( C_3 \) such that

$$\left| f'(s) \right| \leq 2(2p - 1) a_{2p-1} s^{2p-2} + C_3, \quad s \in \mathbb{R},$$

(4.10)

then

$$\left| \int_G f'(u) w_i^2 \, dx \right| \leq C_2^2 \left( 2(2p - 1) a_{2p-1} \int_G u^{2p-2} \, dx + C_3 |G| \right)$$

$$\leq \frac{1}{4p} a_{2p-1} \int_G u^{2p} \, dx + C_4,$$

(4.11)

where \( C_4 \) depends on \( f \), \( p \), and \( G \). Let \( C_5 \) satisfy

$$F(s) \geq \frac{1}{4p} a_{2p-1} s^{2p} - \frac{C_5}{|G|}, \quad s \in \mathbb{R},$$

(4.12)

then

$$\left| \int_G f'(u) w_i^2 \, dx \right| \leq f(u) + C_4 + C_5.$$  

(4.13)

Finally,

$$\text{Tr} \left[ J_{uu}(u) B^{-2}_a A^{-2} Q \right] \leq \text{Tr} \left[ B^{-2}_a A^{-1} Q \right] + \text{Tr} \left[ B^{-2}_a A^{-2} Q \right] (f(u) + C_4 + C_5).$$

(4.14)
Since
\[ E\left(J_u(u), B_a^{-1} A^{-1} dW\right) = 0, \] (4.15)
we have from (4.2) that
\[
\frac{d}{dt} E(J(u)) = E\left(J_u(u), -B_a^{-1} A(u) - B_a^{-1} (u)\right) + \frac{1}{2} E\left(\text{Tr}\left[J_{uu}(u) B_a^{-2} A^{-2} Q\right]\right). \] (4.16)

Further, by (4.4), (4.5) and (4.14), it holds that
\[
\left(\frac{d}{dt}\right) E(J(u)) \leq -\left(D - \frac{1}{2} \text{Tr}\left[B_a^{-2} A^{-2} Q\right]\right) E(J(u)) + \text{Tr}\left[B_a^{-2} A^{-2} Q\right] + \text{Tr}\left[B_a^{-2} A^{-2} Q\right] (C_4 + C_5) + C_1, \] (4.17)

where \( D = \min \{d\lambda_1^2, d\lambda_2^2/(\alpha \lambda_1 + 1 - \alpha)\} \). This is precisely what we promised.

Now, by directly applying the classical Gronwall Lemma, we have the following lemma.

**Lemma 4.1.** Let \( W \) be a H-valued Q-Wiener process with
\[
\text{Tr}\left[B_a^{-2} A^{-1} Q\right] < +\infty, \quad \text{Tr}\left[B_a^{-2} A^{-2} Q\right] \leq 2D, \] (4.18)
and let \( u(t) \) be the mild solution to (2.19)-(2.20). Then,
\[ E(J(u(t))) \leq E(J(u_0)) + C_Q, \quad t \in [t_0, \infty), \] (4.19)
where
\[ C_Q = \frac{\text{Tr}\left[B_a^{-2} A^{-1} Q\right] + \text{Tr}\left[B_a^{-2} A^{-2} Q\right] (C_4 + C_5) + C_1}{D - (1/2) \text{Tr}\left[B_a^{-2} A^{-2} Q\right]}. \] (4.20)

As a consequence, we immediately obtain the following basic result.

**Corollary 4.2.** Let \( W \) be a H-valued Q-Wiener process with
\[
\text{Tr}\left[B_a^{-2} A^{-1} Q\right] < +\infty, \quad \text{Tr}\left[B_a^{-2} A^{-2} Q\right] \leq 2D. \] (4.21)

Then, there exists a continuous nonnegative function \( \Psi(r) \) such that for any solution \( u(t) \) of (2.19)-(2.20), one has
\[ E\left(|u(t)|_1^2\right) \leq \Psi\left(E\left(|u_0|_1^2\right)\right), \quad \forall t \in [t_0, \infty). \] (4.22)
5. The Existence and Unique of Global Mild Solutions

In this section, we study the existence and unique of global mild solutions of the problem (2.19)-(2.20). The basic idea is to transform the original problem into a nonautonomous one by using the simple variable change below:

\[ v(t) = u(t) - W_A(t). \]  

(5.1)

We observe that \( v(t) \) satisfies the following system:

\[
\begin{align*}
\frac{dv}{dt} + (A_\alpha - \beta) v + B^{-1}_\alpha f(v + W_A) & = 0, \\
v(t_0) & = u_0 - W_A(t_0).
\end{align*}
\]

(5.2)

Let

\[ G(v, t) = -B^{-1}_\alpha f(v + W_A) + \beta W_A, \quad v_0 = u_0 - W_A(t_0). \]  

(5.3)

Then, (5.2) reads

\[
\begin{align*}
\frac{dv}{dt} + A_\alpha v & = G(v, t), \\
v(t_0) & = v_0.
\end{align*}
\]

(5.4)

To prove Theorem 2.3, it suffices to establish some corresponding existence results for the nonautonomous system (5.4).

Definition 5.1. Let \( I := [t_0, t_0 + \tau] \) be an interval in \( \mathbb{R} \). We say that a stochastic process \( v(t, \omega; t_0, v_0) \) is a mild solution of the system (5.4) in \( H_s \), if

\[ v(\cdot, \omega; t_0, v_0) \in C(I; H_s), \quad \text{P-a.s. } \omega \in \Omega, \]  

(5.5)

and satisfies in \( H_s \) the following integral equation:

\[
v(t, \omega; t_0, v_0) = e^{-A_\alpha(t-t_0)} v_0 - \int_{t_0}^{t} e^{-A_\alpha(t-s)} \left( B^{-1}_\alpha f(u) - \beta W_A(s) \right) ds, \quad \text{P-a.s. } \omega \in \Omega.
\]

(5.6)

Theorem 5.2. Let \( \alpha = 0 \). Suppose that the Hypothesis (Q2) is satisfied.

Then, for every \( u_0 \in H_2 \), there is a unique globally defined mild solution \( v(t, \omega; t_0, v_0) \) of (5.4) in \( H_2 \) with

\[ v(t, \omega; t_0, v_0) \in C([t_0, \infty); H_2) \cap C^{0,1-r}_{\text{loc}}((t_0,); H_4) \cap C((t_0, \infty); H_4), \]

(5.7)

for all \( 0 \leq r < 1 \).
Proof. We only consider the case where \( n = 3 \). First, it is easy to verify that \( P \)-a.s.

\[
G(v, t) \in C_{\text{Lip}, \psi}(H_2 \times [t_0, \infty), H).
\] (5.8)

Indeed, by Lemma 3.3, we see that \( W_A(t) \in H_2 \) is \( \gamma \)-Hölder continuous with respect to \( t \in \mathbb{R} \) \( P \)-a.s. Recall that \( f \) is a polynomial of degree \( 2p - 1 \) with \( p = 2 \) (in case \( n = 3 \)). One deduces that there exist \( C_1, C_2(\omega) > 0 \) such that

\[
|(G(v_1, t_1) - G(v_2, t_2))| \leq C_1(\|v_1 - v_2\|_2 + |W_A(t_1) - W_A(t_2)|_2) \\
\leq C_2(\omega)(\|v_1 - v_2\|_2 + |t_1 - t_2|^\gamma), \quad P\text{-a.s.}
\] (5.9)

It then follows from [11, Lemma 47.4] that there is a unique maximally defined mild solution \( v \) of (5.4) in \( H_2 \) on \( [t_0, T] \) satisfying \( P \)-a.s.

\[
v(t, \omega; t_0, v_0) = e^{-A^2(t-t_0)}v_0 - \int_{t_0}^t e^{-A^2(t-s)}(Af(u(s)) - \beta W_A(s))ds,
\]

\[
v(t, \omega; t_0, v_0) \in C([t_0, T]; H_2) \cap C^{0,1-r}((t_0, T); H_4) \cap C((t_0, T); H_4),
\]

for all \( 0 \leq r < 1 \). Furthermore, we also know that \( v \) is a strong solution in \( H_2 \). Hence, it satisfies in the strong sense that

\[
\frac{dv}{dt} + A^2v + Af(u) - \beta W_A = 0, \quad v(t_0) = v_0.
\] (5.11)

In what follows, we show \( T = \infty \), thus proving the theorem.

Simple computations yields

\[
|\Delta f(u)| \leq |f'(u)|_{L^\infty}|\Delta u| + |f''(u)|_{L^\infty}|\nabla u|_2^2.
\] (5.12)

Since \( f \) is a polynomial of degree 3, there exist \( \kappa_1 \) and \( \kappa_2 \) such that

\[
|f'(s)| \leq \kappa_1(1 + |s|^2), \quad |f''(s)| \leq \kappa_2(1 + |s|), \quad \forall s \in \mathbb{R}.
\] (5.13)

Therefore,

\[
|f'(u)|_{L^\infty}|\Delta u| \leq \kappa_1\left(1 + |u|_2^2\right)|\Delta u| \\
\leq 2\kappa_1\left(1 + |v|_2^2 + |W_A|_2^2\right)(|\Delta v| + |\Delta W_A|).
\] (5.14)
By the Nirenberg-Gagliardo inequality, there exist $C_3$, $C_4$, $C_5 > 0$ such that

\[ |u|_{L^p}^2 \leq C_3 |\Delta u|^2, \quad u \in H_2, \]

\[ |u|_{L^6}^2 \leq C_4 |\Delta^2 u|^{1/3} |u|_{L^6}^{5/3}, \quad u \in H_4, \]

\[ |\Delta u| \leq C_5 |\Delta^2 u|^{1/2} |\nabla u|^{1/2}, \quad u \in H_4. \]

Hence,

\[ |f'(u)|_{L^\infty} |\Delta u| \leq 2\kappa_1 \left( 1 + |v|_{L^6}^2 + |W_A|_{L^6}^2 \right) (|\Delta v| + |\Delta W_A|) \]

\[ \leq 2\kappa_1 \left( 1 + C_4 |\Delta^2 v|^{1/3} |v|_{L^6}^{5/3} + C_3 |\Delta W_A|^2 \right) \left( C_5 |\nabla v|^{1/2} |\Delta^2 v|^{1/2} + |\Delta W_A| \right). \]

By (Q2) and Lemma 3.2, we know that for P-a.s. $\omega \in \Omega$, there exists an $R_1(\omega) > 0$ such that $|\Delta W_A(t)| \leq R_1(\omega)$ (for all $t \in \mathbb{R}$). On the other hand, by Lemma 3.2 and Corollary 4.2, we find that P-a.s. $v$ is bounded in $H_1$. Thus, for P-a.s. $\omega \in \Omega$, there exist $C_6(\omega)$, $C_7(\omega) > 0$ such that

\[ |v|_{L^6}^{5/3} \leq C_6(\omega), \quad |\nabla v|^{1/2} \leq C_7(\omega), \]

where the continuous imbedding $H^1 \hookrightarrow L^6$ is used. Consequently, we have

\[ |f'(u)|_{L^\infty} |\Delta u| \leq C_8(\omega) \left( 1 + |\Delta^2 v|^{1/3} + R_1(\omega) \right) \left( |\Delta^2 v|^{1/2} + R_1(\omega) \right), \quad \text{P-a.s. } \omega \in \Omega. \]

Similarly for P-a.s. $\omega \in \Omega$, one easily deduces that there exists $C_9(\omega) > 0$ such that

\[ |f''(u)|_{L^\infty} |\Delta u| \leq C_9(\omega) \left( 1 + |\Delta^2 v|^{1/6} + R_1(\omega) \right) \left( |\Delta^2 v|^{1/4} + R_1(\omega) \right). \]

It then follows from (5.12) that for P-a.s. $\omega \in \Omega,$

\[ |\Delta f(u)| \leq C_8(\omega) \left( 1 + |\Delta^2 v|^{1/3} + R_1(\omega) \right) \left( |\Delta^2 v|^{1/2} + R_1(\omega) \right) 
\]

\[ + C_9(\omega) \left( 1 + L_3 |\Delta^2 v|^{1/6} + R_1(\omega) \right) \left( |\Delta^2 v|^{1/4} + R_1(\omega) \right) \]

\[ \leq C_{10}(\omega) \left( 1 + |\Delta^2 v|^{5/6} \right). \]
Now, taking the $L^2$ inner-product of equation (5.11) with $\Delta^2 v$, one obtains

$$\frac{1}{2} \frac{d}{dt} |\Delta v|^2 + |\Delta^2 v|^2 \leq \left| \int_G \Delta f(u) \Delta^2 v dx \right| + \beta \left| \int_G W_A \Delta^2 v dx \right|$$

$$\leq \frac{1}{4} |\Delta^2 v|^2 + |\Delta f(u)|^2 + \frac{1}{4} |\Delta^2 v|^2 + \beta^2 |W_A|^2$$

$$\leq \frac{1}{2} |\Delta^2 v|^2 + |\Delta f(u)|^2 + \beta^2 \lambda_1^2 |\Delta W_A|^2.$$ (5.21)

By (5.20), we deduce that $\mathcal{P}$-a.s.

$$\frac{d}{dt} |\Delta v|^2 + |\Delta^2 v|^2 \leq C_{11}(\omega) \left( 1 + |\Delta^2 v|^{5/3} \right).$$ (5.22)

Furthermore, by Young’s inequality and $|\Delta^2 v|^2 \geq \lambda_1^2 |\Delta v|^2$, we know that there exists $C_{12}(\omega) > 0$ such that $\mathcal{P}$-a.s.

$$\frac{d}{dt} |\Delta v|^2 \leq -\frac{\lambda_1^2}{2} |\Delta v|^2 + C_{12}(\omega).$$ (5.23)

Applying the Gronwall lemma on (5.23), one gets

$$|\Delta v|^2 \leq \frac{2C_{12}(\omega)}{\lambda_1^2}, \quad \mathcal{P}$-a.s. \quad \omega \in \Omega.$$ (5.24)

This implies that the weak solution solution $v$ does not blow up in finite time in the space $H_2$. Hence, $T(v_0) = \infty$, for all $u_0 \in H_2$.

**Theorem 5.3.** Let $\alpha \in (0, 1]$, and let Hypothesis (Q1) be satisfied. Then, for every $u_0 \in H_1$, there is a unique maximally defined mild solution $v(t, \omega; t_0, v_0)$ of (5.4) in $H_1$ for all $t \in [t_0, \infty)$ with

$$v(t, \omega; t_0, v_0) \in C([t_0, \infty); H_1) \cap C_0^{1, r}((t_0, \infty); H_{2r}) \cap C((t_0, \infty); H_2),$$ (5.25)

for $0 \leq r < 1$.

**Proof.** As noted above, $-A_\alpha$ is a positive selfadjoint linear operator on $H$ with compact resolvent. The negative operator $-A_\alpha$ generate an analytic semigroup $e^{-A_\alpha t}$. It is easy to verify by Lemma 3.1 that $\mathcal{P}$-a.s.

$$G(v, t) \in C_{\text{Lip}; r}(H_1 \times [t_0, \infty), H).$$ (5.26)

It then follows from [11, Lemma 47.4] that there is a unique maximally defined mild solution $v$ of (5.4) in $H_1$ on $[t_0, T)$ with

$$v(t, \omega; t_0, v_0) \in C([t_0, T); H_1) \cap C_0^{1, r}((t_0, T); H_{2r}) \cap C((t_0, T); H_2),$$ (5.27)
where $t_0 < T = T(v_0) \leq \infty$, and $0 \leq r < 1$. Furthermore, $v$ is a strong solution in $H_1$ and hence solves (5.4) in the strong sense. To complete the proof of the theorem, there remains to check that $T(v_0) = \infty$.

Equation (5.4) is equivalent to

$$B_a \frac{dv}{dt} + Av = -f(v + W_A) + \beta B_a W_A, \quad v(t_0) = v_0.$$  \hspace{1cm} (5.28)

Multiplying (5.28) by $Av$, one gets

$$\frac{1}{2} \frac{d}{dt} \|v\|_{L^2}^2 + \|v\|_2^2 + \langle f(v + W_A), Av \rangle + \beta \langle B_a W_A, Av \rangle = 0.$$ \hspace{1cm} (5.29)

We observe that

$$\langle f(v + W_A), Av \rangle = \int_G \nabla f(v + W_A) \nabla v \, dx$$

$$= \int_G f'(v + W_A) |\nabla v|^2 \, dx + \int_G f'(v + W_A) \nabla W_A \nabla v \, dx.$$ \hspace{1cm} (5.30)

We take $C'_1$ and $C'_2$ such that

$$f'(x) \geq \frac{2p - 1}{2} a_{2p-1} x^{2p-2} - C'_1,$$

$$|f''(x)| \leq 2(2p - 1) a_{2p-1} x^{2p-2} + C'_2,$$  \hspace{1cm} (5.31)

for all $x \in \mathbb{R}$. Then,

$$\langle f(v + W_A), Av \rangle \geq \frac{2p - 1}{2} a_{2p-1} \int_G |v + W_A|^{2p-2} |\nabla v|^2 \, dx - C'_1 \int_G |\nabla v|^2 \, dx$$

$$- 2(2p - 1) a_{2p-1} \int_G |v + W_A|^{2p-2} |\nabla v||\nabla W_A| \, dx - C'_1 \int_G |\nabla v||\nabla W_A| \, dx$$

$$\geq \frac{1}{4} (2p - 1) a_{2p-1} \int_G |v + W_A|^{2p-2} |\nabla v|^2 \, dx - 2C'_1 \int_G |\nabla v|^2 \, dx$$

$$- C'_1 \left( \int_G |\nabla W_A|^{2p} \, dx + \int_G |\nabla W_A|^2 \, dx \right).$$ \hspace{1cm} (5.32)

where we have used Hölder’s inequality, Young’s inequality, and the appropriate imbeddings $H^1(G) \hookrightarrow L^r(G)$ in dimension $n = 1$ or 2 and 3. We also know by (2.6) that there exists $a \leq c_a \leq M_1$ such that

$$\langle B_a W_A, Av \rangle \leq c_a \left( \int_G |\nabla W_A|^{2p} \, dx + \int_G |\nabla v|^2 \, dx \right).$$ \hspace{1cm} (5.33)
Combining the last two inequalities together, we deduce that there exists constants $C'_4, C'_5 > 0$ such that
\[
\frac{1}{2} \frac{d}{dt} |v|^2 + |v|^2 + \frac{1}{4} (2p - 1) a_{2p-1} \int_G |v + W_A|^{2p-2} \nabla v|^2 dx \\
\leq 2C'_4 \int_G |\nabla v|^2 dx + C'_5 \left( \int_G |\nabla W_A|^{2p} dx + \int_G |\nabla W_A|^2 dx \right).
\] (5.34)

In view of (2.7), there exists $\alpha \leq C'_4 \leq M_1$ such that
\[
\frac{1}{2} C'_4 \frac{d}{dt} |v|^2 + |v|^2 + \frac{1}{4} (2p - 1) a_{2p-1} \int_G |v + W_A|^{2p-2} \nabla v|^2 dx \\
\leq 2C'_4 |v|^2 + C'_5 \left( \int_G |\nabla W_A|^{2p} dx + \int_G |\nabla W_A|^2 dx \right).
\] (5.35)

Using the gronwall lemma on (5.35), the following inequality holds:
\[
|v|^2 \leq 2e^{4C'_4/C_5} |v|^2_0 + 2e^{4C'_4/C_5} \int_0^t C'_5 \left( \int_G |\nabla W_A(s)|^{2p} dx + \int_G |\nabla W_A(s)|^2 dx \right) ds.
\] (5.36)

Lemma 3.1 guarantees that $P$-a.s.
\[
\int_{t_0}^t \int_G |\nabla W_A(s)|^{2p} dx ds < +\infty, \quad \int_{t_0}^t \int_G |\nabla W_A(s)|^2 dx ds < +\infty.
\] (5.37)

This and (5.36) implies that the mild solution $v$ does not blow up in finite time in the space $H_1$. It follows that $T(v_0) = \infty$. The proof is complete.

Remark 5.4. The conclusions in Theorem 2.3 are readily implied in the above two theorems.

6. Attractors for Stochastic Viscous Cahn-Hilliard Equation

For convenience of the reader, some basic knowledge of RDS are summarized in the Appendix at the end of this paper.

6.1. Stochastic Flows

Thanks to Theorem 2.3, the mapping $u_0 \mapsto u(t, \omega; t_0, u_0)$ defines a stochastic flow $S_\alpha(t, s; \omega)$,
\[
S_\alpha(t, s; \omega)u_0 = u(t, \omega; s, u_0), \quad \alpha \in [0, 1].
\] (6.1)

Notice that $P$-a.s.
(i) $S_x(t, r; \omega) = S_x(r, s; \omega) \circ S_x(r, s; \omega)$, for all $s \leq r \leq t$,

(ii) $S_0(t, s; \omega)$ is continuous in $H_2$, and $S_x(t, s; \omega)$ is continuous in $H_1$ for $0 < x \leq 1$.

### 6.2. Compactness Properties of Stochastic Flow $S_x(t, s; \omega)$

**Lemma 6.1.** (i) Under Assumption (Q2*), the stochastic flow $S_0(t, s; \omega)$ is uniformly compact at time 0. More precisely, for all $B \subset H_2$ bounded and each $t_0 < 0$, $S_0(0, t_0; \omega)B$ is $v$ relatively compact in $H_2$.

(ii) Under Assumption (Q1*), the flow $S_x(t, s; \omega)$, $0 < x \leq 1$, is uniformly compact at time 0. More precisely, for all $B \subset H_1$ bounded and each $t_0 < 0$, $S_x(0, t_0; \omega)B$ is $\mathbb{P}$-a.s. relatively compact in $H_1$.

**Proof.** (i) Let $B \subset H_2$ be a given bounded deterministic set. By Lemma 3.4, we know that for $\mathbb{P}$-a.s. $\omega \in \Omega$, there exists $R_2(\omega) > 0$, such that $|W_A(t)|_{L^2} \leq R_2(\omega)$, $t \in \mathbb{R}$. Define $\hat{B} = B \cup B_{2\sigma_0}(0, R_2(\omega))$, where $B_{2\sigma_0}(0, R_2(\omega))$ denotes the open ball centered at 0 with radius $R_2(\omega)$ in $H_{2\sigma_0}$. Then, $\hat{B} \subset H_2$ is $\mathbb{P}$-a.s. bounded, and

$$S_0(0, t_0; \omega)B \subset \left\{ e^{A_{t_0}b}v_0 - \left[ \int_{t_0}^0 e^{A_{s}z}G(v(s), s)ds + W_A(0), \ v_0 \in \hat{B} \right] \right\} \subset N_1 + N_2 + N_3 + N_4,$$

(6.2)

$\mathbb{P}$-a.s., where

$$N_1 = e^{A_{t_0}b}B,$$

$$N_2 = \left\{ \int_{-\delta}^0 e^{A_{s}z}G(v(s), s)ds, \ v_0 \in \hat{B} \right\},$$

$$N_3 = e^{-A_{\delta}} \left\{ \int_{t_0}^{t_0+\delta} e^{A_{s}z}G(v(s), s)ds, \ v_0 \in \hat{B} \right\},$$

$$N_4 = B_{2\sigma_0}(0, R_2(\omega)),$$

and $\delta$ is an arbitrary constant satisfying $0 < \delta < -t_0$.

Since for $t > 0$ fixed the operator $e^{-A_{t}}$ is compact, we see that $N_1$, $N_3$, and $N_4$ are relatively compact sets in $H_2$. Now, we show that $\mathbb{P}$-a.s. $S_0(0, t_0; \omega)B$ is relatively compact. To this end, we first give an estimate on the Kuratowski measure of $N_2 \subset H_2$.

For $v_0 \in \hat{B}$, one has

$$\left\| \int_{-\delta}^0 e^{A_{s}(s-t_0)}G(v(s), s)ds \right\|_2 = \left\| \int_{-\delta}^0 Ae^{A_{s}(s-t_0)}G(v(s), s)ds \right\|_2.$$

(6.4)
Since $A^2$ is a positive sectorial operator on $H$, there exists a constant $M_A > 0$ such that

$$|A e^{-A^2 t}|_{\mathcal{L}(H)} \leq M_A t^{-1/2}, \quad \forall t \geq 0. \quad (6.5)$$

Recall that $G(\nu, t) \in C_{\text{Lip}_y}(H_2 \times [t_0, +), H)$. So there is a $K_0(\omega) > 0$ such that $\mathbb{P}$-a.s.

$$|G(\nu, t)| \leq K_0(\omega), \quad \forall (\nu, t) \in \hat{B} \times [-\delta, 0]. \quad (6.6)$$

Therefore

$$\left| \int_{-\delta}^{0} e^{A^2 s} G(\nu(s), s) \, ds \right|_2 \leq K_0(\omega) M_A \int_{-\delta}^{0} (-s)^{1/2} \, ds = \frac{1}{2} K_0(\omega) M_A \delta^{1/2}. \quad (6.7)$$

It follows that

$$\kappa(N_2) \leq \text{diam}_{H_2}(N_2) \leq K_0 M_A \delta^{1/2}, \quad (6.8)$$

where $\kappa(\cdot)$ denotes the Kuratowski measure of noncompactness on $H_2$. Now since $N_1$, $N_3$, and $N_4$ are relatively compact sets in $H_2$ $\mathbb{P}$-a.s., we have

$$\kappa(S_0(0, t_0; \omega) \hat{B}) \leq \kappa(N_1) + \kappa(N_2) + \kappa(N_3) + \kappa(N_4) \leq \kappa(N_2) \leq K_0 M_A \delta^{1/2}. \quad (6.9)$$

Letting $\delta \to 0$, one immediately concludes that $\mathbb{P}$-a.s. $\kappa(S_0(0, t_0; \omega) \hat{B}) = 0$, hence $S_0(0, t_0; \omega) \hat{B}$ is relatively compact.

(ii) The proof of the compactness result for $S_\alpha(t, s; \omega)$ ($0 < \alpha \leq 1$) is fully analogous, and is thus omitted.

### 6.3. The Random Attractors

Now, we show that the system $S_\alpha(t, s; \omega)$ possesses a random attractor $\mathcal{A}_\alpha(\omega)$ for every $\alpha \in [0, 1]$.

**Proof of Theorem 2.4.** We infer from the proofs of Theorem 5.2 and Lemma 6.1 that there exists $t(\omega) < 0$ such that for any $t_0 \leq t(\omega)$, we can define an absorbing set for $S_0(t, t_0; \omega)$ at time 0 by

$$\mathcal{B}_0 = \left\{ \nu : |\Delta \nu|^2 \leq \frac{2 C_{12}(\omega)}{\lambda_1^2} \right\} \cup B_{2+\sigma}(0, R_2(\omega)), \quad (6.10)$$

and for $S_\alpha(t, s; \omega)$ ($0 < \alpha \leq 1$), for any $t_0 < 0$ we can define an absorbing set for $S_\alpha(t, t_0; \omega)$ at time 0 by

$$\mathcal{B}_\alpha = B_1(0, \Psi), \quad (6.11)$$
where $B_1(0, \Psi)$ denotes the open ball centered at $0$ with radius $\Psi$ in $H_1$. Now the conclusions of the theorem immediately follow from Proposition A.6.

\section*{Appendix}

\subsection*{Basic knowledge of RDS}

In the Appendix, we present some notations of RDS, which are also introduced in [7, 13, 14].

Let $(X, d)$ be a complete metric space, and let $(\Omega, \mathcal{F}, \mathbb{P})$ be a probability space. We consider a family of mappings

$$\{S(t, s; \omega)\}_{t \geq s, \omega \in \Omega} : X \rightarrow X,$$

(A.1)

satisfying $\mathbb{P}$-a.s.

(i) $S(t, s; \omega) = S(t, r; \omega) \circ S(r, s; \omega)$, for all $s \leq r \leq t$,

(ii) $S(t, s; \omega)$ is continuous in $X$, for all $s \leq t$.

\begin{definition}
\textbf{Definition A.1.} We say that $\mathcal{B}(t, \omega) \subset X$ is an absorbing set at time $t$, if $\mathbb{P}$-a.s.

(i) $\mathcal{B}(t, \omega)$ is bounded,

(ii) for all $B \subset X$ there exists $s_B$ such that $S(t, s; \omega)B \subset \mathcal{B}(t, \omega)$, for all $s \leq s_B$.

\end{definition}

\begin{definition}
\textbf{Definition A.2.} Given $t \in \mathbb{R}$ and $\omega \in \Omega$, we say that $\{S(t, s; \omega)\}_{t \geq s, \omega \in \Omega}$ is uniformly compact at time $t$ if for all bounded set $B \subset X$, there exist $s_B$, such that $\mathbb{P}$-a.s.

$$\bigcup_{s \leq s_B} S(t, s; \omega)B$$

(A.2)

is relatively compact in $X$.

\begin{definition}
\textbf{Definition A.3.} Given $t \in \mathbb{R}$ and $\omega \in \Omega$, for any set $B \subset X$, we define the random omega limit set of a bounded set $B \subset X$ at time $t$ as

$$\Omega_B(t, \omega) = \bigcap_{T \geq t} \bigcup_{s \leq T} S(t, s; \omega)B.$$

(A.3)

\end{definition}

\begin{definition}
\textbf{Definition A.4.} Let $(X, d)$ be a metric space, and let $\{S(t, s; \omega)\}_{t \geq s, \omega \in \Omega}$ a family of operators that maps $X$ into itself. We say that $\mathcal{A}(t, \omega)$ is a stochastic attractor if $\mathbb{P}$-a.s.

(i) $\mathcal{A}(t, \omega)$ is not empty and compact,

(ii) $S(t, s; \omega)\mathcal{A}(s, \omega) = \mathcal{A}(\tau, \omega)$ for all $\tau \geq s$,

(iii) for every bounded set $B \subset X$, $\lim_{t \rightarrow -\infty} d(S(t, s; \omega)B, \mathcal{A}(t, \omega)) = 0$.

\end{definition}

\begin{remark}
\textbf{Remark A.5.} (i) In the stochastic case, it is not possible to construct the random attractor as the $\Omega$-limit of the absorbing set (as done in the deterministic case). This is due to the fact that the $\Omega$-limit set is taken from $-\infty$ and that the absorbing set is random.

(ii) Global attractor is connected.

\end{remark}
Proposition A.6 (see [15]). If there exists a random set absorbing every bounded deterministic set $B \subset X$ and $\{S(t,s;\omega)\}_{s \leq t, \omega \in \Omega}$ is uniformly compact at time $t$, then the RDS possesses a random attractor defined by

$\mathcal{A}(t,\omega) = \bigcup_{B \subset X} \Omega_B(t,\omega). \tag{A.4}$

Remark A.7. In this paper, we write $\mathcal{A}(\omega)$ instead of $\mathcal{A}(0,\omega)$ for short.

Acknowledgment

This work was supported by NNSF of China (nos. 10732020 and 10771159).

References
