SHORT TIME LARGE DEVIATIONS OF THE KPZ EQUATION

YIER LIN AND LI-CHENG TSAI

ABSTRACT. We establish the Freidlin–Wentzell Large Deviation Principle (LDP) for the Stochastic Heat Equation with multiplicative noise in one spatial dimension. That is, we introduce a small parameter $\sqrt{\varepsilon}$ to the noise, and establish an LDP for the trajectory of the solution. Such a Freidlin–Wentzell LDP gives the short-time, one-point LDP for the KPZ equation in terms of a variational problem. Analyzing this variational problem under the narrow wedge initial data, we prove a quadratic law for the near-center tail and a $2^5$ law for the deep lower tail. These power laws confirm existing physics predictions [KK07, KK09, MKV16, KMS16].

1. Introduction

In this paper we study the Kardar–Parisi–Zhang (KPZ) equation in one spatial dimension

$$\partial_t h = \frac{1}{2} \partial_{xx} h + \frac{1}{2} (\partial_x h)^2 + \xi,$$

where $h = h(t, x)$, $(t, x) \in (0, \infty) \times \mathbb{R}$, and $\xi = \xi(t, x)$ denotes the spacetime white noise. The equation was introduced by [KPZ86] to describe the evolution of a randomly growing interface, and is connected to many physical systems including directed polymers in a random environment, last passage percolation, randomly stirred fluids, and interacting particle systems. The equation exhibits integrability and has statistical distributions related to random matrices. We refer to [FS10, Qua11, Cor12, QS15, CW17, CS19] and the references therein for the mathematical study of and related to the KPZ equation.

Due to the roughness of $h$, the term $(\partial_x h)^2$ in (1.1) does not make literal sense, and the well posedness of the KPZ equation requires renormalization [Hai14, GIP15]. In this paper we work with the notion of Hopf–Cole solution. Informally exponentiating $Z = \exp(h)$ brings the KPZ equation to the Stochastic Heat Equation (SHE)

$$\partial_t Z = \frac{1}{2} \partial_{xx} Z + \xi Z.$$

It is standard to establish the well posedness of (1.2) by chaos expansion; see Section 2.1.1 for more discussions on Wiener chaos. For a function-valued initial data $Z(0, \cdot) \geq 0$ that is not identically zero, [Mue91] showed that $Z(t, x) > 0$ for all $t > 0$ and $x \in \mathbb{R}$ almost surely. The Hopf–Cole solution of the KPZ equation is then defined as $h := \log Z$. This notion of solution coincides with that of [Hai14, GIP15] under suitable assumptions. An often considered initial data is to start the SHE from a Dirac delta at the origin, i.e., $Z(0, \cdot) = \delta_0(\cdot)$, which is referred to as the narrow wedge initial data for $h$. For such an initial data, [Flo14] established the positivity for $Z(t, x)$ so that the Hopf–Cole solution $h := \log Z$ is well-defined.

Large deviations of the KPZ equation have been intensively studied in the mathematics and physics communities in recent years. Results are quite fruitful in the long time regime, $t \to \infty$. For the narrow wedge initial data, physics literature predicted that the one-point, lower-tail Large Deviation Principle (LDP) rate function should go through a crossover from a cubic power to a $2^5$ power. (The prediction of the $2^5$ power actually first appeared in the short time regime; see the discussion about the short time regime below.) The work [CG20b] derived rigorous, detailed bounds on the one-point tail probabilities for the narrow wedge initial data and in particular proved the cubic-to-$2^5$ crossover. Similar bounds are obtained in [CG20a] for general initial data. The exact lower-tail rate function were derived in the physics works [SMP17, CGK+18, KLDP18, LD19], and was rigorously proven in [Tsa18, CC19]. As for the upper tail, the physics work [LDMS16] derived a $2$ power law for the entire rate function under the narrow wedge initial data, and [DT19] gave a rigorous proof for this upper-tail LDP. The work [GL20] extended this upper-tail LDP to general initial data.

For the finite time regime, $t \in (0, \infty)$ fixed, motivated by studying the positivity or regularity (of the one-point density) of the SHE or related equations, the works [Mue91, MN08, Flo14, CHN16, HL18] established tail probability bounds of the SHE or related equations.

In this paper we focus on short time large deviations of the KPZ equation. Employing the Weak Noise Theory (WNT), the physics works [KK07, KK09, MKV16, KMS16] predicted that the one-point, lower-tail rate function should crossover from a quadratic power law to a $2^5$ power law for the narrow wedge and flat initial data. By analyzing an exact
formula, the physic work [LDMRS16] also derived this crossover for the narrow wedge initial data. The quadratic power arises from the Gaussian nature of the KPZ equation in short time, while the $\frac{5}{2}$ power appears to be a persisting trait of the deep lower tail of the KPZ equation in all time regimes. Our main result gives the first proof of the short time LDP for the KPZ equation and the quadratic-to-$\frac{5}{2}$ crossover.

**Theorem 1.1.** Let $h$ denote the solution of the KPZ equation (1.1) with the initial data $Z(0, \cdot) = \delta_0(\cdot)$.

(a) For any $\lambda > 0$, the limits exist

$$
\lim_{t \to 0} t^{\frac{1}{2}} \log \mathbb{P}[h(2t, 0) + \log \sqrt{4\pi t} \leq -\lambda] = -\Phi_-(\lambda),
$$

$$
\lim_{t \to 0} t^{\frac{1}{2}} \log \mathbb{P}[h(2t, 0) + \log \sqrt{4\pi t} \geq \lambda] = -\Phi_+(\lambda).
$$

(b) $\lim_{\lambda \to 0} \lambda^{-2} \Phi_\pm(\pm \lambda) = \frac{1}{2\sqrt{\pi}}$.

(c) $\lim_{\lambda \to \infty} \lambda^{-2} \Phi_-(\lambda) = \frac{1}{15\pi}$.

**Remark 1.2.** Our method works also for the flat initial data $h(0, x) \equiv 0$, but we treat only the narrow wedge initial data to keep the paper at a reasonable length.

**Remark 1.3.** The aforementioned physics works [KK09, MKV16, LDMRS16, KMS16] also derived the asymptotics of the deep upper tail. The prediction is $\lim_{\lambda \to \infty} \lambda^{-3/2} \Phi_+(\lambda) = \frac{\pi}{4}$. We leave this question for future work.

To prove Theorem 1.1 we follow the idea of the WNT. The WNT, also known as the optimal fluctuation theory, dates back at least to the works [HL66, ZL66, Lif68] in condensed matter physics. In the context of stochastic PDEs, the WNT studies large deviations of the solution’s trajectory when the noise is scaled to be weaker and weaker. Such scaling is often equivalent to the short time scaling of a fixed SPDE. (See (1.3)–(1.4) for the case of the KPZ equation.)

In the physics literature, the WNT was carried out in [Fog98] for the noisy Burgers equation, in [KK07, KK09] for directed polymer and in [KMS16, MKV16] for the KPZ equation. The WNT is also known as the instanton method in turbulence theory [FKLM96, FGV01, GGS15], the macroscopic fluctuation theory in lattice gases [BDSG15], and WKB methods in reaction-diffusion systems [EKM04, MS11].

The WNT implemented in the physics works [KK09, MKV16, KMS16] consists of two steps.

1) Scaling the KPZ equation (1.1) to turn the short-time LDP into a Freidlin–Wentzell LDP.

2) Analyzing the variational problem given by the one-point LDP.

For Step 1), one scales

$$
h_\varepsilon(t, x) := h(\varepsilon t, \varepsilon^{1/2} x) + \log(\varepsilon^{1/2}),
$$

which brings the KPZ equation into

$$
\partial_t h_\varepsilon = \frac{1}{2} \partial_{xx} h_\varepsilon + \frac{1}{2} (\partial_x h_\varepsilon)^2 + \varepsilon \xi.
$$

The term $\log(\varepsilon^{1/2})$ in (1.3) ensures that the narrow wedge initial data stays invariant. The equation (1.4) is in the form for studying Freidlin–Wentzell LDPs. Roughly speaking, for a generic $\rho \in L^2([0, T] \times \mathbb{R})$, we expect

$$
\mathbb{P}[\sqrt{\varepsilon} \xi \approx \rho] \approx \exp\left(-\frac{1}{2} \varepsilon^{-1} \|\rho\|^2_{L^2}\right).
$$

When the event \(\{\sqrt{\varepsilon} \xi \approx \rho\}\) occurs, one expects $h_\varepsilon$ to approximate the solution $h = h(\rho; t, x)$ of

$$
\partial_t h = \frac{1}{2} \partial_{xx} h + \frac{1}{2} (\partial_x h)^2 + \rho.
$$

In more formal terms, one expects \(\{h_\varepsilon\}\) to satisfy an LDP with speed $\varepsilon^{-1}$ and the rate function $J(f) = \inf\{\frac{1}{2} \|\rho\|^2_{L^2} : h(\rho) = f\}$. Once such an LDP is established in a suitable space, by the contraction principle we should have

$$
\Phi_+(\lambda) = -\lim_{\varepsilon \to 0} \varepsilon \log \mathbb{P}[h_\varepsilon(2, 0) \geq \lambda] = \inf\left\{\frac{1}{2} \|\rho\|^2_{L^2} : h(\rho; 2, 0) \geq \lambda\right\},
$$

(1.6)

$$
\Phi_-(\lambda) = -\lim_{\varepsilon \to 0} \varepsilon \log \mathbb{P}[h_\varepsilon(2, 0) \leq -\lambda] = \inf\left\{\frac{1}{2} \|\rho\|^2_{L^2} : h(\rho; 2, 0) \leq -\lambda\right\}.
$$

(1.7)

Step 2) consists of analyzing the right hand sides of (1.6)–(1.7) in various limiting regimes. This is done by certain PDE arguments in the aforementioned physics works. See Section 1.2 for more details.

This paper follows the overarching idea given in the two-step procedure above, but with some significations differences. As will be explained later in Section 1.2, for the deep lower-tail regime, it seems challenging to make the PDE argument in Step 2) rigorous. We hence appeal to a different approach; see end of Section 1.2 for a brief description of
our approach. This approach, however, operates at the level of the SHE instead of the KPZ equation. As a result, for the Freidlin–Wentzell LDP we need to consider

$$\partial_t Zepsilon = \frac{1}{2} \partial_{xx} Zepsilon + \sqrt{\epsilon} Zepsilon.$$  (1.8)

The Freidlin-Wentzell LDP has been established for various stochastic PDEs, including reaction-diffusion-like stochastic equations [CM97, BDM08], the stochastic Allen–Cahn equation [HW15], and the stochastic Navier-Stokes equation [CD19]. In this paper we establish the Freidlin–Wentzell LDP for the SHE (1.8); see Theorem 1.4. This result is new, though a major input of the proof comes from [HW15]; see Proposition 2.1 in the following.

1.1. Freidlin–Wentzell LDP for the SHE. Here we state our result on the Freidlin–Wentzell LDP for (1.8). For the purpose of proving Theorem 1.1, it suffices to just consider the narrow wedge initial data, but we also consider function-valued initial data for their independent interest.

Let us set up the notation, first for function-valued initial data. For $a \in \mathbb{R}$, define the weighted supremum $\|g\|_a := \sup_{x \in \mathbb{R}} \{|e^{-a|x|} |g(x)|\}$. Let $C_a(\mathbb{R}) := \{g \in C(\mathbb{R}) : ||g||_a < \infty\}$, and endow this space with the norm $\|\cdot\|_a$. Slightly abusing notation, for functions that depend also on time, we use the same notation

$$\|f\|_a := \left\{ e^{-a|x|} |f(t,x)| : (t,x) \in [0,T] \times \mathbb{R} \right\}$$

(1.9)

to denote the analogous norm, and let $C_a([0,T] \times \mathbb{R}) := \{f \in C([0,T] \times \mathbb{R}) : \|f\|_a < \infty\}$, endowed with the norm $\|\cdot\|_a$. Adopt the notation $C_{a+}(\mathbb{R}) := \cap_{a>0} C_a(\mathbb{R})$ and $C_{a+}([0,T] \times \mathbb{R}) := \cap_{a>0} C_a([0,T] \times \mathbb{R})$. Let $p(t,x) := \exp(-\frac{x^2}{2t})/\sqrt{2\pi t}$ denote the standard heat kernel. Recall that the mild solution of (1.8) with a deterministic initial data $g_\ast$ is a process $Z_\ast$ that satisfies

$$Z_\ast(t,x) = \int_{\mathbb{R}} p(t,x-y)g_\ast(y) \, dy + e^{\frac{x^2}{2}} \int_0^t \int_{\mathbb{R}} p(t-s,x-y)Z_\ast(s,y)\xi(s,y) \, ds \, dy.$$  (1.10)

It is standard, e.g., [Qua11, Sections 2.1–2.6], to show that for any $g_\ast \in C_{a+}([0,T] \times \mathbb{R})$, there exists a unique mild solution $Z_\ast$ of (1.8) given by the chaos expansion; see Section 2.1.1 for a discussion about chaos expansion. Further, as shown later in Corollary 3.6, the chaos expansion (and hence $Z_\ast$) is $C_{a+}([0,T] \times \mathbb{R})$-valued. Next we turn to the rate function. Fix $g_\ast \in C_{a+}(\mathbb{R})$. For $\rho \in L^2([0,T] \times \mathbb{R})$, consider the PDE

$$\partial_{tt} Z = \frac{1}{2} \partial_{xx} Z + \rho Z,$$

$$Z(\rho; 0, \cdot) = g_\ast(\cdot),$$

where $Z = Z(\rho; t, x), t \in [0,T], \text{ and } x \in \mathbb{R}$. This PDE is interpreted in the Duhamel sense as

$$Z(\rho; t, x) = \int_{\mathbb{R}} p(t,x-y)g_\ast(y) \, dy + \int_0^t \int_{\mathbb{R}} \rho(s,y)Z(\rho; s, y) \, dy \, ds.$$  (1.11)

We will show in Section 2.1.2 that (1.11) admits a unique $C_{a+}([0,T] \times \mathbb{R})$-valued solution. We will often write $Z(\rho) = Z(\rho; \cdot, \cdot)$ and accordingly view $\rho \mapsto Z(\rho)$ as a function $L^2([0,T] \times \mathbb{R}) \to C_{a+}([0,T] \times \mathbb{R})$, for $a > a_\ast$. Here $\rho$ should be viewed as a deviation of the spacetime white noise $\sqrt{\epsilon}\xi$. For each such deviation $\rho$ we run the PDE (1.11) to obtain the corresponding deviation $Z(\rho) = Z(\rho; t, x)$ of $Z_\ast$. Now, since the spacetime white noise $\xi$ is Gaussian with the correlation $E[\xi(t,x)\xi(s,y)] = \delta_0(t-s)\delta_0(x-y)$, one expects the rate function to be the $L^2$ norm of $\rho$, more precisely

$$I(f) := \inf \left\{ \frac{1}{2} \|\rho\|_{L^2} : \rho \in L^2([0,T] \times \mathbb{R}), Z(\rho) = f \right\},$$  (1.12)

with the convention $\inf \emptyset := +\infty$.

As for the narrow wedge initial data, we adopt the same notation as in the preceding but replace $g_\ast \in C_{a+}(\mathbb{R})$ with $g_\ast = \delta_0$. More explicitly, the mild solution of the SHE (1.8) satisfies

$$Z_\ast(t,x) = p(t,x) + e^{\frac{x^2}{2}} \int_0^t \int_{\mathbb{R}} p(t-s,x-y)Z_\ast(s,y)\xi(s,y) \, ds \, dy,$$  (1.10-nw)

and the function $Z(\rho)$ now solves

$$Z(\rho; t, x) = p(t,x) + \int_0^t \int_{\mathbb{R}} \rho(s,y)Z(\rho; s, y) \, dy \, ds.$$  (1.11-nw)

Both the process $Z_\ast$ and the function $Z$ are singular when $t \to 0$. To avoid the singularity, we work with the space $C_a([\eta,T] \times \mathbb{R}), \eta > 0$ and $a \in \mathbb{R}$, equipped with the norm

$$\|f\|_{a,\eta} := \left\{ e^{-a|x|} |f(t,x)| : (t,x) \in [\eta,T] \times \mathbb{R} \right\}.$$  (1.13)
It is standard to show that (1.10-nw) admits a unique solution that is $C_a([\eta, T] \times \mathbb{R})$-valued for all $\eta > 0$ and $a \in \mathbb{R}$. The same holds for (1.11-nw).

Let $\Omega$ be a topological space. Recall that a function $\varphi : \Omega \rightarrow \mathbb{R} \cup \{+\infty\}$ is a good rate function if $\varphi$ is lower semi-continuous and the set $\{f : \varphi(f) \leq r\}$ is compact for all $r < +\infty$. Recall that a sequence $\{W_\varepsilon\}$ of $\Omega$-valued random variables satisfies an LDP with speed $\varepsilon^{-1}$ and the rate function $\varphi$ if for any closed $F \subset \Omega$ and open $G \subset \Omega$,

$$
\liminf_{\varepsilon \to 0} \varepsilon \log \mathbb{P}[W_\varepsilon \in G] \geq -\inf_{f \in G} \varphi(f), \quad \limsup_{\varepsilon \to 0} \varepsilon \log \mathbb{P}[W_\varepsilon \in F] \leq -\inf_{f \in F} \varphi(f).
$$

In this paper we prove the following Freidlin--Wentzell LDP for the SHE.

**Theorem 1.4.**

(a) Fix $a_+ \in \mathbb{R}$, $g_* \in C_{a_+}^1(\mathbb{R})$, and $T < \infty$. Let $Z_\varepsilon$ be the solution of (1.10) and let $Z(\rho)$ be the solution of (1.11).

For any $a > a_+$, the function $I : C_a([0, T] \times \mathbb{R}) \rightarrow \mathbb{R} \cup \{+\infty\}$ in (1.12) is a good rate function. Further, $\{Z_\varepsilon\}$ satisfies an LDP in $C_a([0, T] \times \mathbb{R})$ with speed $\varepsilon^{-1}$ and the rate function $I$.

(b) Fix $T < \infty$. Let $Z_\varepsilon$ be the solution of (1.10-nw) and let and let $Z(\rho)$ be the solution of (1.11-nw).

For any $a \in \mathbb{R}$ and $\eta \in (0, T)$, the function $I : C_a([\eta, T] \times \mathbb{R}) \rightarrow \mathbb{R} \cup \{+\infty\}$ in (1.12) is a good rate function. Further, $\{Z_\varepsilon\}$ satisfies an LDP in $C_a([\eta, T] \times \mathbb{R})$ with speed $\varepsilon^{-1}$ and the rate function $I$.

### 1.2. Discussions about the deep lower tail.

In this section we recall the analysis for the deep lower tail in the physics works [KK09, MKV16, KMS16], explain why it is hard to make the argument mathematically rigorous and our solution.

We begin by recalling the analysis for the deep lower tail in [KK09, MKV16, KMS16]. To find the infimum in (1.7), one can perform variation of $\frac{1}{2} \|\rho\|_{L^2}^2 = \frac{1}{2} \int_0^T \int_{\mathbb{R}} \rho^2 \, dx \, dt$ in $\rho$ under the constraint $h_\lambda(\rho; 2, 0) = -\lambda$, c.f., [MKV16, Sect A, Supplementary Material]. The result suggests that any minimizer $\rho$ should solve

$$
\partial_t \rho = -\frac{1}{2} \partial_x^2 \rho + \partial_x (\rho \partial_x \rho).
$$

(1.14)

With a negative Laplacian $-\frac{1}{2} \partial_x^2 \rho$, the equation (1.14) needs to be solved backward in time from the terminal data $\rho(2, x) = -c(\lambda) \delta_0(x)$, c.f., [MKV16, Sect A, Supplementary Material], where $c(\lambda) > 0$ is a constant fixed by $h(\rho; 2, 0) = -\lambda$. Since we are interested in $-\lambda \to -\infty$, it is natural to scale $\lambda^{-1} \rho(t, \lambda^{1/2} x) \mapsto \rho(t, x)$ and $\lambda^{-1} h(\rho; t, \lambda^{-1/2} x) \mapsto h(\rho; t, x)$. Under such scaling the equations (1.5) and (1.14) become

$$
\partial_t h = \frac{1}{2} \lambda^{-1} \partial_x h + \frac{1}{2} (\partial_x h) + \rho,
$$

(1.15)

$$
\partial_t \rho = -\frac{1}{2} \lambda^{-1} \partial_x \rho + \partial_x (\rho \partial_x h).
$$

(1.16)

As $\lambda \to \infty$ it is tempting to drop the Laplacian terms in (1.15)–(1.16). Doing so produces

$$
\partial_t h = \frac{1}{2} (\partial_x h) + \rho,
$$

(1.17)

$$
\partial_t \rho = \partial_x (\rho \partial_x h),
$$

(1.18)

with the initial data $\lim_{t \downarrow 0} h(t, x) t = -\frac{1}{2} x^2$ and the terminal data $\rho(2, x) = -c(1) \delta_0(x)$.

The equations (1.17)–(1.18) can be solved by the procedure in [KK09, MKV16, KMS16]. For the completeness of presentation we briefly recall the procedure below. It begins by solving (1.17)–(1.18) by power series expansion in $x$. In view of the initial data of $h$ and the terminal data of $\rho$, it is natural to assume $h(t, x) = h(t, -x)$ and $\rho(t, x) = \rho(t, -x)$. Under such assumptions, the series terminates at the quadratic power for both $h$ and $\rho$ and produces the solution $h(t, x) = k(t) + \frac{1}{2} a(t) x^2$ and $\rho(t, x) = -\frac{1}{2} \ell(t) + \frac{1}{2} r(t) / \ell^2(t) x^2$. The factor $\frac{1}{2 \pi}$ is just a convention we choose; the functions $a(t), k(t), r(t)$, and $\ell(t)$ can be found by inserting the series solution in (1.17)–(1.18). The only relevant property to our current discussion is that $r(t) > 0$.

The series solution, however, is nonphysical. Indeed, with $r(t) > 0$, we have $\|\rho\|_{L^2}^2 = \infty$. This issue is rectified by observing that the minimizing $\rho$ of the right hand side of (1.7) should be nonpositive. This is so because $h(\rho; t, x)$ increases in $\rho$. Hence the positive part $\rho_+ \rho$ would only make $h(\rho; 2, 0) = -1$ harder to achieve while costing excess $L^2$ norm. This observation prompts us to truncate

$$
\rho_+(t, x) := -\frac{1}{2 \pi} r(t) \left( 1 - \frac{x^2}{\ell(t)^2} \right)_+.
$$

It can be verified that such a $\rho_+$ and a suitably truncated $h$ solve (1.17)–(1.18).

To make this PDE analysis rigorous requires elaborate treatments and seems challenging. This is so because (1.17)–(1.18) are fully nonlinear equations. Just like the inviscid Burgers equation, these equations do not have unique weak solutions. One needs to impose certain entropy conditions to ensure the uniqueness of weak solutions, and argue that in the limit $\lambda \to \infty$ the solution of (1.17)–(1.18) converges to the entropy solution.
In this paper we appeal to a different approach, which operates at the level of the SHE. First, we use the Feynman–Kac formula to express $Z(\rho, t, 0)$ as an expectation over a Brownian bridge; see (4.8). As $-\lambda \to -\infty$, after a suitable scaling the expectation turns into an optimization over paths; see Lemma 4.2. Such a path optimization is reminiscent of the Last Passage Percolation (LPP), but in a deterministic environment given by $\rho_*$. From the path optimization expression, we then develop certain inequalities to prove the $5/2$ law stated in Theorem 1.4 (c); see Section 4.2.3.

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**Outline of the rest of the paper.** In Section 2, we recall the formalism of Wiener chaos, recall a result from [HW15] that gives the LDP for finitely many chaos, and prepare some properties of the function $Z(\rho)$. In Section 3, we establish tail probability bounds on the Wiener chaos for the SHE. Based on such tail bounds, we leverage the LDP for finitely many chaos into the LDP for the SHE, thereby proving Theorem 1.4. In Section 4, we analyze the variational problem given by the one-point LDP for the SHE and prove Theorem 1.1.

## 2. **Wiener spaces, Wiener chaos, and the function $Z(\rho)$**

In this section we recall the formalism of Wiener spaces and chaos, and prepare some properties of $Z(\rho)$.

### 2.1. **Function-valued initial data.** Throughout this subsection we fix $T < \infty$, $a_\ast \in \mathbb{R}$, and $g_\ast \in C_{a_\ast}^c(\mathbb{R})$, and initiate the SHE (1.8) from $Z_\ast(0, \cdot) = g_\ast(\cdot)$.

#### 2.1.1. **Wiener spaces and chaos.** We will mostly follow [HW15, Section 3]. The basic elements of the Wiener space formalism consists of $(B, \mathcal{H}, \mu)$, where $B$ is a Banach space over $\mathbb{R}$ equipped with a Gaussian measure $\mu$, and $\mathcal{H} \subset B$ is the Cameron–Martin space of $B$. In our setting $\mathcal{H} = L^2([0, T] \times \mathbb{R})$, and $B$ can be any Banach space such that the embedding $\mathcal{H} \subset B$ is dense and Hilbert–Schmidt. To be concrete, fixing an arbitrary orthonormal basis $\{e_1, e_2, \ldots\}$ of $\mathcal{H} = L^2([0, T] \times \mathbb{R})$, we let

$$B := \{ \xi = \sum \xi_i e_i : \xi_1, \xi_2, \ldots \in \mathbb{R}, \|\xi\|_B < \infty \}, \quad \|\sum \xi_i e_i\|_B^2 := \sum_{i \geq 1} \frac{1}{\nu} |\xi_i|^2. \quad (2.1)$$

Identifying $B$ as a subset of $\mathbb{R}^{2^\infty}$, we set $\mu := \otimes_{i \geq 1} \nu$, where $\nu$ is the standard Gaussian measure on $\mathbb{R}$. The space $B$ serves as the sample space. For example, for $f \in L^2([0, T] \times \mathbb{R})$ with $f = \sum f_i e_i$, the function

$$W(f) : B \to \mathbb{R}, \quad W(f) := \sum_{i \geq 1} f_i e_i \quad (2.2)$$

should be identified with the random variable $\int_0^T \int_\mathbb{R} f(t, x) \xi(t, x) \, dt \, dx$. This identification justifies using $\xi$ to denote both elements of $B$ and the spacetime white noise.

The Hermite polynomials $H_n(x)$ are the unique polynomials satisfying $\deg(H_n) = n$ and

$$e^{xx - \frac{x^2}{2}} = \sum_{n=0}^{\infty} x^n H_n(x). \quad (2.3)$$

The $n$-th $\mathbb{R}$-valued Wiener chaos is the closure in $L^2(B \to \mathbb{R}, \mu)$ of the linear subspace spanned by $\prod_{i=1}^{\infty} H_{a_i}(W(e_i))$, for $(a_1, a_2, \ldots) \in \mathbb{Z}_{\geq 0} \times \mathbb{Z}_{\geq 0} \times \ldots$ and $a_1 + a_2 + \ldots = n$. Since our goal is to establish a functional LDP, it is natural to consider Wiener chaos at the functional level. We will follow the formalism of Banach-valued Wiener chaos from [HW15, Section 3]. Fix $a > a_\ast$ and consider $E = C_a([0, T] \times \mathbb{R})$, which is a separable Banach space. The $n$-th $E$-value Wiener chaos is the space

$$\{ \Psi \in L^2(B \to E, \mu) : \int \Psi(e) \psi(e) \mu(\phi) = 0, \forall \psi \in (m\text{-th} \mathbb{R}\text{-valued Wiener chaos}), \text{with } m \neq n \}. \quad \text{with } m \neq n.$$
We now turn to the SHE. Set
\[ Y_n(t, x) := \int_{\Delta_n(t)} \int_{\mathbb{R}^{n+1}} p(s_n - s_{n+1}, y_n - y_{n+1}) g_s(y_{n+1}) dy_{n+1} \prod_{i=1}^{n} p(s_{i-1} - s_i, y_{i-1} - y_i) \xi(s_i, y_i) ds_i dy_i. \]
(2.4)
where \( \Delta_n(t) := \left\{ \bar{s} = (s_0, s_1, \ldots, s_{n+1}) : 0 = s_{n+1} < s_n < \cdots < s_1 < s_0 = t \right\} \), with the convention \( s_0 := t \) and \( y_0 := x \). Iterating (1.10) gives
\[ Z_{\varepsilon}(t, x) = \sum_{n=0}^{\infty} \varepsilon^{n} Y_n(t, x). \]
(2.5)
We will show later in Proposition 3.5 that each \( Y_n \) defines a \( C_a([0, T] \times \mathbb{R}) \)-valued random variable, and show in Corollary 3.6 that the right hand side of (2.5) converges in \( \| \cdot \|_a \) almost surely. It is standard to show that (2.5) gives the unique mild solution of the SHE. Further, given the \( n \)-fold stochastic integral expression in (2.4), it is standard to show that, for fixed \( (t, x) \in [0, T] \times \mathbb{R} \), the random variable \( Y_n(t, x) \) lies in the \( n \)-th \( \mathbb{R} \)-valued Wiener chaos, and \( Y_n \in C_a([0, T] \times \mathbb{R}) \) \( \varepsilon \) lies in the \( n \)-th \( \mathbb{R} \)-valued Wiener chaos. Accordingly, we refer to the series (2.5) as the chaos expansion for the SHE.

Let \( Z_{N, \varepsilon} := \sum_{n=0}^{N} \varepsilon^{n} Y_n \) denote the partial sum of the chaos expansion (2.5). The LDPs of finitely many \( \mathbb{R} \)-valued Wiener chaos have been established in [HW15, Theorem 3.5]. We next apply this result to obtain an LDP for \( Z_{N, \varepsilon} \).

Following the notation in [HW15], we view \( Y_n \) as a function \( B \rightarrow C_a([0, T] \times \mathbb{R}) \), denoted \( Y_n(\xi) \), and define
\[ (Y_n)_{\text{hom}} : L^2([0, T] \times \mathbb{R}) \rightarrow C_a([0, T] \times \mathbb{R}), \quad (Y_n)_{\text{hom}}(\rho) := \int_B Y_n(\xi + \rho) \mu(d\xi). \]
(2.6)
The last integral is well-defined for any \( \rho \in L^2([0, T] \times \mathbb{R}) \) by the Cameron–Martin theorem. Further define
\[ I_N : C_a([0, T] \times \mathbb{R}) \rightarrow \mathbb{R} \cup \{ +\infty \}, \quad I_N(f) := \inf \left\{ \frac{1}{2} \| \rho \|_{L^2}^2 : \rho \in L^2([0, T] \times \mathbb{R}), \sum_{n=0}^{N} (Y_n)_{\text{hom}}(\rho) = f \right\}, \]
(2.7)
with the convention \( \inf \emptyset := +\infty \). We now apply [HW15, Theorem 3.5] to obtain an LDP for \( Z_{N, \varepsilon} \).

**Proposition 2.1** (Special case of [HW15, Theorem 3.5]). For any fixed \( a > a_\ast \), the function \( I_N \) in (2.7) is a good rate function. For fixed \( N < \infty \), \( \{ Z_{N, \varepsilon} := \sum_{n=0}^{N} \varepsilon^{n} Y_n \} \) satisfies an LDP on \( C_a([0, T] \times \mathbb{R}) \) with speed \( \varepsilon^{-1} \) and the rate function \( I_N \).

**Proof.** Applying [HW15, Theorem 3.5] with \( \delta(\varepsilon) = 0 \) and with \( \Psi^{(\varepsilon)} = (Y_0, \varepsilon^{1/2} Y_1, \ldots, \varepsilon^{N/2} Y_N) \in \mathbb{E}^{N+1} \) gives an LDP on \( C_a([0, T] \times \mathbb{R})^{N+1} \) for \( \Psi^{(\varepsilon)} \) with speed \( \varepsilon^{-1} \) and the rate function \( J(f_0, \ldots, f_N) := \inf \left\{ \frac{1}{2} \| \rho \|_{L^2}^2 : \rho \in L^2([0, T] \times \mathbb{R}), (f_0, \ldots, f_N) \right\} \). Since the map \( C_a([0, T] \times \mathbb{R})^{N+1} \rightarrow C_a([0, T] \times \mathbb{R}), (f_0, \ldots, f_N) \mapsto f_0 + \cdots + f_N \) is continuous, the claimed result follows by the contraction principle. \( \square \)

### 2.1.2. Properties of the function \( Z(\rho) \)
Recall that \( Z(\rho) \) denotes the solution of (1.11). We begin by developing an series expansion for \( Z(\rho) \) that mimics the chaos expansion for the SHE. For fixed \( \rho \in L^2([0, T] \times \mathbb{R}) \), let
\[ Y_n(\rho; t, x) := \int_{\Delta_n(t)} \int_{\mathbb{R}^{n+1}} p(s_n - s_{n+1}, y_n - y_{n+1}) g_s(y_{n+1}) dy_{n+1} \prod_{i=1}^{n} p(s_{i-1} - s_i, y_{i-1} - y_i) \rho(s_i, y_i) ds_i dy_i. \]
(2.8)
where \( \Delta_n(t) := \left\{ \bar{s} = (s_0, s_1, \ldots, s_{n+1}) : 0 = s_{n+1} < s_n < \cdots < s_1 < s_0 = t \right\} \), with the convention \( s_0 := t \) and \( y_0 := x \). Iterating (1.11) shows that the unique solution is given by
\[ Z(\rho; t, x) = \sum_{n=0}^{\infty} Y_n(\rho; t, x), \]
(2.9)
provided that the right hand side of (2.9) converges in \( \| \cdot \|_a \).

To verify this convergence we proceed to establish a bound on \( \| Y_n(\rho) \|_a \). Hereafter, we will use \( C = C(a_1, a_2, \ldots) \) to denote a deterministic positive finite constant. The constant may change from line to line or even within the same line, but depends only on the designated variables \( a_1, a_2, \ldots \). Recall that \( p(t, x) \) denotes the standard heat kernel. The following bounds will be useful in our subsequent analysis. The proof of these bounds are standard and hence omitted.

**Lemma 2.2.** Fix \( \alpha \in \mathbb{R} \) and \( \theta \in (0, \frac{1}{2}) \). There exists \( C = C(\alpha, \theta, T) \) such that for all \( x, x' \in \mathbb{R} \) and \( s < t \in [0, T] \),
\( (a) \quad p(t, x) \leq C t^{-1/2} e^{\alpha |x|}, \)
\( (b) \quad p(t, x, y) \leq C t^{-1/2} e^{\alpha |y|} \).
(b) \( \int_E p(t, x - y)e^{\alpha|y|/dy} \leq Ce^{\alpha|x|} \),
(c) \( \int_E p(t, x - y)^2e^{\alpha|y|/dy} \leq Ct^{-\frac{1}{2}}e^{\alpha|y|} \),
(d) \( \int_E (p(t, x - y) - p(t, x' - y))^2e^{\alpha|y|/dy} \leq C|x - x'|^{2\theta} t^{-\frac{1}{2} - \theta}(e^{\alpha|x|} \lor e^{\alpha|x'|}) \), and
(e) \( \int_E (p(t, x - y) - p(s, x - y))^2e^{\alpha|y|/dy} \leq C|t - s|^\theta s^{-\frac{1}{2} - \theta}e^{\alpha|x|} \).

Fix \( a \in \mathbb{R} \), \( \eta \in (0, T) \), and \( \theta \in \left(0, \frac{1}{2}\right) \). There exists \( C = C(a, \theta, T, \eta) \) such that for all \( s < t \in [\eta, T] \) and \( x, x', y \in \mathbb{R} \),

(i) \( |p(t, x - y) - p(t, x' - y)| \leq C|x - x'|^{\theta}(e^{\alpha|x|} \lor e^{\alpha|x'|}) \), and
(ii) \( |p(t, x) - p(s, x)| \leq C|t - s|e^{\alpha|x|} \).

The next lemma gives a bound on \( \|Y_n(\rho)\|_a \) and verifies the convergence of the right hand side of (2.9).

**Lemma 2.3.** Fix \( a > a_\ast \). There exists \( C = C(T, a) \) such that, for all \( \rho \in L^2([0, T] \times \mathbb{R}) \) and \( n \in \mathbb{Z}_{\geq 0} \), we have \( \|Y_n(\rho)\|_a \leq \frac{C}{(n^{1/2})^2} \|\rho\|_{L^2}^a \).

**Proof.** Throughout this proof we write \( C = C(T, a) \). Let \( F_n(t) := \sup_{x \in \mathbb{R}} e^{2a|x|}\|Y_n(\rho; t, x)\|^2 \). For \( n = 0 \), we have \( Y_0(\rho; t, x) = \int_R p(t, x - y)g_\ast(y)dy \). That \( g_\ast \in C_\ast(\mathbb{R}) \) implies \( |g_\ast(y)| \leq Ce^{a|y|} \). Combining this with Lemma 2.2(b) gives \( F_0(t) \leq C \). Next, for \( n \geq 1 \), referring to (2.8), we see that \( Y_n(\rho; t, x) \) can be expressed iteratively as

\[
Y_n(\rho; t, x) = \int_0^t \int_R p(t - s, x - y)Y_{n-1}(\rho; s, y)\rho(s, y) dy ds.
\]

Take square on both sides and apply the Cauchy–Schwarz inequality to get \( Y_n(\rho; t, x)^2 \leq \int_0^t \int_R p(t - s, x - y)^2Y_{n-1}(\rho; s, y)^2 dy ds \|\rho\|_{L^2}^2 \). Within the last integral, use \( Y_{n-1}(\rho; s, y)^2 \leq F_{n-1}(s)e^{2a|y|} \) and Lemma 2.2(c), and divide both sides by \( e^{-2a|x|} \). We obtain \( F_n(t) \leq C\|\rho\|_{L^2}^2 \int_0^t F_{n-1}(s)(t - s)^{-1/2} ds \). Iterating this inequality and using \( F_0(t) \leq C \) complete the proof.

As it turns out, the function \( (Y_n)_{\hom}(\rho) \) in (2.6) is equal to \( Y_n(\rho) \) in (2.8).

**Lemma 2.4.** For any \( \rho \in L^2([0, T] \times \mathbb{R}) \) and \( n \in \mathbb{Z}_{\geq 0} \), we have \( (Y_n)_{\hom}(\rho) = Y_n(\rho) \).

**Proof.** Recall the notation \( W(f) \) from (2.2). Since \( \rho \in L^2([0, T] \times \mathbb{R}) \), the Cameron–Martin theorem gives

\[
(Y_n)_{\hom}(\rho) := \int_B Y_n(\rho + \xi)\mu(d\xi) = \mathbb{E}
\left[
\exp \left(W(\rho) - \frac{1}{2}\|\rho\|_{L^2}^2\right)Y_n\right].
\]

Taking \( \tau = \|\rho\|_{L^2} \) and \( x = W(\rho/\|\rho\|_{L^2}) \) in (2.3) gives \( \exp(W(\rho) - \frac{1}{2}\|\rho\|_{L^2}^2) = \sum_{m=0}^{\infty} \|\rho\|_{L^2}^m H_m(W(\rho/\|\rho\|_{L^2})) \).

Invoke the well-known identity, c.f., [Nua06, Proposition 1.1.4],

\[
\|\rho\|_{L^2}^m H_m(W(\rho/\|\rho\|_{L^2})) = \int_{\Delta_m(\tau)} \int_{\mathbb{R}^m} \prod_{i=1}^m \rho(s_i, y_i)\xi(s_i, y_i) ds_i dy_i,
\]

insert the result into (2.10), and exchange the sum and expectation in the result. We have

\[
\left((Y_n)_{\hom}(\rho; t, x) = \sum_{m=0}^{\infty} \mathbb{E}\left[\left(\int_{\Delta_m(t)} \int_{\mathbb{R}^m} \rho^{\otimes m}(\bar{s}, \bar{y}) \prod_{i=1}^m \xi(s_i, y_i) ds_i dy_i\right)Y_n(t, x)\right]\right].
\]

Within the last expression, the random variable on the right hand side of (2.11) belongs to the \( m \)-th \( \mathbb{R} \)-valued Wiener chaos. Since \( Y_n \) belongs to the \( n \)-th \( E \)-value Wiener chaos, the expectation is nonzero only when \( m = n \). Calculating this expectation from (2.4) concludes the desired result.

**2.2. The narrow wedge initial data.** Throughout this subsection we fix \( 0 < \eta < T < \infty \) and \( a \in \mathbb{R} \), and initiate the SHE (1.8) from \( Z_\varepsilon(0, \ast) = \delta_0(\ast) \).

For the Wiener space formalism, the spaces \( \mathcal{H} = L^2([0, T] \times \mathbb{R}) \) and \( \mathcal{B} \) remain the same as in Section 2.1.1, while the space \( E \) now changes to \( E = C_\ast([\eta, T] \times \mathbb{R}) \). The chaos expansion takes the same form as (2.5) but with

\[
Y_n(t, x) := \int_{\Delta_n(t)} \int_{\mathbb{R}^{n+1}} p(s_n - s_{n+1}, y_n) \prod_{i=1}^n p(s_{i-1} - s_i, y_i - y_i)\xi(s_i, y_i) ds_i dy_i.
\]

Recall the norm \( \|\cdot\|_{a, \eta} \) from (1.13). Proposition 3.5-nw in the following asserts that each \( Y_n \) defines a \( C_\ast([\eta, T] \times \mathbb{R}) \)-valued random variable, and Corollary 3.6-nw asserts that the right hand side of (2.5) converges in \( \|\cdot\|_{a, \eta} \) almost
suredly. The functions \((Y_n)_{\text{hom}}(\rho)\) and \(I_N\) are defined the same way as in Section 2.1.1, but with \(C_\alpha([\eta, T] \times \mathbb{R})\) in place of \(C_\alpha([0, T] \times \mathbb{R})\). More explicitly,

\[
(Y_n)_{\text{hom}} : L^2((0, T] \times \mathbb{R}) \to C_\alpha([\eta, T] \times \mathbb{R}), \quad (Y_n)_{\text{hom}}(\rho) := \int_{\mathbb{R}} Y_n(\xi + \rho) \mu(d\xi),
\]

(2.6-nw)

\[I_N : C_\alpha([\eta, T] \times \mathbb{R}) \to \mathbb{R} \cup \{+\infty\}, \quad I_N(f) := \inf \left\{ \frac{1}{2} \|\rho\|_{L^2}^2 : \rho \in L^2((0, T] \times \mathbb{R}), \sum_{n=0}^{N} (Y_n)_{\text{hom}}(\rho) = f \right\}, \quad (2.7-nw)
\]

with the convention \(\inf \emptyset := +\infty\).

Likewise, for the equation (1.11-nw), the unique solution is given by the expansion (2.9) but with

\[Y_n(\rho; t, x) := \int_{\Delta_n(t)} \int_{\mathbb{R}^n} p(s_n - s_{n+1}, y_n) \prod_{i=1}^{n} p(s_{i-1} - s_{i}, y_{i-1} - y_i) \rho(s_i, y_i) ds_i dy_i. \quad (2.8-nw)
\]

Similar proof of Proposition 2.1 and Lemmas 2.3 and 2.4 applied in the current setting gives

**Proposition 2.1-nw.** For any fixed \(a \in \mathbb{R}\) and \(\eta \in (0, T)\), the function \(I_N\) in (2.7-nw) is a good rate function. For fixed \(N < \infty\), \(\{Z_{N,\varepsilon} := \sum_{n=0}^{N} \varepsilon 2 Y_n\}_{\varepsilon}\) satisfies an LDP on \(C_\alpha([0, T] \times \mathbb{R})\) with speed \(\varepsilon^{-1}\) and the rate function \(I_N\).

**Lemma 2.3-nw.** Fix \(a \in \mathbb{R}\) and \(\eta < T \in (0, \infty)\). There exists \(C = C(T, a, \eta)\) such that, for all \(\rho \in L^2((0, T] \times \mathbb{R})\) and \(n \in \mathbb{Z}_{\geq 0}\), we have \(\|Y_n(\rho)\|_{L^2} \leq \frac{C}{(n/2)^{\alpha}} \|\rho\|_{L^2}\).

**Lemma 2.4-nw.** For any \(\rho \in L^2((0, T] \times \mathbb{R})\) and \(n \in \mathbb{Z}_{\geq 0}\), we have \((Y_n)_{\text{hom}}(\rho) = Y_n(\rho)\).

### 3. Freidlin–Wentzell LDP for the SHE

3.1. **Function-valued initial data.** Throughout this subsection, we fix \(T < \infty\), \(a_\ast \in \mathbb{R}\), and \(g_\ast \in C_{\alpha_\ast}^+(\mathbb{R}) = \cap_{\alpha > a_\ast} C_\alpha(\mathbb{R})\), and let \(Z_\varepsilon\) denote the solution of (1.8) with the initial data \(g_\ast\).

Recall from Proposition 2.1 that \(Z_{N,\varepsilon} := \sum_{n=0}^{N} \varepsilon 2 Y_n\) satisfies an LDP with the rate function \(I_N\) given in (2.7). By Lemma 2.4, the function \(I_N\) can be expressed as

\[I_N(f) := (2.7) = \inf \left\{ \frac{1}{2} \|\rho\|_{L^2}^2 : \rho \in L^2((0, T] \times \mathbb{R}), \sum_{n=0}^{N} Y_n(\rho) = f \right\}. \quad (3.1)
\]

Recall that \(Z(\rho) = \sum_{n=0}^{\infty} Y_n(\rho)\). Referring to the definition of \(I\) in (1.12), we see that formally taking \(N \to \infty\) in (3.1) produces \(I(f)\). The proof of Theorem 1.4 hence amounts to justifying this limit transition at the level of LDPs. Key to justifying such a limit transition is a tight enough bound on the tail probability \(\mathbb{P}[\|Y_n\|_{a \geq r}]\), which we establish in Section 3.1.1.

3.1.1. **Tail probability of \(\|Y_n\|_{a}\).** We will utilize the fact that, for any \((t, x) \in [0, T] \times \mathbb{R}\), the random variable \(Y_n(t, x)\) belongs to the \(n\)-th \(\mathbb{R}\)-valued Wiener chaos. For \(X\) in the \(n\)-th \(\mathbb{R}\)-valued Wiener chaos, the hypercontractivity inequality asserts that higher moments of \(X\) are controlled by the second moments, c.f., [Nua06, Theorem 1.4.1],

\[\mathbb{E}[|X|^p] \leq p^{\frac{p}{2}} \mathbb{E}[|X|^2]^{\frac{p}{2}}, \quad \text{for all } p \geq 2. \quad (3.2)
\]

We now use this inequality to produce a tail probability bound.

**Lemma 3.1.** Let \(X\) be an \(\mathbb{R}\)-valued random variable in the \(n\)-th Wiener chaos and let \(\sigma^2 := \mathbb{E}[X^2]\). There exists a universal constant \(C \in (0, \infty)\) such that, for all \(n \in \mathbb{Z}_{\geq 1}\) and \(r \geq 0\),

\[\mathbb{P}[|X| \geq r] \leq \exp \left( - \frac{n}{\sigma} \sigma^{-\frac{r}{2}} r \right) + n. \quad (3.3)
\]

**Proof.** Assume without loss of generality \(\sigma = 1\). We seek to bound \(\mathbb{E}[\exp(\alpha |X|^{2/n})]\) for \(\alpha > 0\). To this end, invoke Taylor expansion to get \(\mathbb{E}[\exp(\alpha |X|^{2/n})] = \sum_{k=0}^{n} \frac{1}{k!} \alpha^k \mathbb{E}[|X|^{2k/n}] + \sum_{k=n+1}^{\infty} \frac{1}{k!} \alpha^k \mathbb{E}[|X|^{2k/n}]\). On the right hand side, use (3.2) to bound the moments for \(k \geq n + 1\). As for \(k \leq n\), we simply bound \(\mathbb{E}[|X|^{2k/n}] \leq (\mathbb{E}[|X|^2])^{k/n} = 1\). Combining these bounds gives \(\mathbb{E}[\exp(\alpha |X|^{2/n})] \leq \sum_{k=0}^{n} \frac{1}{k!} \alpha^k + \sum_{k=n+1}^{\infty} \frac{1}{k!} \alpha^k (2\alpha^k/k)^k\). The first term on the right hand side is bounded by \(e^\alpha\). For the second term, using the inequality \(k^k \leq e^k k!\) gives \(\sum_{k=n+1}^{\infty} \frac{1}{k!} (2\alpha^k/n)^k \leq \sum_{k=n+1}^{\infty} \frac{1}{k!} (2\alpha^k/n)^k\). Combining these bounds and setting \(\alpha = n/(4e)\) in the result gives \(\mathbb{E}[\exp(\alpha |X|^{2/n})] \leq e^{\frac{n}{2}} + 2^{-n} \leq e^n\). Now applying Markov’s inequality completes the proof. \(\square\)
In light of Lemma 3.1, bounding the tail probability of \( Y_n(t, x) \) amounts to bounding its second moment, which we do next. Recall that \( T, g_*, a_* \in C(a_+^e \mathbb{R}) \), and \( a_*, \alpha \in \mathbb{R} \) are fixed throughout this section.

**Proposition 3.2.** Fix \( a > a_* \), \( \theta_1 \in (0, 1) \), \( \theta_2 \in (0, \frac{1}{2}) \), and \( n \in \mathbb{Z}_{\geq 1} \). There exists \( C = C(T, a, \theta_1, \theta_2) \) such that for all \( t, t' \in [0, T] \) and \( x, x' \in \mathbb{R} \),

\[
\begin{align*}
(a) & \quad \mathbb{E}[Y_n(t, x)^2] \leq e^{2a|x|} \frac{C_n}{t^{\frac{1}{2}}}, \\
(b) & \quad \mathbb{E}[\left(Y_n(t, x) - Y_n(t, x')\right)^2] \leq \frac{C_n}{t^{\frac{1}{2}}} (e^{2a|x|} \vee e^{2a|x'|})|x - x'|^{\theta_1}, \text{ and} \\
(c) & \quad \mathbb{E}[\left(Y_n(t, x) - Y_n(t', x)\right)^2] \leq \frac{C_n}{t^{\frac{1}{2}}} e^{2a|x|}|t - t'|^{\theta_2}.
\end{align*}
\]

**Proof.** Fix \( a > a_* \), \( \theta_1 \in (0, 1) \), \( \theta_2 \in (0, \frac{1}{2}) \), and \( n \in \mathbb{Z}_{\geq 1} \). Throughout this proof we write \( C = C(T, g_*, a, \theta_1, \theta_2) \).

(a) We begin by developing an iterative bound. It is readily verified from (2.4) that the chaos can be expressed as
\[
Y_n(t, x) = \int_0^t \int_0^x p(t-s, x-y)Y_n(1, s, y)\xi(s, y)dsdy. \tag{3.3}
\]

Applying Itô’s isometry gives \( \mathbb{E}[Y_n(t, x)^2] = \int_0^t \int_0^x p(t-s, x-y)^2 \mathbb{E}[Y_n(1, s, y)^2]dsdy \). To streamline notation, set \( F_n(s) := \sup_{x \in \mathbb{R}} e^{-2a|x|} \mathbb{E}[Y_n(1, s, x)^2] \). The last integral is bounded by \( \int_0^t F_{n-1}(s) \int_0^x p(t-s, x-y)^2 e^{2a|y|}dsdy \). Further using Lemma 2.2 (c) to bound the last integral gives \( \mathbb{E}[Y_n(t, x)^2] \leq C \int_0^t (t-s)^{-\frac{1}{2}} e^{2a|x|} F_{n-1}(s)ds \). Multiplying both sides by \( \exp(-2a|x|) \) and taking the supremum over \( x \) give
\[
F_n(t) \leq C \int_0^t (t-s)^{-\frac{1}{2}} F_{n-1}(s)ds. \tag{3.4}
\]

To utilize the iterative bound (3.4), we need to establish a bound on \( F_0(t) \). By definition \( F_0(t) := \sup_{x \in \mathbb{R}} \{ e^{-2a|x|}(\int p(t-x-y)g_*(y)dy) \} \). That \( g_* \in C(a^e_+ \mathbb{R}) \) implies \( |g_*(y)| \leq Ce^{a|y|} \). Insert this bound into the definition of \( F_0(t) \), and use Lemma 2.2 (b) to bound the resulting integral (over \( y \)). The result gives \( |F_0(t)| \leq C \). Iterating (3.4) from \( n = 1 \) and using \( |F_0(t)| \leq C \) give \( F_n(t) \leq C^n (\mathbb{T}(n/2))^{-1} t^n \), which concludes the desired result.

(b) Set \( x = x \) and \( x = x' \) in (3.3), take the difference of the result, and apply Itô’s isometry. We have
\[
\mathbb{E}[\left(Y_n(t, x) - Y_n(t, x')\right)^2] = \int_0^t \int_0^x (p(t-s, x-y) - p(t-s, x-y'))^2 \mathbb{E}[Y_n(1, s, y)^2]dsdy. \tag{3.5}
\]

Use Part (a) to bound \( \mathbb{E}[Y_n(1, s, y)^2] \), and apply Lemma 2.2 (d) to bound the resulting integral. Doing so produces the desired result.

(c) Assume without loss of generality \( t > t' \). Set \( t = t' \) and \( t = t' \) in (3.3), take the difference, and apply Itô’s isometry to the result. We have
\[
\mathbb{E}[\left(Y_n(t, x) - Y_n(t', x)\right)^2] = \int_0^t \int_0^x (p(t-s, x-y) - p(t-s, x-y'))^2 \mathbb{E}[Y_n(1, s, y)^2]dsdy + \int_0^t \int_0^x p(t-s, x-y) \mathbb{E}[Y_n(1, s, y)^2]dsdy. \tag{3.6}
\]

On the right hand side, use Part (a) to bound \( \mathbb{E}[Y_n(1, s, y)^2] \), apply Lemma 2.2 (e) and Lemma 2.2 (c) to bound the resulting integrals, respectively. Doing so produces the desired result. \qed

Based on Lemmas 3.1 and Proposition 3.2, we now derive some pointwise Hölder bounds on \( Y_n \).

**Corollary 3.3.** Fix \( a \in (a_*, \infty) \), \( \alpha \in (0, 1) \), and \( \beta \in (0, 1/2) \). There exists \( C = C(T, a, \alpha, \beta) \) such that for all \( n \in \mathbb{Z}_{\geq 1} \), \( r \geq 0 \), \( t, t' \in [0, T] \), and \( x, x' \in \mathbb{R} \),

\[
\begin{align*}
(a) & \quad \mathbb{P}[|Y_n(t, x) - Y_n(t, x')| \geq |x - x'|^3 (e^{a|x|} \vee e^{a|x'|})^r] \leq \exp \left( -\frac{1}{4} n^{\frac{3}{2}} r^{\frac{1}{2}} + n \right), \text{ and} \\
(b) & \quad \mathbb{P}[|Y_n(t, x) - Y_n(t', x)| \geq e^{a|x|} |t - t'|^\alpha r] \leq \exp \left( -\frac{1}{4} n^{\frac{3}{2}} r^{\frac{1}{2}} + n \right).
\end{align*}
\]

**Proof.** Set \( U := (e^{-a|x|} \wedge e^{-a|x'|})\frac{Y_n(t, x) - Y_n(t, x')}{|x - x'|^{\beta}} \), \( V := (e^{-a|x|} \wedge e^{-a|x'|})\frac{Y_n(t, x) - Y_n(t, x')}{|x - x'|^{\beta}} \), \( \sigma^2 := \mathbb{E}[U^2] \), and \( \eta^2 := \mathbb{E}[V^2] \). Proposition 3.2 (b) and (c) give \( \sigma^2 \leq C_n \Gamma(n/2) \) and \( \eta^2 \leq C_n \Gamma(n/2) \). Taking \( \frac{1}{2} \) power on both sides and using \( \Gamma(n/2)^{-1/n} \leq C_n^{-1/2} \), we have \( \sigma^{1/2} \leq C_n^{-1/2} \) and \( \eta^{1/2} \leq C_n^{-1/2} \). Next, since \( Y_n(t, x), Y_n(t, x'), Y_n(t', x) \), \( Y_n(t, x') \),
and \( Y_n(t',x') \) belong to the \( n \)-th \( \mathbb{R} \)-valued Wiener chaos, \( U \) and \( V \) also belong to the \( n \)-th Wiener chaos. The desired results now follow from Lemma 3.1.

Our next step is to leverage the pointwise bounds in Corollary 3.3 to a functional bound. To this end it is convenient to first work with Hölder seminorms. For \( f \in C([0,T] \times \mathbb{R}) \) and \( k \in \mathbb{Z} \), set

\[
[f]_{a,\alpha,\beta,k} := e^{-a|k|} \sup \left\{ \left| \frac{f(t_1,x_1) - f(t_2,x_2)}{|t_1 - t_2|^{\alpha} + |x_1 - x_2|^{\beta}} \right| : (t_1,x_1) \neq (t_2,x_2) \in [0,T] \times [k, k+1] \right\}. 
\]

(3.7)

This quantity measures the Hölder continuity of \( f \) on \([0,T] \times [k, k+1] \).

**Proposition 3.4.** Fix \( a \in (a_\infty, \infty) \), \( \alpha \in (0, \frac{1}{2}) \), and \( \beta \in (0, \frac{1}{2}) \). There exists \( C = C(T,a,\alpha,\beta) \) such that, for all \( r \geq (Cn^{-\frac{1}{2}})^{2} \), \( n \in \mathbb{Z}_{\geq 2} \), and \( k \in \mathbb{Z} \),

\[
\mathbb{P}\left[ |Y_n|_{a,\alpha,\beta,k} \geq r \right] \leq C \exp\left( -\frac{1}{e} n^2 r^2 \right). 
\]

**Proof.** Throughout this proof we write \( C = C(T,a_\infty,a,a,\beta) \).

The proof follows similar arguments in the proof of Kolmogorov’s continuity theorem. The starting point is an inductive partition of \([0,T] \times [k, k+1] \) into nested rectangles. Let \( \tau_0 := T \) and \( \zeta_0 := 1 \) denote the side lengths of \( R_0^{(0)} := [0,T] \times [k, k+1] \). We proceed by induction in \( \ell = 0, 1, 2, \ldots \). Assume, for \( \ell \geq 0 \), we have obtained the rectangles \( R_{ij}^{(\ell)} \), for \( i = 1, \ldots, \prod_{j=0}^{\ell-1} \mu \nu_j \) and \( j = 1, \ldots, \prod_{j=0}^{\ell-1} n \nu_j \). We partition each \( R_{ij}^{(\ell)} \) into \( m \ell \times n \ell \) rectangles of equal size. The side lengths of the resulting rectangles are therefore \( \tau_{i+1} = \tau_i / m \ell \) and \( \zeta_{i+1} = \zeta_i / n \ell \). The numbers \( m \ell \) and \( n \ell \) are chosen in such a way that

\[
\begin{align*}
\frac{1}{2} \leq \frac{\tau_0^{\alpha}}{|i_\ell|^\alpha} & \leq 2, \quad \text{for } \ell = 1, 2, \ldots, \\
2 \leq m \ell, n \ell & \leq C, \quad \text{for } \ell = 0, 1, 2, \ldots 
\end{align*}
\]

(3.8)

(3.9)

Let \( \mathcal{V}_\ell := \{(i\tau_\ell, k+j\zeta_\ell) : i = 1, \ldots, \prod_{j=0}^{\ell-1} \nu \mu_j, j = 1, \ldots, \prod_{j=0}^{\ell-1} \nu \} \) denote the set of the vertices at the \( \ell \)-th level, and let \( \mathcal{E}_\ell \) denote the corresponding set of edges.

For \( (t_1,x_1) \neq (t_2,x_2) \in [0,T] \times [k, k+1] \), let

\[
\ell_s = \ell_s(t_1,x_1,t_2,x_2) := \min \{ \ell \in \mathbb{Z}_{\geq 0} : |t_1 - t_2| \geq \tau_\ell \text{ or } |x_1 - x_2| \geq \zeta_\ell \}. 
\]

(3.10)

It is standard to show that, for any \( f \in C([0,T] \times \mathbb{R}) \),

\[
[f(t_1,x_1) - f(t_2,x_2)] \leq C \sum_{\ell \geq \ell_s} \max_{e \in \mathcal{E}_\ell} |f(\partial e)|. 
\]

(3.11)

Here \( |f(\partial e)| := |f(s_1,y_1) - f(s_2,y_2)| \), where \( (s_1,y_1) \) and \( (s_2,y_2) \) are the two ends of the edge \( e \in \mathcal{E}_\ell \).

Below we will apply (3.11) for \( f = e^{-a|k|} Y_n \). To prepare for this application let us first derive a bound on

\[
\sum_{\ell \geq 0} \mathbb{P}\left[ \sum_{e \in \mathcal{E}_\ell} \max_{e \in \mathcal{E}_\ell} e^{-a|k|} |Y_n(\partial e)| \geq (\tau_0^{\alpha} + \zeta_0^{\beta}) r \right]. 
\]

(3.12)

Set \( \delta := (\frac{1}{2}(\frac{1}{2} - \alpha)) \wedge (\frac{1}{2}(\frac{1}{2} - \beta)) \). Fix any edge \( e \in \mathcal{E}_\ell \). If \( e \) is in the \( t \) direction, apply Corollary 3.3(b) with \( \{(t,x),(t',x')\} = \partial e, \alpha \mapsto \alpha + \delta, \) and \( r \mapsto \tau_\ell^{-\delta} r \). If \( e \) is in the \( x \) direction, apply Corollary 3.3(a) with \( \{(t,x),(t',x')\} = \partial e, \beta \mapsto \beta + \delta, \) and \( r \mapsto \zeta_\ell^{-\delta} r \). The result gives

\[
\mathbb{P}\left[ e^{-a|k|} |Y_n(\partial e)| \geq \tau_0^{\alpha} r \right] \leq \exp\left( -\frac{1}{2} n^2 \tau_\ell^{-\delta} r^2 + n \right), \quad \text{if } e \text{ is in the } t \text{ direction},
\]

(3.13)

\[
\mathbb{P}\left[ e^{-a|k|} |Y_n(\partial e)| \geq \zeta_0^{\beta} r \right] \leq \exp\left( -\frac{1}{2} n^2 \zeta_\ell^{-\delta} r^2 + n \right), \quad \text{if } e \text{ is in the } x \text{ direction}. 
\]

(3.14)

On the right hand sides of (3.13)–(3.14), use \( m \ell, n \ell \geq 2 \) to bound \( \tau_\ell^{-\delta} \geq e^\delta \) and \( \zeta_\ell^{-\delta} \geq e^{-\delta} \). Take the union bound of the result over \( e \in \mathcal{E}_\ell \). The condition \( m \ell, n \ell \leq C \) gives \( |\mathcal{E}_\ell| \leq C \ell \). Hence

\[
\mathbb{P}\left[ \max_{e \in \mathcal{E}_\ell} e^{-a|k|} |Y_n(\partial e)| \geq e^{\alpha}(\tau_0^{\alpha} + \zeta_0^{\beta}) r \right] \leq C \ell \exp\left( -\frac{1}{e} n^2 \tau_\ell^{-\delta} r^2 + n \right). 
\]

(3.15)

Next, the condition \( m \ell, n \ell \geq 2 \) implies \( \tau_\ell \leq \tau_0 2^{-\delta + \ell} t_0 \) and \( \zeta_\ell \leq \zeta_0 2^{-\delta + \ell} t_0 \), and therefore \( \sum_{\ell \geq \ell_0} (\tau_0^{\alpha} + \zeta_0^{\beta}) \ell \leq C(\tau_0^{\alpha} + \zeta_0^{\beta}) \ell_0 r \). Use this inequality to take the union bound of (3.15) over \( \ell \geq \ell_0 \) and absorb \( e^{\alpha|k|} \) into \( C \). We have

\[
\mathbb{P}\left[ \sum_{\ell \geq \ell_0} \max_{e \in \mathcal{E}_\ell} e^{-a|k|} |Y_n(\partial e)| \geq (\tau_0^{\alpha} + \zeta_0^{\beta}) C r \right] \leq C \ell_0 \exp\left( -\frac{1}{e} n^2 \tau_\ell^{-\delta} r^2 + n \right). 
\]
Use \( e^{\frac{c}{n}} \geq 1 + \frac{c}{cn} \) on the right hand side, sum both sides over \( t_0 \in \mathbb{Z}_{\geq 0} \), and rename \( Cr \mapsto r \). Doing so gives 
\[
(3.12) \leq \exp\left(-\frac{1}{C} n^{\frac{3}{2}} r^2 \right) \sum_{k \geq 0} \exp\left(-\frac{4}{C} n^{\frac{3}{2}} r^2 + n + \ell C \right).
\]
For all \( r \geq (Cn^{-\frac{1}{2}})^{\frac{2}{3}} \) and \( C_0 \) sufficiently large, the last double sum is convergent and bounded. Hence 
\[
(3.12) \leq C \exp\left(-\frac{1}{C} n^{\frac{3}{2}} r^2 \right), \quad \text{for all } r \geq (Cn^{-\frac{1}{2}})^{\frac{2}{3}}.
\]  
(3.16)

Now, set \( f = e^{-a|k|} Y_a \) in (3.11) and use (3.16). We have that, for any \( r \geq (Cn^{-\frac{1}{2}})^{\frac{2}{3}} \),
\[
e^{-a|k|} |Y_a|(t_1, x_1) - Y_a(t_2, x_2)| \leq C^{\ell_{t_k}} + \zeta_{\ell_{t_k}}(t_1, x_1) \quad \forall (t_1, x_1), (t_2, x_2) \in [0, T] \times [k, k + 1]
\]  
(3.17)
holds with probability \( \geq 1 - C \exp\left(-\frac{1}{C} n^{\frac{3}{2}} r^2 \right) \). Referring to the definition of \( \ell_{t_k} \) in (3.10), we see that either \( |t_1 - t_2| \geq \tau_{t_k} \) or \( |x_1 - x_2| \geq \zeta_{t_k} \) holds. Combining this fact with the condition (3.8) gives \( \tau_{t_k} + \zeta_{t_k} \leq 3 \). Divide both sides of (3.17) by \( |t_1 - t_2|^{\alpha} + |x_1 - x_2|^{\beta} \), use the last inequality on the right hand side, take supremum of over \( (t_1, x_1) \neq (t_2, x_2) \in [0, T] \times [k, k + 1] \) in the result, and rename \( 3Cr \mapsto r \). Doing so concludes the desired result.

We now state and prove a bound on \( \mathbb{P}[|Y_a| \geq r] \).

**Proposition 3.5.** Fix \( a > a_\ast \). There exists \( C = C(T, a) \) such that, for all \( r \geq (Cn^{-\frac{1}{2}})^{\frac{2}{3}} \) and \( n \in \mathbb{Z}_{\geq 0}, \)
\[
\mathbb{P}[|Y_a| \geq r] \leq C \exp\left(-\frac{1}{C} n^{\frac{3}{2}} r^2 \right).
\]

**Proof.** Throughout this proof we write \( C = C(T, a) \).

For \( n = 0 \), note that \( Y_0(t, x) = \int_{\mathbb{R}} p(t, x - y) g_a(y) \, dy \) is deterministic. It is straightforward to check from Lemma 2.2(b) and \( g_a \in C_{a_\ast}^\beta(\mathbb{R}) \) that \( |Y_0|_{a_\ast} < \infty \). Let \( b := (a + a_\ast)/2 \). For \( n \geq 1 \), note from (2.4) that \( Y_a(0, 0) = 0 \).

Given this property, from the definitions (1.9) and (3.7) of \( ||a|| \) and \( [\cdot, \cdot, a, \alpha, \beta, k] \), it is straightforward to check
\[
||Y_n||_a \leq C \sum_{k \in \mathbb{Z}} |Y_{a, \frac{1}{2}, k}| \leq C \sum_{k \in \mathbb{Z}} |Y_{a, \frac{1}{2}, k}| e^{-\frac{1}{2}(a - a_\ast)||k||}. \]

Apply Proposition 3.4 with \( r \mapsto e^{\frac{1}{2}(a - a_\ast)||k||} \) and \( (a, \alpha, \beta) \mapsto (b, \frac{1}{2}, \frac{1}{2}) \), and take the union bound of the result over \( k \in \mathbb{Z} \). We have \( \mathbb{P}[|Y_n|_a \geq Cr] \leq \sum_{k \in \mathbb{Z}} C \exp\left(-\frac{1}{C} n^{\frac{3}{2}} e^{\frac{1}{2}(a - a_\ast)||k||} \right) \). Within the last expression, use \( e^{\frac{1}{2}(a - a_\ast)||k||} \geq 1 + \frac{||k||}{C} \), sum the result over \( k \in \mathbb{Z} \), and rename \( Cr \mapsto r \) in the result. Doing so concludes the desired result.

**Proposition 3.5 immediately implies**

**Corollary 3.6.** Fix \( a > a_\ast \). We have \( \mathbb{E}[||Y_n||^2_{a_\ast}] < \infty \) for all \( k, n \in \mathbb{Z}_{\geq 0} \), and \( \mathbb{P}[\sum_{n=0}^{\infty} ||Y_n||_{a_\ast}] < \infty \) = 1.

3.1.2. **Proof of Theorem 1.4 (a).** Recall \( I \) from (1.12). We begin by show that this function is a good rate function.

**Lemma 3.7.** For any \( a > a_\ast \), the function \( I : C_a([0, T] \times \mathbb{R}) \rightarrow \mathbb{R} \cup \{+\infty\} \) is a good rate function.

**Proof.** Throughout this proof we write \( \mathcal{H} = L^2([0, T] \times \mathbb{R}) \) and \( ||\cdot||_{H} = \|\cdot\|_{L^2} \). Recall that \( \mathcal{H} \subset B \) is the Cameron–Martin subspace of \( B \).

We begin with a reduction. It is well-known that under \( \mu \), the random vector \( \sqrt{\xi} \xi \) satisfy an LDP on \( B \) with speed \( \varepsilon^{-1} \) and the good rate function \( I' : B \rightarrow \mathbb{R} \cup \{+\infty\} \) given by \( I'(\rho) := \frac{1}{2}||\rho||^2_{H} \) for \( \rho \in \mathcal{H} \) and \( I'(\rho) := +\infty \) for \( \rho \notin \mathcal{H} \). c.f. [Led96, Chapter 4]. Recall that \( Z \) maps \( \mathcal{H} \) to \( C_a([0, T] \times \mathbb{R}) \). We extend the domain of this map to \( B \) by setting the function be 0 outside \( \mathcal{H} \), i.e.,
\[
Z' : B \rightarrow C_a([0, T] \times \mathbb{R}), \quad Z'(\zeta) := \begin{cases} Z(\zeta), \text{ when } \zeta \in \mathcal{H}, \\ 0, \text{ otherwise.} \end{cases}
\]

Referring to (1.12), we see that \( I \) is a pullback of \( I' \) via \( Z' \). Let \( \Omega(r) := \{ \zeta \in B : I'(\zeta) \leq r \} \) denote a sub-level set of \( I' \). By [DS01, Lemma 2.1.4], to prove \( I \) is a good rate function, it suffices to construct a sequence of continuous functions \( \varphi_N : B \rightarrow C_a([0, T] \times \mathbb{R}) \) such that for all \( r < \infty, \)
\[
\lim_{N \rightarrow \infty} \sup_{\zeta \in \Omega(r)} ||Z'(\zeta) - \varphi_N(\zeta)||_a = 0.
\]  
(3.18')
Since \( I'(\zeta) < \infty \) only when \( \zeta \in \mathcal{H} \), we have \( \Omega(r) = \{ \rho \in \mathcal{H} : ||\rho||^2_{H} \leq 2r \} \), and (3.18') reduces to 
\[
\lim_{N \rightarrow \infty} \sup_{\zeta \in \Omega(r)} ||Z(\rho) - \varphi_N(\rho)||_a = 0.
\]  
(3.18)
We will construct the $\varphi_N$ via truncation. First, combining (2.9) and Lemma 2.4 gives, for $\rho \in \mathcal{H}$,
\begin{equation}
Z(\rho) = \sum_{n=0}^{\infty} Y_n(\rho) = \sum_{n=0}^{N} (Y_n)_{\text{hom}}(\rho) + \sum_{n>N} Y_n(\rho). \tag{3.19}
\end{equation}

The $n > N$ terms in (3.19) can be bounded by Lemma 2.3.

Focusing on the $n \leq N$ terms in (3.19), we seek to approximate each $(Y_n)_{\text{hom}}(\rho)$ by a continuous function. To this end we follow the argument in [HW15, Section 3]. Recall the notation $W(f)$ from (2.2) and recall the orthonormal basis $\{e_1, e_2, \ldots\} \subset \mathcal{H}$ from Section 2.1.1. Regarding $W(e_i) : B \to \mathbb{R}$ as a random variable, we let $F_k$ be the sigma algebra generated by $W(e_1), \ldots, W(e_k)$, and set $\Psi_{n,k} := \mathbb{E}[Y_n|F_k]$. Given that $Y_n$ belongs to the $n$-th $E$-valued Wiener chaos (recall that $E = C_{\alpha}([0,T] \times \mathbb{R})$), it is standard to check:

(i) $\lim_{k \to \infty} \mathbb{E}[\|Y_n - \Psi_{n,k}\|^2] = 0$,

(ii) $\Psi_{n,k}$ can be expressed as a finite sum of the form $\Psi_{n,k} = \sum y_{\alpha} \prod_{i=1}^{k} W(e_i)^{\alpha_i}$, where $y_{\alpha} \in C_{\alpha}([0,T] \times \mathbb{R})$ and $\alpha = (\alpha_1, \alpha_2, \ldots) \in \mathbb{Z}_{\geq 0} \times \mathbb{Z}_{\geq 0} \times \ldots$.

Now consider the function $(\Psi_{n,k})_{\text{hom}} : B \to C_{\alpha}([0,T] \times \mathbb{R})$ defined by $(\Psi_{n,k})_{\text{hom}}(\zeta) := \int_B \Psi_{n,k}(\zeta + \xi) \mu(d\xi)$. A priori, such an integral is guaranteed to be well-defined only for $\zeta \in \mathcal{H}$. Yet for the special case considered here, the integral is well-defined for all $\zeta \in B$ and the result gives a continuous function $B \to C_{\alpha}([0,T] \times \mathbb{R})$. To see why, recall the definition of $B$ from (2.1), and for $\zeta \in B$ write $\zeta = \sum \xi_i e_i$. From (ii) we have $\int_B \Psi_{n,k}(\zeta + \xi) \mu(d\xi) = \sum y_{\alpha} \prod_{i=1}^{k} \mathbb{E}[\xi_i]$. hence $\zeta_1, \zeta_2, \ldots$ are independent standard $\mathbb{R}$-valued Gaussian random variables, and the sum is finite. From the last expression we see that the integral is well-defined and gives a continuous function $B \to C_{\alpha}([0,T] \times \mathbb{R})$. Next, for $\rho \in \mathcal{H}$, by the Cameron–Martin theorem, we have $\| (Y_n)_{\text{hom}}(\rho) - (\Psi_{n,k})_{\text{hom}}(\rho) \|_a = \| \int_B \exp (W(\rho) - \frac{1}{2} \|\rho\|_H^2) (\Psi_{n,k}(\rho) - \Psi_{n,k}(\xi)) \mu(d\xi) \|_a$. Applying the Cauchy–Schwarz inequality to the last expression gives
\begin{equation}
\| (Y_n)_{\text{hom}}(\rho) - (\Psi_{n,k})_{\text{hom}}(\rho) \|_a^2 \leq \exp \left( \frac{1}{2} \|\rho\|_H^2 \right) \mathbb{E}[\|Y_n - \Psi_{n,k}\|_a^2]. \tag{3.20}
\end{equation}

The right hand side converges to zero as $k \to \infty$ by (i). We have obtained an approximate of $(Y_n)_{\text{hom}}$ by the continuous function $(\Psi_{n,k})_{\text{hom}}$.

We now construct $\varphi_N$. For fixed $N$, invoke (i) to obtain $k_n \in \mathbb{Z}_{\geq 1}$ such that $\mathbb{E}[\|Y_n - \Psi_{n,k_n}\|_a^2] \leq (N + 1)^{-2}$. Set $\varphi_N := \sum_{n=0}^{N} \Psi_{n,k_n}$. This is a continuous function $\mathcal{B} \to C_{\alpha}([0,T] \times \mathbb{R})$ since each $\Psi_{n,k_n}$ is. Subtract $\varphi_N$ from both sides of (3.19), take $\| \cdot \|_a$ on both sides, and use (3.20), $\mathbb{E}[\|Y_n - \Psi_{n,k_n}\|_a^2] \leq (N + 1)^{-2}$, and Lemma 2.3 to bound the result. We have, for all $\rho \in \mathcal{H}$,
\begin{equation}
\| Z(\rho) - \varphi_N(\rho) \|_a \leq \exp \left( \frac{1}{2} \|\rho\|_H^2 \right) (N + 1)^{-1} + \sum_{n>N} \frac{1}{\Gamma(n/2 + \frac{1}{2})} (C(a,T) \|\rho\|_H)^n. \tag{3.18}
\end{equation}

Now consider $\rho \in \Omega(2r)$, whence $\|\rho\|_H^2 \leq 2r^2$. We see that the desired property (3.18) follows.

Recall that $Z_{N,\varepsilon} := \sum_{n=0}^{N} e^{n/2} Y_n$. Next we show that $Z_{N,\varepsilon}$ is an exponentially good approximation of $Z_e$.

**Proposition 3.8.** For any $r > 0$ and $a > a_*$, we have $\lim_{N \to \infty} \limsup_{\varepsilon \to 0} \varepsilon \log \mathbb{P}[\|Z_{N,\varepsilon} - Z_e\|_a \geq r] = -\infty$.

**Proof.** By definition, $Z_e - Z_{N,\varepsilon} = \sum_{n>N} e^{n/2} Y_n$. Fix arbitrary $N \in \mathbb{Z}_{\geq 1}$ and $r > 0$. We seek to apply Proposition 3.5 with $r \to 2^{N-n} e^{-n/2} r$ and $n > N$. For fixed $N, r$, the required condition $2^{N-n} e^{-n/2} r \geq (C(n-1/2) n/2)$ is satisfied for all $n > N$ as $n$ is small enough. Summing the result over $N > n$ and applying the union bound gives
\begin{equation}
\mathbb{P}[\|Z_e - Z_{N,\varepsilon}\|_a \geq r] \leq \sum_{n>N} \mathbb{P}[\|Y_n\|_a \geq 2^{N-n} e^{-n/2} r] \leq C \sum_{n>N} \exp \left( - \frac{1}{2} e^{-1} e^{N-n} \right),
\end{equation}

where $C = C(T,a,r)$. On the right hand side, use $e^{N-n} e^{-n/2} \geq 1 - N-n \varepsilon$, (which holds since $n > N$), sum the result. On both sides of the result, apply $\varepsilon \log(\cdot)$, and take the limits $\varepsilon \to 0$ and $N \to \infty$ in order. Doing so concludes the desired result.

We seek to apply [DZ94, Theorem 4.2.16 (b)]. Doing so establishes a few properties of the rate functions. Let $B(r) := \{ f \in C_{\alpha}([0,T] \times \mathbb{R}) : \| f \|_a < r \}$ denote the open ball of radius $r$ around $f$. Recall $I_f$ from (1.12) and recall $I_N$ from (3.1).

**Lemma 3.9.**
(a) For any closed $F \subset C_a([0, T] \times \mathbb{R})$, we have $\inf_{f \in F} I(f) \leq \liminf_{N \to \infty} \inf_{f \in F} I_N(f)$.

(b) For any $f_0 \in C_a([0, T] \times \mathbb{R})$, we have $I(f_0) = \lim_{r \to 0} \liminf_{N \to \infty} \inf_{f \in \mathcal{B}_r(f_0)} I_N(f)$.

Proof. (a) Let $A$ denote the right hand side and assume without loss of generality $A < \infty$. Referring to the definition of $I_N$ in (3.1), we let $\{ (N_k, \rho_k) \}_{k=1}^\infty \subset \mathbb{Z}_{\geq 1} \times L^2([0, T] \times \mathbb{R})$ be such that $N_1 < N_2 < \ldots \to \infty$, $\| \rho_k \|_{L^2} \leq A + \frac{1}{k}$, and $\sum_{n=0}^{N_k} \rho_n(\rho_k) =: f_k \in F$. Our next step is to relate $(\rho_k, f_k)$ to $I$. Recall that $Z(\rho) = \sum_{n=0}^\infty Y_n(\rho)$. Letting $f'_k := f_k + \sum_{n>N_k} Y_n(\rho_k) \in C_a([0, T] \times \mathbb{R})$, we have $Z(\rho_k) = f'_k$. Referring to the definition of $I$ in (1.12), we see that

$$I(f'_k) = \frac{1}{2} \| \rho_k \|_{L^2} \leq A + \frac{1}{k}. \quad \text{Also, } \| f'_k - f_k \|_a \leq \sum_{n>N_k} \| Y_n(\rho_k) \|_a.$$ Using Lemma 2.3 and $\| \rho_k \|_{L^2} \leq A + 1$ to bound the last expression gives

$$\lim_{k \to \infty} \| f'_k - f_k \|_a = 0.$$ (3.21)

By Lemma 3.7, the sequence $\{ f'_k \}_{k=1}^\infty$ is contained in a compact set. Hence, after passing to a subsequence we have $f'_k \to f_\ast$ in $C_a([0, T] \times \mathbb{R})$. Condition (3.21) remains true after passing to the subsequence. Since $f_k \in F$ and $F$ is closed, we have $f_\ast \in F$. By Lemma 3.7, $I$ is lower semi-continuous, whereby $I(f_\ast) \leq \liminf_{k \to \infty} I(f'_k)$. Lower bound the left hand side by $\inf_{f \in F} I(f)$ and upper bound the right hand side by $\liminf_{k \to \infty} (A + \frac{1}{k}) = A$. We conclude the desired result.

(b) Apply Part (a) with $F = \mathcal{B}_r(f_0)$ and use the lower semicontinuity of $I$ on the left hand side of the result. Doing so gives the inequality $\leq$ for the desired result. It hence suffices to show the reverse inequality $\geq$. To this end, we assume without loss of generality $I(f_0) < \infty$, and let $\{ \rho_k^\ast \}_{k=1}^\infty \subset L^2([0, T] \times \mathbb{R})$ be such that $\| \rho_k^\ast \|_{L^2} \leq I(f_0) + \frac{1}{k}$ and that $Z(\rho_k) = \sum_{n=0}^\infty Y_n(\rho_k) = f_0$. Let $\tilde{f}_k := \sum_{n=0}^\infty Z(\rho_k)$. Referring to the definition of $I_N$ in (3.1), we see that $I_N(\tilde{f}_k) \leq \frac{1}{2} \| \rho_k \|_{L^2} \leq I(f_0) + \frac{1}{k}$, also. Using Lemma 2.3 and $\| \rho_k \|_{L^2} \leq I(f_0) + 1$ gives $\lim_{k \to \infty} \| \rho_k^\ast \|_a = 0$. This statement implies that, for any given $r > 0$ and for all $k$ large enough (depending on $r$), we have $f_k \in \mathcal{B}_r(f_0)$. From this and $I_N(\tilde{f}_k) \leq I(f_0) + \frac{1}{k}$ the desired result follows.

We now apply [DZ94, Theorem 4.2.16 (b)] for $\{ Z_{N, \varepsilon} \}_\varepsilon$ and $\{ Z_\varepsilon \}_\varepsilon$. The exponentially good approximation condition therein is verified by Proposition 3.8. The LDP for $\{ Z_{N, \varepsilon} \}_\varepsilon$ is established in Proposition 2.1 with the rate function $I_N$. By Lemma 3.9 (b), the rate function in [DZ94, Equations (4.2.17)] coincides with $I$. The condition [DZ94, Equation (4.2.18)] is verified by Lemma 3.9 (a). Applying [DZ94, Theorem 4.2.16 (b)] completes the proof.

3.2. The narrow wedge initial data. Proof of Theorem 1.4 (b). Throughout this subsection, we fix $0 < \eta < T < \infty$, $a \in \mathbb{R}$, and let $Z_{\eta}$ denote the solution of (1.8) with the initial data $Z_{\eta}(0, \ast) = \delta_0(\ast)$. The proof of Theorem 1.4 (b) parallels that of Theorem 1.4 (a), starting with the analog of Proposition 3.2-nw:

**Proposition 3.2-nw.** Fix $\theta_1 \in (0, \frac{1}{2})$, $\theta_2 \in (0, 1)$, and $n \in \mathbb{Z}_{\geq 1}$. There exists $C = C(T, \eta, a, \theta_1, \theta_2)$ such that for all $t, t' \in [\eta, T]$ and $x, x' \in \mathbb{R}$,

(a) $E \left[ \left( Y_n(t, x) - Y_n(t, x') \right)^2 \right] \leq \frac{C_n}{\Gamma (\frac{a}{2})} (e^{2a|z|} \vee e^{2a|z'|}) |x - x'|^{\theta_2}$

(b) $E \left[ \left( Y_n(t, x) - Y_n(t', x) \right)^2 \right] \leq \frac{C_n}{\Gamma (\frac{a}{2})} e^{2a|z|} |t - t'|^{\theta_1}$.

**Proof.** Throughout this proof we write $C = C(T, \eta, a, \theta_1, \theta_2)$. (a) By [Cor18, Lemma 2.4.1], we have

$$E[Y_n(t, x)^2] = t^{\frac{a}{2}} 2^{-n} \Gamma (\frac{a}{2})^{-1} p(t, x)^2.$$ (3.22)

The identity (3.5) continues to hold here. Inserting (3.22) into the right hand side of (3.5) gives

$$E \left[ \left( Y_n(t, x) - Y_n(t', x') \right)^2 \right] \leq \frac{C_n}{\Gamma (\frac{a}{2})} \left( \int_0^t \int_{\mathbb{R}} \left( p(t - s, x - y) - p(t - s, x' - y) \right)^2 p(s, y)^2 dy ds \right).$$

On the right hand side, divide the integral into two parts for $s > \eta/2$ and for $s < \eta/2$. For the former use Lemma 2.2 (a) to bound $p(s, y)^2 \leq C e^{2a|y|}$ (note that $s > \eta/2$) and use Lemma 2.2 (d) to bound the remaining integral; for the latter use Lemma 2.2 (i) to bound $(p(t - s, x - y) - p(t - s, x' - y))^2 \leq C |x - x'|^{\theta_2} (e^{2a|x - y|} \vee e^{2a|x' - y|})$ (note that $t - s \geq \eta/2$) and use Lemma 2.2 (c) to bound the remaining integral. Doing so concludes the desired result.

(b) The identity (3.6) continues to hold here. Inserting (3.22) into the right hand side of (3.6) gives

$$E \left[ \left( Y_n(t, x) - Y_n(t', x) \right)^2 \right] \leq \frac{C_n}{\Gamma (\frac{a}{2})} \left( \int_0^{t'} \int_{\mathbb{R}} \left( p(t - s, x - y) - p(t' - s, x - y) \right)^2 p(s, y)^2 dy ds \right).$$ (3.23)
On the right hand side of (3.23), divide the integral into two parts for \( s > \eta / 2 \) and for \( s < \eta / 2 \). For the former use Lemma 2.2 (a) to bound \( p(s, y)^2 \leq C e^{\kappa s|y|} \) (note that \( s > \eta / 2 \)) and use Lemma 2.2 (c) to bound the remaining integral; for the latter use Lemma 2.2 (ii) to bound \( (p(t - s, x - y) - p(t' - s, x - y))^2 \leq C|t' - t|^\theta e^{2\kappa |x - y|} \) (note that \( t' - s \geq \eta / 2 \)) and use Lemma 2.2 (c) to bound the remaining integral. The integral in (3.24) can be evaluated to be \( \int_0^t 4^{-1/2} e^{-2\pi t} r^{s_1/2} \) (for \( s \geq \eta / 2 \)) and \( \int_0^t 4^{-1/2} e^{-2\pi t} r^{s_2/2} \) (for the latter use Lemma 2.2 (ii) to bound \( p(s, y)^2 \)). Using \( s, t \geq \eta / 2 \) to bound the last integral gives (3.24) \( \leq C|t - t'|^{1/2} e^{2\kappa |x|} \leq C|t - t'|^{1/2} e^{2\kappa |x|} \). From the preceding bounds we conclude the desired result.

Given Proposition 3.2-nw, a similar proof of Proposition 3.5-nw adapted to the current setting yields

**Proposition 3.5-nw.** There exists \( C = C(T, \eta, a) \) such that, for all \( r \geq (Cn^{-\frac{1}{4}})^\eta \) and \( n \in \mathbb{Z}_{\geq 0} \),
\[
P\left[ \|Y_n\|_{a, \eta} \geq r \right] \leq C \exp \left( -\frac{\eta r^2}{n^2} \right).
\]

**Corollary 3.6-nw.** We have \( \mathbb{E}[\|Y_n\|_{a, \eta}] < \infty \) for all \( k, n \in \mathbb{Z}_{\geq 0} \), and \( \mathbb{P}[\sum_{n=0}^\infty \|Y_n\|_{a, \eta} < \infty] = 1 \).

Given Proposition 3.5-nw, the rest of the proof follows the arguments in Sections 3.1.2 mutatis mutandis.

### 4. The quadratic and \( \frac{5}{2} \) laws

Fix \( Z_0(0, \tau) = \delta_0(\cdot) \). Our goal is to prove Theorem 1.1. By the scaling (1.3), we have
\[
P[\delta_0(2\varepsilon, 0) + \sqrt{4\pi \varepsilon} \leq \lambda] = P[\sqrt{4\pi} Z_0(2, 0) \leq e^{\lambda}] = P[\sqrt{4\pi} Z_0(2, 0) \leq e^{\lambda}] = \mathbb{P}[\sqrt{4\pi} Z(2, 0) \leq e^{\lambda}].
\]
Hence Theorem 1.1 (a) follows from Theorem 1.4 (b) (for any \( a \in \mathbb{R} \) and \( T \geq 2 \)) and the contraction principle, with
\[
\Phi_+(\lambda) = \inf \left\{ \frac{1}{2} \|\rho\|^2_{l_2} : \sqrt{4\pi} Z(\rho; 2, 0) \geq e^{\lambda} \right\},
\]
\[
\Phi_-(\lambda) = \inf \left\{ \frac{1}{2} \|\rho\|^2_{l_2} : \sqrt{4\pi} Z(\rho; 2, 0) \leq e^{-\lambda} \right\}.
\]
Proving Theorem 1.1 (b) and (c) thus amounts to evaluating the infimums in (4.1) and (4.2), which will be carried out in Sections 4.1 and 4.2, respectively.

### 4.1. Near-center tails, proof of Theorem 1.1 (b)

In view of (4.1), our goal is to show
\[
\lim_{\lambda \to 0} \lambda^{-2} \inf \left\{ \frac{1}{2} \|\rho\|^2_{l_2} : \sqrt{4\pi} Z(\rho; 2, 0) \geq e^{\lambda} \right\} = \frac{1}{\sqrt{2\pi}},
\]
(4.3)
\[
\lim_{\lambda \to 0} \lambda^{-2} \inf \left\{ \frac{1}{2} \|\rho\|^2_{l_2} : \sqrt{4\pi} Z(\rho; 2, 0) \leq e^{-\lambda} \right\} = \frac{1}{\sqrt{2\pi}}.
\]
(4.4)

The proof of (4.3) and (4.4) are the same so we consider only (4.3). Fix \( \rho \in L^2([0, 2] \times \mathbb{R}) \). Since our goal is to prove (4.3), we assume \( \|\rho\|_{L^2} \leq \lambda \) and \( \lambda \leq 1 \). Recall that \( Z(\rho; t, x) = \sum_{n=0}^\infty Y_n(\rho; t, x) \), with \( Y_n(\rho; t, x) \) is given (2.8-nw). Let \( O(\lambda^k) \) denote a generic function of \( \lambda \) such that \( |O(\lambda^k)| \leq C \lambda^k \), for all \( \lambda \in (0, 1] \). Specialize at \( (t, x) = (2, 0) \) and apply the bound in Lemma 2.3-nw for \( n \geq 2 \). We have
\[
\sqrt{4\pi} Z(\rho; 2, 0) = 1 + \sqrt{4\pi} \int_0^2 \int_\mathbb{R} \rho(s, y) p(2 - s, y) d s d y + O(\lambda^2).
\]
(4.5)

Now assume \( \sqrt{4\pi} Z(\rho; 2, 0) \geq e^{\lambda} \). Inserting this inequality into (4.5) and Taylor expanding \( e^{\lambda} \) gives \( \sqrt{4\pi} \int_0^2 \int_\mathbb{R} \rho(s, y) p(2 - s, y) d s d y \geq \lambda + O(\lambda^2) \). On the left hand side, apply the Cauchy–Schwarz inequality to separate \( \rho(s, y) \) and
\[
\int_0^2 \int_\mathbb{R} p(2 - s, y)^2 d y d s = 2^{-5/2} \pi^{-1/2}
\]
(4.6)

We have \( \|\rho\|_{L^2} \geq (2/\pi)^{1/4} \lambda + O(\lambda^2) \). Taking square of both sides and divide the result by \( \frac{1}{\sqrt{2\pi}} \) gives the inequality \( \geq \) in (4.3).

To show the reverse inequality, take \( \kappa > 1 \) and \( \rho(s, y) = \lambda \kappa^2/2 p(2 - s, y) \). Inserting this \( \rho \) into (4.5) and using (4.6) give \( \sqrt{4\pi} Z(\rho; 2, 0) \geq 1 + \kappa \lambda + O(\lambda^2) \). With \( \kappa > 1 \), the last expression is larger than \( e^{\lambda} \) for all \( \lambda \) small enough. On the other hand, by using (4.6) we have \( \frac{1}{2} \lambda^{-2} \|\rho\|_{l_2}^2 = \frac{\kappa^2}{\sqrt{2\pi}} \). Hence the left hand side of (4.3) is bounded by \( \frac{\kappa^2}{\sqrt{2\pi}} \). Now taking \( \kappa \downarrow 1 \) completes the proof.

### 4.2. Deep lower tail, proof of Theorem 1.1 (c)

4.2.1. The Feynman–Kac formula and scaling. Here we consider the deep lower-tail regime, i.e., $-\lambda \to -\infty$. The first step is to express $Z(\rho; t, x)$ by the Feynman–Kac formula. Namely,

\[
Z(\rho; t, x) = \mathbb{E}_x \left[ \exp \left( \int_0^t \rho(s, B(t-s)) \, ds \right) \delta_0(B(t)) \right] = \mathbb{E}_{t \to x} \left[ \exp \left( \int_0^t \rho(s, B_b(s)) \, ds \right) \right] \rho(t, x).
\] (4.7)

In (4.7), the expectation $\mathbb{E}_x$ is taken with respect to a Brownian motion that starts from $x$, and in (4.8) $\mathbb{E}_{t \to x}$ is taken with respect to a Brownian bridge $B_b(s)$ that starts from $B_b(0) = 0$ and ends in $B_b(t) = x$. Indeed, the expression (4.7) is equivalent to (2.9) upon Taylor-expanding the exponential in (4.7) and exchanging the sum with the integral. The exchange is justified by the bound in Lemma 2.3-nw. Set

\[
h(\rho; t, x) := \log(\sqrt{4\pi} Z(\rho; t, x)) = \log(\sqrt{4\pi} \rho(t, x)) + \log \mathbb{E}_{t \to x} \left[ \exp \left( \int_0^t \rho(s, B_b(s)) \, ds \right) \right].
\] (4.9)

Take log on both sides of (4.7) and insert the result into (4.2). We have

\[
\Phi_-(-\lambda) = \inf \left\{ \frac{1}{2} \| \rho \|^2 : \ h(\rho; 2, 0) \leq -\lambda \right\}. \quad \text{(4.10)}
\]

We expect the right hand side of (4.10) to grow as $\lambda^{3/2}$ when $\lambda \to \infty$. As pointed out in [KK07, KK09, MK16, KMS16], such a power law follows from scaling. More precisely, when $\lambda \to \infty$, it is natural to scale $h \to \lambda^{-1} h$ and $\rho \to \lambda \rho$. Accordingly, for the Brownian bridge in (4.9) to complete on the same footing, it is desirable to have a factor $\lambda^{-1/2}$ multiplying $B_b(s)$. This is so because large deviations of $\lambda^{-1/2} B(s)$ occurs at rate $\lambda$, which is compatible with the scaling $\rho \to \lambda \rho$. To implement these scaling, in (4.9) replace $\rho(t, x) \to \lambda \rho(t, \lambda^{1/2} x)$ and $x \to \lambda^{1/2} x$ and divide the result by $\lambda$. Let $\lambda h_t(\rho; t, x) := \lambda^{-1} h(\lambda t, \rho(\lambda^{-1/2} x))$ denote the resulting function on the left hand side. We have

\[
h_t(\rho; t, x) = \lambda^{-1} \log(\sqrt{4\pi} \rho(t, \lambda^{1/2} x)) + \lambda^{-1} \log \mathbb{E}_{t \to x} \left[ \exp \left( \int_0^t \lambda \rho(s, \lambda^{-1/2} B_b(s)) \, ds \right) \right].
\] (4.11)

The replacement $\rho(t, x) \to \lambda \rho(t, \lambda^{1/2} x)$ changes $\| \rho \|^2$ by a factor of $\lambda^{5/2}$, so (4.10) translates into

\[
\Phi_-(-\lambda) = \lambda^{\frac{5}{2}} \inf \left\{ \frac{1}{2} \| \rho \|^2 : \ h(\rho; 2, 0) \leq -1 \right\}. \quad \text{(4.12)}
\]

Proving Theorem 1.1 (c) hence amounts to proving

\[
\lim_{\lambda \to \infty} \left\{ \inf \left\{ \frac{1}{2} \| \rho \|^2 : \ h(\rho; 2, 0) \leq -1 \right\} \right\} = \frac{4}{15\pi}. \quad \text{(4.13)}
\]

4.2.2. The optimal deviation $\rho_*$ and its geodesics. We begin by introducing a function $\rho_* \in L^2([0, T] \times \mathbb{R})$. The definition of this function is motivated by physic argument [KK09, MK16, KMS16]; see Section 1.2. In the context of Theorem 1.4, $\rho$ describes possible deviations of the spacetime white noise $\sqrt{\xi} \xi$. Such $\rho_*$ is a candidate for the optimal $\rho$, so we refer to $\rho_*$ as the optimal deviation.

To define $\rho_*$, consider the unique $C^1[1, 2]$-valued solution $r(t)$ of the equation

\[
r'(t) = 2\pi - \frac{2}{4} \sqrt{r - \pi/2}, \text{ for } t \in (1, 2), \quad r(1) = \pi/2, \quad \text{and } r(1, 2) > \pi/2,
\] (4.14)

and symmetrically extend it to $C^1(0, 2)$ by setting $r(t) := r(2 - t)$ for $t \in (0, 1)$. Integrating (4.14) gives

\[
\frac{(r(t) - \pi/2)^2}{(r(t)\pi/2)} + \left( \frac{2}{\pi} \right)^2 \arctan \left( \frac{(r(t) - \pi/2)}{\pi/2} \right) = \left( \frac{2}{\pi} \right)^2 |t - 1|.
\] (4.15)

Let us note a few useful properties of $r(t)$. It can be checked from (4.15) that $\lim_{t \to 0} r(s) = \lim_{t \to 2} r(s) = +\infty$. The integral $\int_0^1 r(t) \, dt = 2 \int_0^1 r(t) \, dt$ can be evaluated with the aid of (4.14): perform the change of variables $2 \int_0^1 r(t) \, dt = 2 \int_{\pi/2}^{\pi} \rho(r) \, dr$ and use (4.14) to substitute $r'(t)$. The result reads

\[
\int_0^1 r(t) \, dt = \int_0^1 |r(t)| \, dt = 2\pi. \quad \text{(4.16)}
\]

Set $\ell(t) := 1/r(t)$ for $t \in (0, 2)$, and let $\ell(0) := 0$ and $\ell(2) := 0$ so that $\ell \in C[0, 2]$. We define

\[
\rho_*(t, x) := -\frac{r(t)}{\ell(t)} \left( 1 - \frac{x^2}{\ell(t)^2} \right). \quad \text{(4.17)}
\]
Next, setting $\rho = \rho_*$ in (4.9), we seek to characterize the $\lambda \to \infty$ limit of the resulting function:

$$ h_*(t, x) := \lim_{\lambda \to \infty} h_{\lambda}(\rho_*, t, x), \quad (4.18) $$

for all $(t, x) \in (0, 2) \times \mathbb{R}$. Even though only $h_*(2, 0)$ will be relevant toward the proof of (4.13), we treat general $(t, x) \in (0, 2] \times \mathbb{R}$ for its independent interest.

**Remark 4.1.** Indeed, with $\rho_*$ being the optimal deviation of the spacetime while noise, the function $h_*$ should be viewed as the limit shape of $h_{\varepsilon, \lambda}(t, x) := \lambda^{-1} \log Z_{\varepsilon, \lambda}(t, \lambda^{1/2} x)$ under the conditioning $\{h_{\varepsilon, \lambda}(0, 2) \leq -1\}$ with $\lambda \gg 1$. In this paper we do not address the question about limit shapes, and leave it for future work.

To characterize (4.18), we first turn the limit into certain minimization problem over paths, by using Varadhan’s lemma. To setup notation, we let $H^1_{0,x}[0, t]$ denote the space of $H^1$ functions on $[0, t]$ such that $\gamma(0) = 0$ and $\gamma(t) = x$, and likewise for $C_{0,x}[0, t]$. For $\gamma \in H^1_{0,x}[0, t]$, set

$$ U(\gamma; t, x) = \int_0^t \frac{1}{2} \gamma'(s)^2 - \rho_*(s, \gamma(s)) \, ds. \quad (4.19) $$

**Lemma 4.2.** For any $(t, x) \in (0, 2) \times \mathbb{R}$,

$$ \lim_{\lambda \to \infty} h_{\lambda}(\rho_*, t, x) =: h_*(t, x) = -\inf \left\{ U(\gamma; t, x) : \gamma \in H^1_{0,x}[0, t] \right\}. \quad (4.20) $$

**Proof.** Let $F(\gamma) := \int_0^t \rho_*(s, \gamma(s)) \, ds$. In (4.11), set $\lambda \to \rho_*$ and let $\lambda \to \infty$ to get

$$ \lim_{\lambda \to \infty} h_{\lambda}(\rho_*, t, x) = -\frac{x^2}{2t} + \lim_{\lambda \to \infty} \lambda^{-1} \log \mathbb{E}_{0 \to \lambda^{1/2} x} \left\{ \exp \left( \lambda F(\lambda^{-\frac{1}{2}}B(s)) \right) \right\}. \quad (4.21) $$

We have assumed that the last limit exists. To prove the existence of the limit and to evaluate it we appeal to Varadhan’s lemma. To start, let us establish the LDP for $\{\lambda^{-1/2} B_{\varepsilon}(s) : s \in [0, t]\}$. Express $B_{\varepsilon}$ as $B_{\varepsilon}(s) = B(s) + (x - B(t))s/t$, where $B$ denotes a standard Brownian motion. Since the map $\gamma \mapsto \gamma + (x - \gamma(t))s/t$ from $\{\gamma \in C[0, t] : \gamma(0) = 0\}$ to $C_{0,x}[0, t]$ is continuous, we can use the contraction principle to push forward the LDP for $\lambda^{-1/2} B$. The result asserts that $\lambda^{-1/2} B_{\varepsilon}$ enjoys an LPD with speed $\lambda$ and the rate function $I_{\lambda}(\gamma) := \inf \left\{ \frac{1}{2} \int_0^t (\gamma'(s) - v)^2 \, ds : v \in \mathbb{R} \right\}$ for $\gamma \in H^1_{0,x}[0, t]$ and $I_{\lambda}(\gamma) = +\infty$ otherwise. Optimizing over $v \in \mathbb{R}$ gives

$$ I_{\lambda}(\gamma) = \begin{cases} \int_0^t \frac{1}{2} \gamma'(s)^2 \, ds - \frac{x^2}{2t}, & \text{for } \gamma \in H^1_{0,x}[0, t], \\ +\infty, & \text{for } \gamma \in C_{0,x}[0, t] \setminus H^1_{0,x}[0, t]. \end{cases} $$

To apply Varadhan’s lemma we need to check, for $F(\gamma) := \int_0^t \rho_*(s, \gamma(s)) \, ds$:

(i) $F : C_{0,x}[0, t] \to \mathbb{R}$ is continuous.

This statement would follow if $\rho_*$ were uniformly continuous on $[0, t] \times \mathbb{R}$. The function $\rho_*(s, y)$ however is discontinuous at $(0, 0)$ and $(2, 0)$. To circumvent this issue, for small $\delta > 0$, we consider the truncation $\rho_*(s, y) := 1_{|s|\leq 1, |y| \leq \delta} \rho_*(s, y)$. The truncated functional $F_{\delta}(\gamma) := \int_0^t \rho_*(s, \gamma(t)) \, dt$ is continuous on $C_{0,x}[0, t]$. The difference $F - F_{\delta}$ is bounded by $|F - F_{\delta}|(\gamma) = \int_{|s|>1, |y|>\delta} |\rho_*(s, y)| \, ds \leq \frac{1}{2\delta} \int_{|s|>1, |y|>\delta} |y| \, ds$. By (4.16), the last expression converges to zero as $\delta \to 0$, uniformly in $\gamma \in C_{0,x}[0, t]$. From these properties we conclude that $F : C_{0,x}[0, t] \to \mathbb{R}$ is continuous.

(ii) $\lim_{M \to \infty} \limsup_{\lambda \to \infty} \lambda^{-1} \log \mathbb{E}_{0 \to x} \left\{ \exp \left( \lambda F(\lambda^{-1/2} B_{\varepsilon}) \right) 1\{ F(\lambda^{-1/2} B_{\varepsilon}) > M \} \right\} = -\infty$

This holds since $\rho_* \leq 0$, which implies $F \leq 0$.

Varadhan’s lemma applied to the last term in (4.21) completes the proof.

**Lemma 4.2** expresses $h_*(t, x)$ in terms of a variational problem over paths. We refer to the minimizing path(s) in (4.20) (if exists) as a **geodesic**. The next step is to identify the geodesic. Let

$$ \Omega := \{(s, y) : s \in [0, 2], |y| \leq \varepsilon(s)\} $$

denote the support of $\rho_*$, with the boundary $\partial \Omega = \{(s, y) : t \in [0, 2], |y| = \varepsilon(s)\}$.

**Proposition 4.3.**

(a) For any $(t, x) \in (0, 2] \times \mathbb{R}$, the infimum

$$ h_*(t, x) = -\inf \left\{ U(\gamma; t, x) : \gamma \in H^1_{0,x}[0, t] \right\} \quad (4.22) $$

is attended in $H^1_{0,x}[0, t]$. 

(b) When \((t, x) = (2, 0)\), the geodesics are \(\alpha \ell(\cdot)\), \(|\alpha| \leq 1\).

c) When \((t, x) \in \Omega \cap \{t \in (0, 2]\}, the unique geodesic is \((x/\ell(t))\ell(\cdot)\).

d) When \((t, x) \in \Omega^c \cap \{t \in (0, 2]\}, is the geodesic is the unique \(C^1\), \([0, t]\) path such that \(\gamma|_{[0, t_x]} = \ell|_{[0, t_x]}\) and \(\gamma|_{[t_x, t]}\) is linear, for some \(t_x \in (0, t)\).

See Figure 1 for an illustration for these geodesics.

![Figure 1](image)

**Figure 1.** The solid curves are the geodesics for (4.22), with the thick ones being \(\pm \ell(\cdot)\). Those geodesics outside \(\pm \ell(\cdot)\) are linear, and touch \(\pm \ell(\cdot)\) at tangent.

**Remark 4.4.** An intriguing feature of Proposition 4.3(b) is the nonuniqueness of the geodesics between \((0, 0)\) and \((2, 0)\). For any \(|\alpha| \leq 1, \gamma = \alpha \ell\) is one such geodesic, so the paths span a lens-shaped region \(\Omega\). For the exponential LPP, [BGS19] proved that the point-to-point geodesic (in the context of LPP) does not concentrate around any given path under a lower-tail conditioning. Though the setups differ, the result of [BGS19] and Proposition 4.3(b) are consistent. It is an intriguing question to explore deeper connection between these two phenomena. For example, it is true that for LPP under lower-tail conditioning, the distribution of the geodesic spans a lens-like region?

To streamline the proof of Proposition 4.3, let us prepare a few technical tools. The Euler–Lagrangian equation for (4.19) is

\[
\gamma'' = -\partial_x \rho_x(s, \gamma(s)) = \begin{cases} \displaystyle -\frac{r(s)}{\pi r(s)^2} \gamma, & \text{when } (s, \gamma(s)) \in \Omega^c, \\ 0, & \text{when } (s, \gamma(s)) \in \Omega^e. \end{cases} \tag{4.23}
\]

The equation (4.23) is ambiguous when \((s, \gamma(s)) \in \partial \Omega\) because \(\partial_x \rho_x\) is not continuous there. We will avoid referencing (4.23) when \((s, \gamma(s)) \in \partial \Omega\). It will be convenient to also consider

\[
\gamma'' = -\frac{r(s)}{\pi r(s)^2} \gamma, \tag{4.24}
\]

which coincides with (4.23) in \(\Omega^e\).

**Lemma 4.5.**

(a) The function \(\ell\) is strictly concave and \(\lim_{s \to 0} |\ell'(s)| = +\infty\).

(b) For any \(\alpha \in \mathbb{R}\), the function \(\alpha \ell(\cdot)\) solves (4.24) for \(s \in (0, 2)\).

(c) For any for any \(|\alpha| \leq 1, U(\alpha \ell; 2, 0) = -1\).

(d) In \((\partial \Omega)^c\), any geodesic of (4.22) is \(C^2\) and solves (4.23).

(e) When \((t, x) \in \Omega\), any geodesic of (4.22) lies entirely in \(\Omega\).

(f) Let \(\gamma \in H^1_{0, x}[0, t]\) be a geodesic of (4.22), and consider \((t_\ast, \gamma(t_\ast)) \in \partial \Omega\) with \(t_\ast \in (0, t)\). Then

\[
\lim_{\beta \to 0} \left( \frac{1}{\beta} \int_{t_\ast}^{t_\ast + \beta} \gamma'(s) \, ds - \frac{1}{\beta} \int_{t_\ast}^{t_\ast - \beta} \gamma'(s) \, ds \right) = 0.
\]

**Proof.** Parts (a)–(c) follow by straightforward calculations from \(\ell(s) = 1/r(s), (4.14), (4.16)\). Part (d) follows by standard variation procedure.
(e) The geodesic $\gamma$ starts and ends within $\Omega$, i.e., $(0,\gamma(0)) = (0,0) \in \Omega$ and $(t,\gamma(t)) = (t,x) \in \Omega$. If the geodesic ever leaves $\Omega$, then there exists $t_1 < t_2 \in [0,t]$ such that $\gamma|_{(t_1,t_2)}$ lies outside $\Omega$ and $(t_1,\gamma(t_1)) \in \partial\Omega$ for $i = 1,2$. See Figure 2 for an illustration. Let us compare the functional $U(\cdot,t,x)$ (c.f., (4.19)) restricted onto the segments $\gamma|_{[t_1,t_2]}$, and $\pm \ell|_{[t_1,t_2]}$, where the $\pm$ sign depends on which side of the boundary $(t_1,\gamma(t_1))$ and $(t_2,\gamma(t_2))$ belong to, c.f., Figure 2. First $\rho_*$ vanishes along both segments. Next, the strict concavity of $\ell$ from Part (a) implies $\int_{t_1}^{t_2} \gamma'(s)^2 ds > \int_{t_1}^{t_2} \ell'(s)^2 ds$. Therefore, we can modify $\gamma$ by replacing the segment $\gamma|_{[t_1,t_2]}$ with $\pm \ell|_{[t_1,t_2]}$ to decreases the value of $U(\gamma;2,0)$. This contradicts with assumption that $\gamma$ is a geodesic. Hence the geodesic must stay completely within $\Omega$.

\begin{figure}[h]
\centering
\includegraphics[width=\textwidth]{figure2.png}
\caption{Illustration of Part (e) of the proof of Lemma 4.5}
\end{figure}

(f) The idea is to perform variation. Fix a neighborhood $O$ of $t_*$ with $\overline{O} \subset (0,2)$. For $f \in C^c_\infty(O)$ consider

$$F(\alpha) := \int_0^t \frac{1}{2} (\gamma' + \alpha f)^2 - \rho_*(s,\gamma + \alpha f) \, ds.$$ 

The derivative $\partial_x \rho_*$ is bounded on $\overline{O} \times \mathbb{R}$ (even though not continuous). Taylor expanding $F$ around $\alpha = 0$ then gives $\int \gamma'(s) f'(s) ds \leq c \int |f(s)| ds$, for some constant $c < \infty$. Within the last inequality, substitute $f(s) \to f(s + u)$, integrate the result over $u \in [-\frac{1}{2}\beta,\frac{1}{2}\beta]$, and divide both sides by $\beta$. This gives

$$\frac{1}{\beta} \int \gamma'(s) (f(s + \frac{1}{2}\beta) - f(s - \frac{1}{2}\beta)) ds = \frac{1}{\beta} \int (\gamma'(s - \frac{1}{2}\beta) - \gamma'(s + \frac{1}{2}\beta)) f(s) ds \leq c \int |f(s)| ds.$$

This inequality holds for smooth $f(s)$ supported in $\{s : s \pm \frac{1}{2}\beta \in O\}$. Since $\gamma' \in L^2[0,t]$, the equality extends to $f \in L^2$. Specializing $f = \pm 1_{(t_* - \frac{1}{2}\beta,t_* + \frac{1}{2}\beta)}$ and taking $\beta \downarrow 0$ gives the desired result. \hfill \Box

Proof of Proposition 4.3. (a) The proof follows from standard argument of the direct method. Take any minimizing sequence $\{\gamma_n\}$. For such a sequence, $\{\gamma_n\}$ is bounded in $L^2[0,t]$. By the Banach–Alaoglu theorem, after passing to a subsequence we have $\gamma_n \to \eta \in L^2[0,t]$ weakly in $L^2[0,t]$. Let $\gamma(\xi) := \int_0^\xi \eta(s) ds$. We then have $\gamma_n \to \gamma$ in $C_{0,x}[0,t]$ and $\int_0^t \gamma'(s)^2 ds = ||\eta||_{L^2}^2 \leq \lim_n ||\gamma_n||_{L^2}^2$. Also, by Property (i) in the proof of Lemma 4.2, $\int_0^t \rho_*(s,\gamma_n(s)) ds \to \int_0^t \rho_*(s,\gamma(s)) ds$. We have verified that $\gamma \in H^2_{0,x}[0,t]$ is a geodesic.

(b) The proof amounts to showing that any geodesic must be of the form $\alpha \ell$, for some $|\alpha| \leq 1$. Once this is done, Lemma 4.5(c) guarantees that any such path is a geodesic.

We begin with a reduction. For a geodesic $\gamma \in H^2_{0,x}[0,2]$, consider its first and second halves $\gamma_1 := \gamma|_{[0,1]}$ and $\gamma_2(s) := \gamma(2 - s)|_{s \in [0,1]}$. Joining each half with itself end-to-end gives the symmetric paths $\tau_i(s) := \gamma_i(s) 1_{[0,1]}(s) + \gamma_i(s - 1) 1_{[1,2]}(s)$, for $s \in [0,2]$ and $i = 1,2$. These symmetrized paths are also geodesics. To see why, note that since $\rho_*(s,y)$ is symmetric around $s = 1$, we have $U(\gamma_i;2,0) = 2U(\gamma_i;1,\gamma(1))$, for $i = 1,2$, and $U(\gamma;2,0) = U(\gamma;1,\gamma(1)) + U(\gamma;2,1,\gamma(1))$. On the other hand, $\gamma$ being a geodesic implies $U(\gamma;2,0) \leq U(\gamma_i;2,0)$, for $i = 1,2$. From the these relations we infer that $U(\gamma_1;2,0) = U(\gamma_2;2,0) = U(\gamma;2,0)$, namely, the symmetrized paths $\tau_1$ and $\tau_2$ are also geodesics. Recall that our goal is to show any geodesic must be of the form $\alpha \ell$, for some $|\alpha| \leq 1$. If we can
establish the statement for $\tau_1$ and $\tau_2$, the same immediately follows for $\gamma$. Hence, without loss of generality, hereafter we consider only symmetric geodesics.

Fix a geodesic $\gamma \in H_{1,0}^1[0,2]$. As argued in the preceding paragraph, we can and shall assume $\gamma(s)$ is symmetric around $s = 1$, and by Lemma 4.5(e) the path lies entirely in $\Omega$. The last condition implies $|\gamma(1)| = \ell(1)$. Consider first the case $|\gamma(1)| < \ell(1)$. By Lemma 4.5(d), within a neighborhood of $s = 1$ the path $\gamma(s)$ is $C^2$ and solves (4.23) and therefore (4.24). The symmetry of $\gamma$ gives $\gamma'(1) = 0$. The uniqueness of the ODE (4.24) and Lemma 4.5(b) now imply $\gamma(s) = \alpha \ell(s)$, for $\alpha = \gamma(1)/\ell(1)$ and for all $s$ in a neighborhood of $s = 1$. This matching $\gamma(s) = \alpha \ell(s)$ extends to $s \in (0,2)$ by standard continuity argument. This concludes the desired result for the case $|\gamma(1)| < \ell(1)$.

Turning to the case $|\gamma(1)| = \ell(1)$, we need to show $\gamma = \pm \ell$. Let us argue by contradiction. Assuming the contrary, we can find $t_2 \in (0,1) \cup (1,2)$ such that $(t_2, \gamma(t_2)) \in \Omega^\circ$. By the symmetry of $\gamma$ around $s = 1$ we can and shall assume $t_2 \in (1,2)$. Tracking along $\gamma$ backward in time from $t_2$, we let $t_\ast := \inf\{s \in [0,t_2] : |\gamma(s)| < \ell(s)\}$ be the first hitting time of $\partial \Omega$. Indeed $t_\ast \in (1, t_2)$ and $(t_\ast, \gamma(t_\ast)) = \pm \ell(t_\ast)$. Let us take ‘+’ for simplicity of notation; see Figure 3 for an illustration. The case for ‘−’ can be treated by the same argument. By Lemma 4.5(d), $\gamma|_{(t_\ast,t_2)}$ solves (4.23) and therefore (4.24). On the other hand, $\ell$ also solves (4.24) by Lemma 4.5(b). These facts along with the well-posedness of (4.24) at $(t_\ast, \ell(t_\ast))$ imply that $\gamma|_{(t_\ast,t_2)} \in C^2(t_\ast, t_2)$ and $\lim_{\beta \downarrow 0} \gamma'(t_\ast + \beta) \neq \ell'(t_\ast)$. Either ‘<’ or ‘>’ holds between these two quantities. The property $\{(t, \gamma(t))|_{t_\ast \leq t \leq t_2} \subset \Omega^\circ$ tells us that it is ‘<’, namely $\lim_{\beta \downarrow 0} \gamma'(t_\ast + \beta) < \ell'(t_\ast)$. Combining this inequality with Lemma 4.5(f) gives $\lim_{\beta \downarrow 0} \frac{1}{2} \int_{t_\ast - \beta}^{t_\ast} \gamma'(s)^2 ds = \lim_{\beta \downarrow 0} \frac{1}{2} (\ell(t_\ast) - \gamma(t_\ast - \beta)) < \ell'(t_\ast)$.

Recall from Lemma 4.5(a) that $\ell$ is concave. The last inequality then forces $\gamma(t_\ast - \beta) > \ell(t_\ast - \beta)$ for all small enough $\beta > 0$. This statement contradicts with the fact that $\gamma$ lies within $\Omega$. We have reached a contradiction and hence completed the proof for the case $|\gamma(1)| = \ell(1)$.

\begin{figure}[h]
\centering
\includegraphics[width=0.5\textwidth]{figure3.png}
\caption{Illustration of Part (b) of the proof of Proposition 4.3. Only the portion $s \geq t_\ast$ of the curve $\gamma(s)$ is shown.}
\end{figure}

(c) Our goal is to characterize the geodesic between $(0,0)$ and $(t,x)$. The idea is to ‘embed’ such a minimization problem into a minimization problem between $(0,0)$ and $(2,0)$. More precisely consider
\[
\inf \left\{ U(\gamma; 2,0) : \gamma \in H_{1,0}^1[0,2], \gamma(t) = x \right\}.
\]
(4.25)
The infimum is taken over all $H^1$ path that joins $(0,0)$ and $(2,0)$ and passes through $(t,x)$. Such an infimum can be divided into two parts as
\[
(4.25) = \inf \left\{ U(\gamma; t,x) : \gamma \in H_{1,0}^1[0,t] \right\} + \inf \left\{ \int_t^2 \frac{1}{2} \gamma'(s)^2 - \rho_x(s, \gamma(s)) ds : \gamma \in H_{1,0}^1[0,t] \right\}.
\]
(4.26)
Take any geodesic $\gamma \in H_{1,0}^1[0,t]$ for the first infimum in (4.26) and any geodesic $\gamma \in H_{1,0}^1[0,t]$ for the second infimum in (4.26). (The existence of such geodesics can be established by the same argument in Part (a).) The concatenated path $\gamma_c(s) := \gamma(s)1_{s \in [0,t]} + \gamma(s)1_{s \in (t,2]}$ is a geodesic for (4.25). Hence $U(\gamma_c; 2,0) \geq U(\gamma; 2,0)$, for any $\gamma \in H_{1,0}^1[0,2]$ that passes through $(t,x)$. Set $\alpha = x/\ell(t)$. The last inequality holds in particular for $\gamma_c = \alpha \ell$. On the other hand, under current assumption $(t,x) \in \Omega$, we have $|\alpha| \leq 1$, so Part (b) asserts that $\alpha \ell$ minimizes (4.25) even without the constraint $\gamma(t) = x$. Therefore, $U(\gamma_c; 2,0) = U(\alpha \ell; 2,0)$, and $\gamma_c$ itself is a geodesic for $\inf \{ U(\gamma; 2,0) : \gamma \in H_{1,0}^1[0,2] \}$. The last statement and Part (b) force $\gamma_c = \alpha \ell$, which concludes the desired result.

(d) Fix a geodesic $\gamma \in H_{1,0}^1[0,t]$. By Lemma 4.5(d) and the fact that $(\partial_x \rho_x)|_{\Omega^\circ} = 0$, the path $\gamma$ is linear outside $\Omega$. Tracking along $\gamma$ backward in time from $t$, we let $t_\ast := \inf\{s \in [0,t] : |\gamma(s)| > \ell(s)\} > 0$ be the first hitting time of $\Omega$. By Lemma 4.5(a) must have $t_\ast > 0$. The segment $\gamma|_{[0,t_\ast]}$ is itself is a geodesic for $U(\gamma; t_\ast, \gamma(t_\ast))$. Since $(t_\ast, \gamma(t_\ast)) = (t_\ast, \pm \ell(t_\ast))$, Part (c) implies that $\gamma|_{[0,t_\ast]} = \pm \ell|_{[0,t_\ast]}$. The path $\gamma$ is $C^1$ except possibly at $s = t_\ast$, but Lemma 4.5(f) guarantees that $\gamma(s)$ is also $C^1$ at $s = t_\ast$. For the given $(t,x) \in \Omega^\circ$, there is exactly one $t_\ast \in (0,t)$ that satisfies all the prescribed properties, so we have identified the unique geodesic $\gamma$. \qed
Given Lemma 4.2 and Proposition 4.3, it is possible to evaluate $h_\gamma(t, x)$ by calculating $U(\gamma; t, x)$ along the geodesic(s) given in Proposition 4.3. In particular, Proposition 4.3(b) and Lemma 4.5(c) gives

$$h_\gamma(2, 0) := \lim_{\lambda \to \infty} h_\lambda(\rho_*; 2, 0) = -1. \tag{4.27}$$

Also, straightforward calculations from (4.17) (with the help of (4.16)) gives $\frac{1}{2} \|\rho_*\|_{L^2}^2 = \frac{4}{15\pi}$.

To show (4.28) we would like to have $h_\lambda(\rho_*; 2, 0) \leq -1$ for all large enough $\lambda$, but (4.27) only gives the inequality for $\lambda = +\infty$. We circumvent this issue by scaling. Fix $\kappa > 1$ and let $(\rho_\kappa)_\gamma(t, x) := \kappa \rho_{\gamma}(t, x^{1/2})$. Referring to the scaling from (4.9) to (4.11), we see that $h_\lambda((\rho_\kappa)_\gamma; 2, 0) = \kappa h_\lambda(\rho_*; 2, 0)$. This identity together with (4.27) implies $h_\lambda((\rho_\kappa)_\gamma; 2, 0) \leq -1$ for all large enough $\lambda$. On the other hand, $\frac{1}{2} \|((\rho_\kappa)_\gamma)\|_{L^2}^2 = \kappa^2 \|\rho_*\|_{L^2}^2$, so the left hand side of (4.28) is at most $\frac{5\kappa^2}{2} \|\rho_*\|_{L^2}^2$. Letting $\kappa \downarrow 1$ concludes (4.28).

4.2.3. The reverse inequality. To prove (4.13), it now remains only to show the reverse inequality. Fix any $\rho \in L^2([0, 2] \times \mathbb{R})$ with $h_\gamma(\rho; 2, 0) \leq -1$.

The first step is to relate $h_\gamma(\rho; 2, 0)$ to the functional $U(\gamma; 2, 0)$, c.f., (4.19). Within (4.11), set $(t, x) \mapsto (2, 0)$, express the Brownian bridge as $B_\lambda(t) = B(t) - t B_\lambda(2)/2$, where $B_\lambda$ denotes a standard Brownian motion, and apply the Cameron–Martin–Girsanov theorem with $\lambda^{1/2}\gamma \in H^1_{\gamma}(0, 2]$ being the drift/shift. The result gives

$$h_\gamma(\rho; 2, 0) = -\int_0^2 \frac{1}{2} \gamma'(t)^2 dt + \lambda^{-1} \log \mathbb{E}_{0 \to 0} \left[ \exp \left( \int_0^t \left( \lambda \rho(t, \gamma + \lambda^{-\frac{1}{2}} B_\lambda) dt + \lambda^{\frac{1}{2}} \gamma'(t) \rho t B(t) \right) \right) \right].$$

Applying Jensen’s inequality to the last term yields, for any $\gamma \in H^1_{\gamma}(0, 2]$,

$$-1 \geq h_\gamma(\rho; 2, 0) \geq -\lambda^{-1} \log \sqrt{4\pi} - \int_0^2 \frac{1}{2} \gamma'(t)^2 dt - \mathbb{E}_{0 \to 0} \left[ \rho(t, \gamma + \lambda^{-\frac{1}{2}} B_\lambda) \right] dt. \tag{4.29}$$

On the right hand side, the first term vanishes as $\lambda \to \infty$, and the second term resemble the functional $U(\gamma; 2, 0)$. The difference are that $\rho$ replaces $\rho_\gamma$, and there is an additional expectation over $\lambda^{-\frac{1}{2}} B_\lambda$.

We next use (4.29) to derive a useful inequality. First, recall from Lemma 4.5(c) that, for all $|\alpha| \leq 1$,

$$-1 = -U(\alpha t; 2, 0) = -\int_0^2 \frac{1}{2} (\alpha t')^2 - \rho_\gamma(t, \alpha t) dt. \tag{4.30}$$

Substitute $\gamma \mapsto \alpha \ell$ in (4.29) and subtract (4.30) from the result. This gives, for all $|\alpha| \leq 1$,

$$\int_0^2 \left( \rho_\gamma(t, \alpha t) - \mathbb{E}_{0 \to 0} \left[ \rho(t, \alpha t + \lambda^{-\frac{1}{2}} B_\lambda) \right] \right) dt \geq -\lambda^{-1} \log \sqrt{4\pi}.$$ 

Multiply both sides by $-\frac{1}{2\pi}(1 - \alpha^2)$ and integrate the result over $\alpha \in \mathbb{R}$. On the left hand side of the result, swap the integrals, multiply the integrand by $1 = r(t)\ell(t)$, and recognize $-\frac{r(t)}{2\pi}(1 - x^2/\ell(t)^2) = \rho_\gamma(t, x)$. We have

$$\int_0^2 \int_\mathbb{R} \rho_\gamma(t, \alpha t) \left( \rho_\gamma(t, \alpha t) - \mathbb{E}_{0 \to 0} \left[ \rho(t, \alpha t + \lambda^{-\frac{1}{2}} B_\lambda) \right] \right) \ell(t) dt dx \leq \lambda^{-1} \frac{11}{16} \log \sqrt{4\pi}. \tag{4.31}$$

To see why (4.31) is useful, let us pretend for a moment that $\lambda = +\infty$ in (4.31). The discussion in this paragraph is informal, and serves merely as a motivation for the rest of the proof. Informally set $\lambda = +\infty$ in (4.31), and perform the change of variables $x = \alpha \ell(t)$ on the left hand side. The result gives $\langle \rho_\gamma, \rho_\gamma - \rho \rangle \leq 0$ and hence $\|\rho_\gamma\|_{L^2}^2 + \|\rho - \rho_\gamma\|_{L^2}^2 \leq \|\rho\|_{L^2}^2$. The last inequality implies $\|\rho_\gamma\|_{L^2}^2 \leq \|\rho\|_{L^2}^2$, which is the desired result.

In light of the preceding discussion, we seek to develop an estimate of $\langle \rho_\gamma, \rho_\gamma - \rho \rangle$. To alleviate heavy notation we will often abbreviate $\lambda^{-1/2} B_\lambda =: bb$. Write $\langle \rho_\gamma, \rho_\gamma - \rho \rangle = \int (\rho_\gamma^2 - \rho_\gamma \rho)(t, x) dx dt$. Within the integral add and subtract $\mathbb{E}[\rho_\gamma^2(t, x - bb)]$ and $\mathbb{E}[\rho_\gamma(t, x - bb) \rho(t, x)]$. This gives $\langle \rho_\gamma, \rho_\gamma - \rho \rangle = A_1 + A_2 + A_3$, where

$$A_1 := \mathbb{E} \int_0^2 \int_\mathbb{R} \rho_\gamma(t, x - bb) (\rho_\gamma(t, x - bb) - \rho(t, x)) dx dt,$$

$$A_2 := \mathbb{E} \int_0^2 \int_\mathbb{R} \rho_\gamma^2(t, x) - \rho_\gamma^2(t, x - bb) dx dt,$$
For $A_1$, the change of variables $x = \alpha(t) + bb = \alpha(t) + \lambda^{-1/2}B_b(t)$ reveals that $A_1$ is equal to the left hand side of (4.31). Hence $A_1 \leq \lambda^{-1/2} \log \sqrt{4\pi}$. The term $A_2$ does not depend on $\rho$, and it is readily checked from (4.17) that $\lim_{\lambda \to \infty} |A_2| = 0$. As for $A_3$, the Cauchy–Schwarz inequality gives $|A_3| \leq A_{31}/\|\rho\|_{L^2}$, where $A_{31} := \mathbb{E} \left( \rho(t, x - bb) - \rho(t, x) \right)^2 dt dx$. The term $A_{31}$ does not depend on $\rho$, and it is readily checked from (4.17) that $\lim_{\lambda \to \infty} |A_{31}| = 0$. Adopt the notation $o_\lambda(1)$ for a generic quantity that depends only on $\lambda$ such that $\lim_{\lambda \to \infty} |o_\lambda(1)| = 0$. Collecting the preceding results on $A_1$, $A_2$, and $A_3$ now gives

$$\langle \rho_\star, \rho - \rho \rangle \geq o_\lambda(1)(1 + \|\rho\|_{L^2}).$$

Since $\|\rho\|_{L^2}^2 = \|\rho_{\star}\|_{L^2}^2 + \|\rho - \rho_{\star}\|_{L^2}^2 - 2\langle \rho_{\star}, \rho - \rho \rangle$, the bound (4.32) implies $\|\rho\|_{L^2}^2 \leq (1 + o_\lambda(1))\|\rho_{\star}\|_{L^2}^2 + o_\lambda(1)$. This inequality holds for all $\rho \in L^2$ with $\chi_\lambda(\rho; 0, 2) \leq -1$, and $o_\lambda(1) \to 0$ does not depend on $\rho$. The desired result hence follows:

$$\liminf_{\lambda \to \infty} \left\{ \inf \left\{ \frac{1}{2}\|\rho\|_{L^2}^2 : h_\lambda(\rho; 2, 0) \leq -1 \right\} \right\} \geq \frac{1}{2}\|\rho_{\star}\|_{L^2}^2 = \frac{4}{3\pi}. $$

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YIER LIN AND LI-CHENG TSAI

(Yier Lin) Department of Mathematics, Columbia University

(Li-Cheng Tsai) Departments of Mathematics, Rutgers University — New Brunswick