ANALYSIS AND OPTIMAL VELOCITY CONTROL OF A STOCHASTIC CONVECTIVE CAHN-HILLIARD EQUATION

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Abstract. A Cahn-Hilliard equation with stochastic multiplicative noise and a random convection term is considered. The model describes isothermal phase–separation occurring in a moving fluid, and accounts for the randomness appearing at the microscopic level both in the phase–separation itself and in the flow–inducing process. The call for a random component in the convection term stems naturally from applications, as the fluid's stirring procedure is usually caused by mechanical or magnetic devices. Well–posedness of the state system is addressed and optimisation of a standard tracking type cost with respect to the velocity control is then studied. Existence of optimal controls is proved and the Gâteaux–Fréchet differentiability of the control-to-state map is shown. Lastly, the corresponding adjoint backward problem is analysed, and first-order necessary conditions for optimality are derived in terms of a variational inequality involving the intrinsic adjoint variables.

1. Introduction

The aim of this paper is to analyse the stochastic Cahn-Hilliard equation with convection
\[
\begin{align*}
\mathrm{d}\varphi - \Delta \mu \mathrm{d}t + \mathbf{u} \cdot \nabla \varphi \, \mathrm{d}t & = B(\varphi) \, \mathrm{d}W \quad \text{in } (0,T) \times \Omega =: Q, \quad (1.1) \\
\mu & = -\Delta \varphi + \Psi' (\varphi) \quad \text{in } (0,T) \times \Omega, \quad (1.2) \\
\mathbf{n} \cdot \nabla \varphi = \mathbf{n} \cdot \nabla \mu & = 0 \quad \text{in } (0,T) \times \partial \Omega, \quad (1.3) \\
\varphi(0) & = \varphi_0 \quad \text{in } \Omega, \quad (1.4)
\end{align*}
\]
where $\Omega$ is a bounded domain in $\mathbb{R}^d$, $d = 2, 3$, $T > 0$ is a fixed final time, and $\mathbf{n}$ denotes the normal outward unit vector on $\partial \Omega$. The system (1.1)-(1.4) models isothermal phase–separation occurring in a moving fluid occupying the space region $\Omega$ during the time interval $[0,T]$. The order parameter, or phase–variable, $\varphi$ represents the relative concentration between the pure phases, while the variable $\mu$ represents the chemical potential of the system. The nonlinearity $\Psi : \mathbb{R} \to \mathbb{R}$ is a double-well potential with two global minima, while $\mathbf{u}$ is an external random velocity field acting on the system. The stochastic forcing describing the thermal fluctuations affecting phase–separation is modelled by means of a cylindrical Wiener process $W$ on a given probability space and a $W$-integrable coefficient $B$, possibly depending on the phase variable itself, which calibrates the intensity of the noise.

The Cahn–Hilliard equation is a classical model employed in phase–separation, and has nowadays numerous applications to physics, biology, and engineering. Its introduction dates back to the pioneering work by Cahn & Hilliard [10], where it was proposed to adequately describe spinodal decomposition in binary metallic alloys. In the last decades the model has been extensively refined in several directions. For example, the description of possible viscous behaviours has been originally presented in [33, 34, 62], and then generalised in [50]. The presence of a further evolution close to boundary due to the interaction with the hard walls has been accounted for by proposing several choices of dynamic boundary conditions, for which we refer to [37, 46, 54]. The stochastic version of the Cahn–Hilliard equation has been proposed in order to capture the unpredictable microscopic oscillations due to temperature or magnetic effects: the choice of the random forcing as a Wiener noise has been discussed in [20, 57].
The classical Cahn–Hilliard equation is the gradient flow associated to the free energy functional 
\[ \varphi \mapsto \frac{1}{2} \int_{\Omega} |\nabla \varphi|^2 + \int_{\Omega} \Psi(\varphi), \]
with respect to the metric of $H^1(\Omega)^*$. The gradient term penalises the oscillation of the order parameter, while the double–well potential models the tendency of each phase to concentrate. The form of the chemical potential in (1.2) appears then naturally from the differentiation of the free energy. Typical examples of $\Psi$ are given by
\[ \Psi_{\log}(r) := \frac{\theta}{2} ((1 + r) \ln(1 + r) + (1 - r) \ln(1 - r)) - \frac{\theta_0}{2} r^2, \quad r \in (-1, 1), \quad 0 < \theta < \theta_0, \] (1.5)
and
\[ \Psi_{pol}(r) := \frac{1}{4} (r^2 - 1)^2, \quad r \in \mathbb{R}. \] (1.6)

Although (1.5) is the most relevant choice in terms of thermodynamical consistency, its singular behaviour in $\pm 1$ could be hard to tackle from the mathematical viewpoint, and in several models the polynomial approximation (1.6) is often employed.

The velocity field $u$ models the transport effects due to convection terms acting on the system. In our analysis, this will be a prescribed external forcing field which will play the role of velocity control in a typical optimisation problem. Optimisation involving phase-separating fluids where the velocity is the control arises naturally in applications. For example, this is the case of block solidification of silicon crystals in photovoltaic applications: here, the flow of the fluid acts as a control to optimise the distribution of certain impurities, at the atomistic level, in a process of solidification of silicon melt. For more details about the applications of optimal velocity control problem in phase–separating fluids we refer to [56, 67]. In practice, the motion of the fluid can be achieved in several ways: as pointed out in [16, 67], the most common choices consist in employing either mechanical stirring devices or ultrasound emitters directly into the container. Another possibility is to prescribe a velocity on the fluid by means of magnetic fields: this is widely employed for example in the case of molten metals [56] or bulk semiconductor crystals. Nevertheless, it is worthwhile noting that in all these scenarios, the velocity field is usually obtained in an indirect way, meaning that the motion of the fluid is achieved only as a consequence of more direct controls, such as mechanical devices or magnetic effects. This being noticed, it is clear then that the the external prescription of a given velocity is strongly affected by microscopic noises, which may be caused, depending on the type of motion–inducing devices, by configurational or electromagnetic disturbances occurring in the flow–creating process. From the modelling point of view, this strongly calls for the introduction of a further source of randomness in the velocity field $u$ and for abandoning the classical deterministic setting of the problem. With this in mind, in our analysis $u$ will be a prescribed stochastic process satisfying some natural box–constraints, possibly taking into account the random imprecision of the velocity–inducing devices. The model that we study presents then two main sources of randomness: the first one is given by the Wiener noise in equation (1.1), taking into account the microscopic turbulence affecting phase–separation, and the second one is the stochastic component of the convection term.

The mathematical literature dealing with the Cahn–Hilliard equation is extremely developed. In the deterministic case, attention has been widely devoted to the study of well-posedness, regularity, long–time behaviour of solutions, and asymptotics. Due to the considerable size of the literature, we prefer to quote the detailed overview by Miranville [61] and the references therein for completeness. Let us only point out the contributions [11, 13, 47] dealing with well–posedness and [12, 14, 15, 52] in the direction of distributed and boundary control problems. Possible relaxations and asymptotics of the Cahn–Hilliard equation have been recently studied in [6–8, 19, 69] also with nonlinear viscosity terms.

In the stochastic case, the original contribution dealing with Cahn–Hilliard equation is [22], on the existence of mild solutions in the case of polynomial potentials. Further studies have been then carried out in the works [21, 32] again in the polynomial setting, and in [68, 72] in the case of more general potentials in variational framework. The stochastic Cahn–Hilliard equation with logarithmic potential has been studied in [24, 25, 48] in relation with reflection measures, and in [71] in the case of degenerate
mobility. In the context of phase–field modelling with stochastic forcing, it is worthwhile mentioning the contributions [2,35,36], as well as [4,5,65] on the stochastic Allen-Cahn equation. In the direction of optimal control, we point out [70] dealing with a distributed optimal control problem of the stochastic Cahn–Hilliard equation, and the recent work [64] on a stochastic phase–field model for tumour growth.

Concerning specifically the Cahn–Hilliard equation with convection, in the deterministic case well–posedness has been studied in [16] under general choices of dynamic boundary conditions, in [20] in a local version with reaction terms, while some related optimal velocity control problems have been analysed in [17, 18, 67, 79, 80]. The convective Cahn–Hilliard equation has also been considered in coupled systems, with a further equation equation for the velocity field: it is the case, for example, of Cahn–Hilliard–Navier–Stokes systems, studied in [1,39–41]. By contrast, despite its strong relevance in application to stochastic optimal velocity control, the convective Cahn–Hilliard has not been analysed yet. The only results available in the stochastic setting deal with coupled systems, for example in the context of stochastic Cahn–Hilliard–Navier–Stokes models [27,28,75]. This paper constitutes a first contribution to optimal velocity control for the stochastic convective Cahn–Hilliard equation.

The literature on stochastic optimal control is also quite extensive: for a general overview we refer to the monograph [78]. Stochastic optimal control is also studied in [42–45,49] in the context of the heat equation and reaction-diffusion systems. For completeness, we refer also to the works [30,58] concerning the stochastic maximal principle. Relaxation of the optimality conditions have been addressed in [9] and [3] for dissipative SDPEs and the Schrödinger equation, respectively. Deterministic optimal control problems of stochastic reaction–diffusion equations have been analysed in [74].

Let us describe now the main points that will be addressed in this work. First of all, we concentrate on the well–posedness of the state–system (1.1)–(1.4), where the control \( u \) is arbitrary but fixed. Using a Yosida approximation on the nonlinearity and a time–regularisation on the velocity field, we show existence–uniqueness of solutions by means of variational techniques and stochastic compactness arguments. Thanks to monotone analysis tools, we are able to cover very general potentials, not necessarily of polynomial growth. Also, we prove continuous dependence of the variables with respect to the control, and this allows to define a suitable control–to–state map \( S : u \mapsto (\varphi, \mu) \). Secondly, we focus on the optimisation problem, which consists in minimising a tracking–type cost functional in the form

\[
J(\varphi, u) := \frac{\alpha_1}{2} \mathbb{E} \int_Q |\varphi - \varphi_Q|^2 + \frac{\alpha_2}{2} \mathbb{E} \int_Q |\varphi(T) - \varphi_T|^2 + \frac{\alpha_3}{2} \mathbb{E} \int_Q |u|^2
\]

subject to the state–system (1.1)–(1.4) and the constraint that \( u \in U_{ad} \) with \( U_{ad} \) being a suitable bounded, closed subset of the space \( p \)-integrable progressively measurable process with values in \( L^3(O) \). Here, \( \varphi_Q \) and \( \varphi_T \) represent some running and final targets, while \( \alpha_1, \alpha_2, \alpha_3 \) are nonnegative weights.

The starting point in the analysis consists in addressing existence of optimal controls. This is one the main differences with respect to the deterministic optimal control problem. Indeed, in the deterministic setting existence of optimal controls follows with no particular effort from the direct method of calculus of variations, since one is able to obtain enough compactness from the well–posedness of the state system and the boundedness of the set of admissible controls. By contrast, in the stochastic case these uniform estimates on the minimising sequence of controls do not ensure enough compactness in probability, due to the stochastic nature of the problem itself. Also, classical stochastic tools that are usually employed to bypass this problem, such as the well–known criterion à la Gyöngy–Krylov, do not work here: this is due to the non–uniqueness of optimal controls, which is caused by the highly nonlinear nature of the minimisation problem. To overcome this issue, we propose instead a relaxed notion of optimality, which may be considered as optimality in law, i.e. requiring that the stochastic basis and the Wiener process are part of the definition of optimal control themselves. This technique mimics the definition of probabilistically weak solution for stochastic evolution equations, and has been employed in other settings such as [3,64]. In this framework, we prove existence of relaxed optimal controls, and we show that when one restricts the attention only to deterministic controls then it is possible to get existence in the classical (probabilistically strong) sense.
We move then to the study of the differentiability properties of the control–to–state map $S$. More specifically, we prove that $S$ is Gâteaux and Fréchet differentiable between suitable Banach spaces. This is done by showing well–posedness of the so–called linearised system, obtained from (1.1)–(1.4) formally differentiating with respect to $u$, and by carefully proving that the unique linearised solution actually coincides with the derivative of $S$. This will allow to explicitly characterise, thanks to the chain rule in Banach spaces, the derivative of the reduced cost functional $J \circ S$, so that the optimisation problem could be seen only in terms of the control $u$. Consequently, it is possible to obtain a first rudimental version of necessary conditions for optimality, by imposing the classical first–order variational inequality $D(J \circ S)(u) \geq 0$ on a given optimal control.

The last part of the paper aims at refining the first version of necessary conditions, by removing any explicit dependence on the linearised variables. This is done by introducing and studying a suitable adjoint problem, which is formally related to the dual problem of the linearised system. The adjoint problem consists of a backward–in–time stochastic partial differential equation, and its analysis is the most challenging point of the work. The first main difficulty is indeed the backward nature of the equation: although this is not a great limitation in deterministic problems, in the stochastic case it calls for the introduction of an extra variable, in order to preserve adaptability of the processes in play, and requires different analytical techniques such as martingale representation theorems. The second and most crucial difficulty depends instead on the nonlinear nature of the system. Indeed, the presence of the nonlinear term $\Psi''(\varphi)$ and the dual structure of the equation prevent from obtaining uniform estimates directly on the adjoint system. Consequently, well–posedness cannot be obtained classically by tackling the adjoint problem straightforward, and a different idea is needed. In this regard, we use a duality method. We consider a more general version of the linearised system, where an arbitrary forcing term is added, and we show that this is well–posed and the solutions depend continuously on the forcing term. Then, we prove that such system is in duality with the adjoint problem that we want to study, and this allows to recover by comparison some first uniform estimates on the adjoint variables. This tool is extremely powerful, as it allows to bound the adjoint variables without even working on the adjoint system itself: the main intuition behind this is that the linearised system is usually much simpler to study, and the duality between linearised–adjoint systems allows to “transfer” uniform bounds on the solutions from one problem to the other. Once these first crucial estimates are obtained, using classical techniques we are then able to prove well–posedness of the adjoint problem. Lastly, the duality relation is employed to refine the first–order conditions for optimality and to write them as a variational inequality only depending on the intrinsic adjoint variables.

The main novelty of the work is the presence of two sources of randomness in equation (1.1), accounting for noises both in the phase–separation process and in the flow–inducing procedure. As interesting as it may be from the applicative point of view, this novel framework certainly does not come without effort on the mathematical side. Indeed, let us stress that the fact that $u$ is assumed to be a stochastic process, and not a deterministic function, causes several non–trivial issues in estimating the solutions: this is due to a lack of satisfactory computational tools of Gronwall–type in the genuinely pure stochastic case. Such difficulties are evident especially in the study of the forward problems, i.e. in the state system (1.1)–(1.4) and in the corresponding linearised system. Here, the idea is to argue instead combining carefully the Hölder inequality and several iterative patching arguments, in order to avoid applying the Gronwall lemma, which does not work. In the adjoint problem, the situation is slightly better: we will show that the backward nature of the equation allows indeed to use a very general and recent backward–in–time version of the stochastic Gronwall lemma (see Lemma 2.1 below).

We conclude by summarising here the structure of the paper. Section 2 contains the description of the setting of the work, the precise assumptions, and the main results that we prove. In Section 3 we prove well–posedness of the state–system, while Section 4 focuses on the existence of optimal controls. Then, in Sections 5 and 6 we study the linearised system and the adjoint system, respectively. Finally, in Section 7 we prove the two versions of first–order conditions for optimality.
2. Setting and assumptions

In this section we specify the general setting, notation, and assumptions of the work. We then present the main results of the paper.

Let \((\Omega, \mathcal{F}, (\mathcal{F}_t)_{t \in [0,T]}, \mathbb{P})\) be a filtered probability space satisfying the usual conditions, where \(T > 0\) is a fixed final time and \(W\) is a cylindrical Wiener process on a separable Hilbert space \(K\). For convenience, let us fix now once and for all a complete orthonormal system \((e_j)\) of \(K\). The progressive \(\sigma\)-algebra on \(\Omega \times [0,T]\) is denoted by \(\mathcal{P}\).

As far as notation is concerned, the dual of a given real Banach space \(E\) is denoted by \(E^*\), and the duality pairing between \(E^*\) and \(E\) is denoted by \(\langle \cdot, \cdot \rangle_{E^*,E}\). Also, for all \(q \in [1, +\infty]\) we employ the usual symbols \(L^q(\Omega; E)\) and \(L^q(0,T; E)\) for the spaces of \(q\)-Bochner integrable functions, and \(C^0([0,T]; E)\) and \(C^0_\text{w}([0,T]; E)\) for the spaces of strongly and weakly continuous functions from \([0,T]\) to \(E\), respectively. For spaces of stochastic processes, we use the notation \(L^q_{\mathbb{P}}(\Omega; L^q(0,T; E))\) to further specify that measurability is also intended with respect to the progressive \(\sigma\)-algebra \(\mathcal{P}\). In the case that \(q > 1\) and \(E\) is separable, we explicitly set \(L^q_{\mathbb{P}}(\Omega; L^\infty(0,T; E^*))\) as the dual space of \(L^{\infty}_{\mathbb{P}}(\Omega; L^1(0,T; E))\), which we recall can be characterised \([31, \text{Thm. 8.20.3}]\) as the space of weak*-measurable random variables \(y : \Omega \to L^\infty(0,T; E^*)\) with finite \(q\)-moment in \(\Omega\). Finally, if \(E_1\) and \(E_2\) are separable Hilbert spaces, we use the notation \(\mathcal{L}^2(E_1, E_2)\) for the space of Hilbert-Schmidt operators from \(E_1\) to \(E_2\).

In the proofs, the symbol \(c\) is reserved to denote any generic positive constant, whose value depends on the structure of the problem and may be updated from line to line in the proofs.

As we have anticipated above, the presence of the extra–random component in the convection term calls for non–trivial mathematical tools when deriving estimates on the solutions. Let us recall here a general backward version of the stochastic Gronwall lemma: for details we refer to \([63, \text{Thm. 1}]\) and \([77]\).

**Lemma 2.1.** Let \(\xi \in L^2(\Omega, \mathcal{F}_T)\) be non-negative, \(\alpha \in L^\infty_{\mathbb{P}}(\Omega; L^1(0,T))\) with \(\alpha \geq \alpha_0 > 0\) almost everywhere in \(\Omega \times (0,T)\), and \(X \in L^2_{\mathbb{P}}(\Omega; C^0([0,T]))\) be a non-negative process such that

\[
X(t) \leq E \left[ \xi + \int_t^T \alpha(s) X(s) \, ds \bigg| \mathcal{F}_t \right] \quad \forall t \in [0,T], \quad \mathbb{P}\text{-a.s.}
\]

Then, for every \(t \in [0,T]\) it holds that

\[
X(t) \leq E \left[ \xi \exp \|\alpha\|_{L^1(0,T)} \bigg| \mathcal{F}_t \right] \quad \mathbb{P}\text{-a.s.}
\]

Let \(\mathcal{O} \subset \mathbb{R}^d\) be a smooth bounded domain. We use the classical notation \(Q := (0,T) \times \mathcal{O}\), \(Q_t := (0,t) \times \mathcal{O}\), and \(Q^*_t := (t,T) \times \mathcal{O}\) for every \(t \in (0,T)\). The outward normal unit vector on the boundary \(\partial \mathcal{O}\) is denoted by \(\mathbf{n}\). We introduce the functional spaces

\[
H := L^2(\mathcal{O}) , \quad V_1 := H^1(\mathcal{O}) ,
\]

\[
V_2 := \{ v \in H^2(\mathcal{O}) : \mathbf{n} \cdot \nabla v = 0 \quad \text{a.e. on} \ \partial \mathcal{O} \} , \quad V_3 := V_2 \cap H^3(\mathcal{O}) ,
\]

endowed with their natural norms \(\| \cdot \|_H\), \(\| \cdot \|_{V_1}\), \(\| \cdot \|_{V_2}\), and \(\| \cdot \|_{V_3}\) respectively. We identify \(H\) to its dual, so that we have the continuous and dense inclusions

\[
V_3 \hookrightarrow V_2 \hookrightarrow V_1 \hookrightarrow H \hookrightarrow V_1^* .
\]

For all \(y \in V_1^*\) we use the notation \(y_{\mathcal{O}} := \frac{1}{|\mathcal{O}|} \langle y, 1 \rangle\) for the spatial mean of \(y\), and define the subspaces of zero-mean elements as

\[
V_{1,0} := \{ y \in V_1^* : y_{\mathcal{O}} = 0 \} , \quad H_0 := H \cap V_{1,0} , \quad V_{1,0} := V_1 \cap H_0 .
\]

Let us recall that the variational formulation of the Laplace operator with Neumann conditions

\[
\mathcal{L} : V_1 \to V_1^* , \quad \langle \mathcal{L} y, \zeta \rangle := \int_{\mathcal{O}} \nabla y \cdot \nabla \zeta , \quad y, \zeta \in V_1 ,
\]

is separable, we explicitly set
is a well-defined linear operator, and its restriction to $V_{1,0}$ is an isomorphism onto the space $V^*_1$. Its inverse $N : V^*_1 \to V_{1,0}$ is the resolvent operator associated to the abstract elliptic problem on $\mathcal{O}$ with homogenous Neumann conditions, meaning that for all $y \in V^*_1$ the element $z := Ny \in V_{1,0}$ is the unique solution with null mean to

$$
\begin{cases}
-\Delta z = y & \text{in } \mathcal{O}, \\
\partial_n z = 0 & \text{in } \partial \mathcal{O}.
\end{cases}
$$

As a consequence of the Poincaré–Wirtinger inequality, it is immediate to check that

$$
\zeta \mapsto \|\nabla N(\zeta - \zeta_0)\|_{H}^2 + |\zeta|, \quad \zeta \in V^*_1,
$$

yields an equivalent norm on $V^*_1$. In particular, it follows the compactness inequality

$$
\forall \varepsilon > 0, \quad \exists c_\varepsilon > 0 : \quad \|y\|_H^2 \leq \varepsilon \|\nabla y\|_{H}^2 + c_\varepsilon \|\nabla N y\|_{H}^2 \quad \forall y \in V_{1,0}. \quad (2.1)
$$

We introduce the space

$$
U := \{u \in L^3(\mathcal{O}) : \ \text{div } u = 0, \ u \cdot n = 0 \text{ a.e. on } \partial \mathcal{O}\},
$$

where the divergence is intended in the sense of distributions on $\mathcal{O}$. The space of velocity controls $u$ that we focus on will be

$$
U := L_\infty^p(\Omega; L^p(0,T;U)), \quad p \in (2, +\infty).
$$

Let us note that this includes as a special case the choice of deterministic controls, which has also received a strong mathematical interest on its own: see for instance Stannat & Wessels [74]. Indeed, we can set

$$
U^{\text{det}} := L^p(0,T;U) \subset U.
$$

The following assumptions on the problem will be in force throughout the paper.

**A1:** $\Psi : \mathbb{R} \to \mathbb{R}$ is of class $C^2$, $\Psi'(0) = 0$, and there exist $C_\Psi > 0$ and $\gamma \in [1,2]$ such that

$$
\Psi''(r) \geq -C_\Psi \quad \forall r \in \mathbb{R}, \\
|\Psi'(r)| + |\Psi''(r)| \leq C_\Psi(1 + \Psi(r)) \quad \forall r \in \mathbb{R}.
$$

Let us point out that the classical polynomial double–well potential $\Psi_{\text{pol}}$ satisfies these assumptions with $\gamma = 2$. Nonetheless, by allowing also the smaller values $\gamma \in [1,2]$ we are able to include possibly more singular potential, such as first–order exponentials. We set $\beta : r \mapsto \Psi'(r) + C_\Psi r$, $r \in \mathbb{R}$: then $\beta : \mathbb{R} \to \mathbb{R}$ is a $C^2$ nondecreasing function, hence it can be identified with a maximal monotone (single-valued) graph in $\mathbb{R} \times \mathbb{R}$. Let us also denote by $\beta : \mathbb{R} \to [0, +\infty)$ the convex lower semicontinuous function with $\beta(0) = 0$.

**A2:** $\varphi_0 \in V_1$ and $\Psi(\varphi_0) \in L^1(\mathcal{O})$.

**A3:** $B : V_1 \to \mathcal{L}^2(K, V_1)$ and there exists a constant $C_B > 0$ such that

$$
\|B(y_1) - B(y_2)\|_{\mathcal{L}^2(K,H)} \leq C_B \|y_1 - y_2\|_H \quad \forall y_1, y_2 \in H , \\
\|B(y)\|_{\mathcal{L}^2(K,V_1)} \leq C_B (1 + \|y\|_{V_1}) \quad \forall y \in V_1 , \\
\sum_{j=0}^{\infty} \|B(y)e_j\|_{L^2(\mathcal{O})} \leq C_B \quad \forall y \in H .
$$

Moreover, we prescribe that

$$
B : V_1 \to \mathcal{L}^2(K, V_{1,0}) \quad \text{in case of multiplicative noise}.
$$

Let us note that in case of additive noise $B \in \mathcal{L}^2(K, V_1)$, these conditions are trivially satisfied for all $\gamma \in (1,2]$ if $d = 2$ and for all $\gamma \in [3/2,2]$ if $d = 3$: in particular, the classical polynomial case in dimension two and three is always covered. In the genuine multiplicative noise case, i.e. when $B$ is not constant in $V_1$, we also suppose that $B$ is $\mathcal{L}^2(K, V_{1,0})$-valued: this amounts to requiring that the noise is conservative, in the sense that it preserves the mean $\varphi_\Omega$ of the phase-variable. A direct consequence is the conservation of mass, which is a fundamental feature.
of Cahn–Hilliard-type evolutions. This hypothesis on the noise is very classical and natural in literature: for example, let us stress that a relevant multiplicative choice of $B$ can be given as
\[
B(y)\varepsilon_j := h_j(y) - (h_j(y))_0, \quad y \in V_1, \quad j \in \mathbb{N},
\]
where the sequence $(h_j)_j \subset W^{1,\infty}(\mathbb{R})$ is such that
\[
C_H^2 := \sum_{j=0}^{\infty} \|h_j\|_{W^{1,\infty}(\mathbb{R})}^2 < +\infty.
\]

It is not difficult to show that this example allows for all values of $\gamma \in [1,2]$ in every space-dimension $d = 2, 3$.

In the context of the optimal velocity control, it will be useful to introduce a polynomial-growth assumption on $\Psi$. This will be necessary only in the study of the optimisation problem, but is not needed for the well-posedness of the state system.

**C1:** it holds that $\gamma = 2$ in A1 and
\[
|\Psi''(r)| \leq C_{\Psi}(1 + |r|^2) \quad \forall r \in \mathbb{R}.
\]

Such requirement is very natural in the Cahn–Hilliard context, since it satisfied by the classical constraints on the velocity controls, by defining the set of admissible controls as
\[
\{ \phi \in \mathcal{P}(\Omega; W^{1,p}(0,T;V_1)) \cap C^0([0,T];H) \cap L^2(0,T;V_2) \cap L_2^p(\Omega; L^\infty(0,T;V_1)) : \mu = -\Delta \phi + \Psi'(\phi) \in L_2^p((0,T;L^2(\Omega;L^2(0,T;V_1)))),
\]
for all $s \in (0,1/2)$, and such that
\[
(\varphi(t),\zeta)_H + \int_{Q_t} \nabla \varphi \cdot \nabla \zeta - \int_{Q_t} \varphi \mu \cdot \nabla \zeta = (\varphi_0,\zeta)_H + \left( \int_0^t B(\varphi(s)) \, dW(s), \zeta \right)_H \quad \forall \zeta \in V_1,
\]
for every $t \in [0,T]$, $P$-almost surely. Furthermore, there exists a constant $K > 0$, only depending on the structure of the problem, such that for all $u \in \mathcal{U}$, the respective solution $(\varphi,\mu)$ satisfies
\[
\|\varphi\|_{L^p(\Omega;L^\infty(0,T;V_1))} + \|\mu\|_{L^p(\Omega;L^2(0,T;V_1))} + \|\Psi(\varphi)\|_{L^p(H;L^\infty(0,T;V_1))} + \|\Psi'(\varphi)\|_{L^{p/2}(\Omega;L^\infty(0,T;H))}) \leq K \left[ 1 + \|u\|_{\mathcal{U}}^{\frac{2}{p^*}} \right], \tag{2.2}
\]
and for every $\{u_i\}_{i=1,2} \subset \mathcal{U}$, the respective solutions $\{(\varphi_i,\mu_i)\}_{i=1,2}$ verify
\[
\|\varphi_1 - \varphi_2\|_{L^p(\Omega;C^0([0,T];V_1^*) \cap L^2(0,T;V_1))} \leq K \left[ 1 + \|u_1\|_{\mathcal{U}}^{\frac{2}{p^*}} \right] \left[ 1 + \|u_2\|_{\mathcal{U}}^{\frac{2}{p^*}} \right] \|u_1 - u_2\|_{\mathcal{U}}. \tag{2.3}
\]
Lastly, if also C1 holds, then
\[
\|\varphi_1 - \varphi_2\|_{L^p(\Omega;C^0([0,T];H) \cap L^2(0,T;V_2))} + \|\mu_1 - \mu_2\|_{L^p(\Omega;L^2(0,T;H))} \leq K \left[ 1 + \|u_1\|_{\mathcal{U}}^{\frac{2}{p^*}} + \|u_2\|_{\mathcal{U}}^{\frac{2}{p^*}} \right] \left[ 1 + \|u_1\|_{\mathcal{U}}^{\frac{2}{p^*}} \right] \left[ 1 + \|u_2\|_{\mathcal{U}}^{\frac{2}{p^*}} \right] \|u_1 - u_2\|_{\mathcal{U}}. \tag{2.4}
\]

Once the analysis of well-posedness of the state-system has been addressed, we can turn our attention to the optimal velocity control problem. As far as the controls are concerned, we consider classical box-constraints on the velocity controls, by defining the set of admissible controls as
\[
\mathcal{U}_{ad} := \{ u \in \mathcal{U} : \|u\|_{L^p(0,T;\mathcal{U})} \leq L \quad \text{P-a.s.} \},
\]
where \( L > 0 \) is a prescribed constant. The prescription of a box–constraint on the admissible controls is classical on the mathematical side. In applications, the constant \( L \) is typically related to the maximum capacity of the flow–inducing devices that convey the velocity field. It will be useful to introduce an enlarged bounded open set \( \mathcal{U}_{ad} \) in \( \mathcal{U} \)

\[
\mathcal{U}_{ad} := \{ u \in \mathcal{U} : \| u \|_U < L + 1 \} .
\]

Analogously, we introduce the corresponding spaces of admissible deterministic controls as

\[
\mathcal{U}_{ad}^{\text{det}} := \mathcal{U}^{\text{det}} \cap \mathcal{U}_{ad}, \quad \tilde{\mathcal{U}}_{ad}^{\text{det}} := \mathcal{U}^{\text{det}} \cap \tilde{\mathcal{U}}_{ad}.
\]

The cost functional that we study is of quadratic tracking-type and reads

\[
J(\varphi, u) := \frac{\alpha_1}{2} \int_{Q} |\varphi - \varphi_Q|^2 + \frac{\alpha_2}{2} \int_{Q} |\varphi(T) - \varphi_T|^2 + \frac{\alpha_3}{2} \int_{Q} |u|^2,
\]

(2.5)

where \( \alpha_1, \alpha_2, \alpha_3 \) are nonnegative constants with \( \alpha_1 + \alpha_2 + \alpha_3 > 0 \) and the targets are fixed with \( \varphi_Q \in L^2(\Omega; L^2(0, T; H^2)) \), \( \alpha_2 \varphi_T \in L^2(\Omega, \mathcal{F}_T; H) \).

The optimal velocity control consists in the following:

- **(CP):** minimise the cost functional \( J \) with the constraints that \( u \) belongs to \( \mathcal{U}_{ad} \) and \( \varphi \) is the unique corresponding solution component to the state system (1.1)–(1.4).

By virtue of the well-posedness Theorem 2.2 it is well-defined the control-to-state map

\[
S : \tilde{\mathcal{U}}_{ad} \rightarrow [L^p_{\varrho}(\Omega; C^0([0, T]; H)) \times L^2_{\varrho}(\Omega; L^2(0, T; H^2))] \times L^p_{\varrho}(\Omega; L^\infty(0, T; V_1))
\]

as

\[
S(u) = (S_1(u), S_2(u)) := (\varphi, \mu), \quad u \in \tilde{\mathcal{U}}_{ad}.
\]

This implies that the optimal control problem can be reduced to the only variable \( u \), by introducing the so-called reduced cost functional as

\[
\tilde{J} : \mathcal{U}_{ad} \rightarrow \mathbb{R}, \quad \tilde{J}(u) := J(S_1(u), u), \quad u \in \tilde{\mathcal{U}}_{ad}.
\]

**Remark 2.3.** Clearly the well-posedness result in Theorem 2.2 continues to hold on any new stochastic basis \( (\Omega', \mathcal{F}', \mathbb{P}', W') \), provided to analogously define the new spaces of controls \( \mathcal{U}' \), \( \mathcal{U}_{ad}' \), and \( \tilde{\mathcal{U}}_{ad}' \). Hence, if also \( (\varphi_Q', \varphi_T') \) are some new targets on \( (\Omega', \mathcal{F}', \mathbb{P}') \) with the same law of \( (\varphi_Q, \varphi_T) \), one can define the corresponding cost functional \( J' \), the corresponding control-to–state map \( S' \), and the new reduced cost functional \( \tilde{J}' \) on the new probability space, by simply replacing \( \Omega \) with \( \Omega' \).

With this notations, we can state the exact definition of optimal control as follows. As anticipated, we also give some relaxed notions of optimality, one based on the concept of optimality–in–law and the other obtained minimising only on the deterministic controls.

**Definition 2.4.** An optimal control for **(CP)** is an element \( u \in \mathcal{U}_{ad} \) such that

\[
\tilde{J}(u) = \inf_{v \in \mathcal{U}_{ad}} \tilde{J}(v).
\]

A relaxed optimal control for **(CP)** is a family \( (\Omega', \mathcal{F}', (\mathcal{F}_t')_{t \in [0, T]}, \mathbb{P}', W', \varphi_Q', \varphi_T', u') \) where \( (\Omega', \mathcal{F}', \mathbb{P}') \) is a probability space, \( (\mathcal{F}_t')_{t \in [0, T]} \) is a filtration satisfying the usual conditions, \( W' \) is a \( K \)-cylindrical Wiener process on it, \( \alpha_1 \varphi_Q \in L^p_{\varrho}(\Omega'; L^2(0, T; H)) \) and \( \alpha_2 \varphi_T \in L^2(\Omega', \mathcal{F}_T; H) \) have the same laws of \( \alpha_1 \varphi_Q \) and \( \alpha_2 \varphi_T \), respectively, and \( u' \in \mathcal{U}_{ad}' \) satisfies

\[
J'(u') = \inf_{v \in \mathcal{U}_{ad}'} \tilde{J}(v).
\]

A deterministic optimal control for **(CP)** is an element \( u \in \mathcal{U}_{ad}^{\text{det}} \) such that

\[
\tilde{J}(u) = \inf_{v \in \mathcal{U}_{ad}^{\text{det}}} \tilde{J}(v).
\]
Our first result in the analysis of the optimisation problem (CP) concerns existence optimal controls. It is worthwhile noting that due to the non-uniqueness of optimal controls, in the genuinely stochastic case one can only show existence of relaxed optimal controls: this is typical in highly nonlinear stochastic optimal control problems, see for example [3,70]. By contrast, we show that deterministic optimal controls always exist.

**Theorem 2.5.** Assume A1–A3. Then, there exist a relaxed optimal control \( u \) and a deterministic optimal control \( u^{det} \) for problem (CP).

Once existence of minimisers for (CP) is proved, we can now turn to the main focus of the work, i.e. the investigation of necessary conditions for optimality. The first main step in this direction is the study of the differentiability of the control-to-state map \( S \), along with the characterisation of its derivative through the analysis of the linearised state system. This will allow to obtain a first version of first-order conditions for optimality by means of a suitable variational inequality involving the derivative of the reduced cost functional. In this direction, we introduce the assumptions

\( C2 \): the map \( B : V_1 \to \mathcal{L}^2(K,H) \) is of class \( C^1 \). Let us point out that this implies together with \( A3 \) that \( \|DB(y)\|_{\mathcal{L}^2(K,H)} \leq C_B \|\zeta\|_H \) for all \( y, \zeta \in V_1 \). Moreover, let us stress this requirement is very natural, and it is satisfied for instance in the relevant example described in \( A3 \), provided to replace \( W^{1,\infty}(\mathbb{R}) \) with \( W^{1,\infty}(\mathbb{R}) \cap C^1(\mathbb{R}) \).

\( C3 \): \( \Psi \) is of class \( C^3 \), \( DB \in C^{0,1}(V_1; \mathcal{L}^2(K,H)) \), and it holds that

\[ |\Psi''(r)| \leq C\psi(1 + |r|) \quad \forall r \in \mathbb{R}. \]

This is a refinement of assumptions \( C1–C2 \) and ensures, as we will see, better differentiability properties for \( S \). Still, \( C3 \) is satisfied by the polynomial potential \( \Psi_{pol} \) and the relevant noise coefficient described in \( A3 \), provided to replace \( W^{1,\infty}(\mathbb{R}) \) with \( W^{2,\infty}(\mathbb{R}) \).

The linearised system can be formally obtained by differentiating the state system (1.1)–(1.4) with respect to the control \( u \) in a given direction \( h \in \mathcal{U} \), and reads

\[
\begin{align*}
\frac{d\theta_h}{dt} - \Delta \nu_h dt + h \cdot \nabla \varphi dt + u \cdot \nabla \theta_h dt &= DB(\varphi)\theta_h dW \quad \text{in } (0,T) \times \mathcal{O}, \\
\nu_h &= -\Delta \theta_h + \Psi''(\varphi)\theta_h \quad \text{in } (0,T) \times \mathcal{O}, \\
n \cdot \nabla \theta_h &= n \cdot \nabla \nu_h = 0 \quad \text{in } (0,T) \times \partial \mathcal{O}, \\
\theta_h(0) &= 0 \quad \text{in } \mathcal{O}.
\end{align*}
\]

The next result ensures exactly that the linearised system (2.6)–(2.9) is well-posed in a suitable variational sense, and that the unique solution to (2.6)–(2.9) coincides with the derivative of the control-to-state map \( S \) in the point \( u \) along the direction \( h \).

**Theorem 2.6.** Assume A1–A3, C1–C2, and \( p > 3 \). Then, for all \( u \in \tilde{U}_{ad} \) and \( h \in \mathcal{U} \), setting \( \varphi := S_1(u) \), there exists a unique pair \( (\theta_h, \nu_h) \) with

\[
\begin{align*}
\theta_h &\in L^p_{\varphi} \left( \Omega; C^0([0,T];V_1) \cap L^2(0,T;V_1) \right) \cap L^{p/3}_{\varphi} \left( \Omega; C^0([0,T];H) \cap L^2(0,T;V_2) \right), \\
\nu_h &= -\Delta \theta_h + \Psi''(\varphi)\theta_h \in L^{p/3}_{\varphi} \left( \Omega; L^2(0,T;H) \right),
\end{align*}
\]

such that, for every \( t \in [0,T] \), \( \mathbb{P} \)-almost surely,

\[
(\theta_h(t), \zeta)_H - \int_{Q_1} \nu_h \Delta \zeta - \int_{Q_1} (\varphi h + \theta_h u) \cdot \nabla \zeta = \left( \int_0^t DB(\varphi(s))\theta_h(s) dW(s), \zeta \right)_H \quad \forall \zeta \in V_2.
\]
Furthermore, the solution components \( p \in \mathcal{U} \) and \( h \in \mathcal{U} \), as \( \delta \searrow 0 \) it holds that
\[
\frac{S_1(u + \delta h) - S_1(u)}{\delta} \to \theta_h \quad \text{in } L^p_2(\Omega; L^2(0,T; V_1)) \quad \forall \ell \in [1,p),
\]
\[
\frac{S_1(u + \delta h) - S_1(u)}{\delta} \to \theta_h \quad \text{in } L^p_2(\Omega; L^\infty(0,T; V_1^*)) \cap L^p_{2\theta} (\Omega; L^2(0,T; V_1)),
\]
\[
\frac{S_1(u + \delta h) - S_1(u)}{\delta} \to \theta_h \quad \text{in } L^{p/3}_2(\Omega; L^\infty(0,T; H)) \cap L^{p/3}_{2\theta} (\Omega; L^2(0,T; V_2)),
\]
\[
\frac{S_1(u + \delta h)(t) - S_1(u)(t)}{\delta} \to \theta_h(t) \quad \text{in } L^{p/3}(\Omega; \mathcal{F}_t; H) \quad \forall t \in [0,T].
\]
Moreover, if \( p \geq 7 \) and \( C_3 \) holds, then \( S_1 \) is also Fréchet-differentiable as a map
\[
S_1 : \tilde{\mathcal{U}}_{ad} \to L^{p/7}_2(\Omega; C^0([0,T]; V_1^*)) \cap L^2(0,T; V_1).
\]

The second step in the analysis of necessary conditions for optimality consists in studying the so-called adjoint system and by proving a suitable duality relation with respect to the linearised system. The adjoint system can be formally obtained as the dual system of (2.6)–(2.9), and reads
\[
-dP - \Delta P \, dt + \Psi'(\varphi)\tilde{P} \, dt - u \cdot \nabla P \, dt = \alpha_1(\varphi - \varphi_Q) \, dt + DB(\varphi)^* Z \, dt - Z \, dW \quad \text{in } (0,T) \times \mathcal{O},
\]
(2.10)
\[
\tilde{P} = -\Delta P \quad \text{in } (0,T) \times \mathcal{O},
\]
(2.11)
\[
n \cdot \nabla P = n \cdot \nabla \tilde{P} = 0 \quad \text{in } (0,T) \times \partial\mathcal{O},
\]
(2.12)
\[
P(T) = \alpha_2(\varphi(T) - \varphi_T) \quad \text{in } \mathcal{O}.
\]
(2.13)
Let us point out that the adjoint system is backward in time: due to the stochastic framework of the problem, this necessarily requires the introduction of the additional variable \( V \) in view of the classical martingale representation theorems. The situation here is then much more complex than the deterministic one: the variable of the adjoint system is indeed the couple \( (P, Z) \), with \( \tilde{P} \) being an auxiliary variable. Due to the difficulty of analysis of the adjoint system, we will need to require more regularity on the targets, namely

**C4**: \( p \geq 6 \) and it holds that
\[
\alpha_1 \varphi_Q \in L^{p/2}_p(\Omega; L^2(0,T; H)), \quad \alpha_2 \varphi_T \in L^{p/2}_p(\Omega, \mathcal{F}_T; V_1).
\]

The next result ensures that the adjoint system (2.10)–(2.13) is well-posed in a suitable variational sense, and state a duality relation between (2.6)–(2.9) and (2.10)–(2.13).

**Theorem 2.7.** Assume A1–A3, C1–C2, and C4. Then, for all \( u \in \tilde{\mathcal{U}}_{ad} \), setting \( \varphi := S_1(u) \), there exists a triplet \( (P, \tilde{P}, Z) \), with
\[
P \in L^2_\mathcal{P}(\Omega; C^0([0,T]; V_1) \cap L^2(0,T; V_3)),
\]
\[
\tilde{P} = \mathcal{L}P \in L^2_\mathcal{P}(\Omega; C^0([0,T]; V_1^*) \cap L^2(0,T; V_1)),
\]
\[
Z \in L^2_\mathcal{P}(\Omega; L^2(0,T; \mathcal{L}^2(K, V_1))),
\]
such that, for every \( t \in [0,T] \), \( \mathbb{P} \)-almost surely,
\[
(P(t), \zeta)_H + \int_{Q^*_T} \nabla \tilde{P} \cdot \nabla \zeta + \int_{Q^*_T} \Psi'(\varphi)\tilde{P} \zeta + \int_{Q^*_T} Pu \cdot \nabla \zeta = (\alpha_2(\varphi(T) - \varphi_T), \zeta)_H + \int_{Q_T^*} DB(\varphi)^* Z \zeta - \left( \int_t^T Z(s) \, dW(s), \zeta \right)_H \quad \forall \zeta \in V_1.
\]
Furthermore, the solution components \( \nabla P, \tilde{P}, \) and \( \nabla Z \) are unique in the spaces \( L^2_\mathcal{P}(\Omega; C^0([0,T]; H^d)) \), \( L^2_\mathcal{P}(\Omega; C^0([0,T]; V_1^*)) \), and \( L^2_\mathcal{P}(\Omega; L^2(0,T; \mathcal{L}^2(K, H^d))) \), respectively.
At this point, we are finally ready to state the necessary conditions for optimality: more specifically, we present here two different versions. The first one is deduced directly by the characterisation of the derivative of $S_1$ in Theorem 2.6, and consists of a variational inequality depending also on the linearised variables. The second one is a refinement of this, as it employs the adjoint problem and only depends on the intrinsic adjoint variables $(P, \tilde{P}, Z)$, not on the linearised ones.

**Theorem 2.8.** Assume A1–A3, C1–C2, and $p \geq 6$. If $u \in \mathcal{U}_{ad}$ is an optimal control for (CP) and $\varphi := S_1(u)$ its respective optimal state, then

$$
\alpha_1 \mathbb{E} \int_Q (\varphi - \varphi_Q)\theta_{v-u} + \alpha_2 \mathbb{E} \int_Q (\varphi(T) - \varphi_T)\theta_{v-u}(T) + \alpha_3 \mathbb{E} \int Q u \cdot (v - u) \geq 0 \quad \forall v \in \mathcal{U}_{ad},
$$

where $\theta_{v-u}$ is the unique first solution component of the linearised system (2.6)–(2.9) with the choice $h := v - u$, in the sense of Theorem 2.6.

**Theorem 2.9.** Assume A1–A3, C1–C2, and C4. If $u \in \mathcal{U}_{ad}$ is an optimal control for (CP) and $\varphi := S_1(u)$ is its respective optimal state, then

$$
\mathbb{E} \int_Q (\varphi \nabla P + \alpha_3 u) \cdot (v - u) \geq 0 \quad \forall v \in \mathcal{U}_{ad},
$$

where $\nabla P$ is the uniquely-determined solution component of the adjoint system (2.10)–(2.13) in the sense of Theorem 2.7. In particular, if $\alpha_3 > 0$, then $u$ is the orthogonal projection of $-\frac{1}{\alpha_3} \varphi \nabla P$ on the closed convex set $\mathcal{U}_{ad}$ in the Hilbert space $L^2_{ad}(\Omega; L^2(0, T; H^d))$.

### 3. Well-posedness of the state system

This section is devoted to the proof of Theorem 2.2 about well-posedness of the state system.

3.1 **Uniqueness.** Let $\{u_i\}_{i=1,2} \subset \mathcal{U}$ and let us denote by $\{(\varphi_1, \mu_1)\}_{i=1,2}$ any respective solutions to (1.1)–(1.4) in the sense of Theorem 2.2. Let us set for brevity of notation $\varphi := \varphi_1 - \varphi_2, \mu := \mu_1 - \mu_2, u := u_1 - u_2$. Then we have

$$
d\varphi - \Delta \mu dt + u \cdot \nabla \varphi_1 dt + u_2 \cdot \nabla \varphi dt = (B(\varphi_1) - B(\varphi_2)) dW, \quad \varphi(0) = 0,
$$

where the equality is intended in the usual variational sense of Theorem 2.2.

Taking $\frac{1}{\sqrt{\kappa}} \in V_1$ as test function yields directly by assumption A3 that $\varphi_0 = 0$, so that actually $\varphi \in L^\infty_{ad}(\Omega; C^0([0, T]; V_0^*)$ and $B(\varphi_1) - B(\varphi_2) \in L^2_{ad}(\Omega; L^2(0, T; L^2(K, V_0^*_0))$. Hence, Itô’s formula for the function $\frac{1}{2} ||\nabla \varphi||_H^2$ yields

$$
\frac{1}{2} ||\nabla \varphi(t)||_H^2 + \int_{Q_t} |\nabla \varphi|^2 + \int_{Q_t} (\Psi'(\varphi_1) - \Psi'(\varphi_2)) \varphi + \int_{Q_t} (u_1 \cdot \nabla \varphi_1 + u_2 \cdot \nabla \varphi) \varphi
$$

$$
= \frac{1}{2} \int_0^t ||\nabla (B(\varphi_1) - B(\varphi_2))(s)||_{L^2(K, H)}^2 ds + \int_0^t (N(\varphi(s), (B(\varphi_1) - B(\varphi_2))(s)) dW(s))_H.
$$

Now, the mean value theorem and assumption A1 give

$$
\int_{Q_t} (\Psi'(\varphi_1) - \Psi'(\varphi_2)) \varphi \geq -C \varphi_1 \int_{Q_t} |\varphi|^2,
$$

while the inclusion $V_1 \hookrightarrow L^6(\Omega)$, the Hölder and the Poincaré-Wirtinger inequalities yield

$$
\int_{Q_t} (u_1 \cdot \nabla \varphi_1 + u_2 \cdot \nabla \varphi_1) \varphi \leq c \int_0^t (||\nabla \varphi_1(s)||_H ||u(s)||_U + ||u_2(s)||_U ||\nabla \varphi_1(s)||_H) ||N(\varphi_1(s))||_{V_1} ds
$$

$$
\leq ||\varphi_1||_{L^\infty(0, T; V_1)}^2 ||u||_{L^2(0, T; U)}^2 + \frac{1}{2} \int_0^t ||\nabla \varphi|^2 + c \int_0^t (1 + ||u_2(s)||_U^2) ||\nabla N(\varphi(s))||_H^2 ds.
$$
Furthermore, assumption A3 ensure that 
\[ \int_0^t \| \nabla N(B(\varphi_1) - B(\varphi_2))(s) \|_{L^2(K,H)}^2 \, ds \leq c \int_{Q_t} |\varphi|^2. \]

Using the compactness inequality (2.1) and rearranging the terms we are left with
\[ \| \nabla \varphi_1 \|_H^2 + \int_{Q_t} |\nabla \varphi|^2 \leq c \| \varphi \|_{L^\infty(0,T;V_1)}^2 \| u \|_{L^2(0,T;U)}^2 + c \int_0^t \left( 1 + \| u_2(s) \|_U^2 \right) \| \nabla \varphi(s) \|_H^2 \, ds \]
\[ + c \int_0^t (\nabla \varphi(s), (B(\varphi_1) - B(\varphi_2))(s) dW(s))_H. \]

(3.1)

On the right-hand side we have, by the Hölder inequality in time,
\[ \int_0^t \left( 1 + \| u_2(s) \|_U^2 \right) \| \nabla \varphi(s) \|_H^2 \, ds \leq \frac{ct}{2} \left( 1 + \| u \|_{L^p(0,T;U)}^2 \right) \| \nabla \varphi \|_{L^1_\infty(0,t;H)}^2, \]
and, thanks to the Burkholder-Davis-Gundy and the Young inequalities, assumption A3, and again the compactness inequality (2.1),
\[ \mathbb{E} \sup_{t \in [0,T]} \left| \int_0^t (\nabla \varphi(s), (B(\varphi_1) - B(\varphi_2))(s) dW(s))_H \right|^{p/2} \leq \frac{1}{8} \mathbb{E} \\| \nabla \varphi \|_{L^p(0,t;H)}^p + c \mathbb{E} \| \varphi \|_{L^p(0,T;H)}^p \]
\[ \leq \frac{1}{8} \mathbb{E} \\| \nabla \varphi \|_{L^1_\infty(0,t;H)}^p + \frac{1}{2} \mathbb{E} \\| \nabla \varphi \|_{L^p(0,t;H)}^p + c \mathbb{E} \| \nabla \varphi \|_{L^p(0,T;H)}^p. \]

Consequently, taking power p/2 at both sides of (3.1) and rearranging the terms yield
\[ \mathbb{E} \| \nabla \varphi \|_{L^p(0,T;H)}^p + \mathbb{E} \| \nabla \varphi \|_{L^p(0,T;U)}^p \leq c \| u \|_{L^p}^p \mathbb{E} \| \varphi \|_{L^1(0,T;V_1)}^p + \frac{ct}{2} \left( 1 + \| u_2 \|_U^p \right) \mathbb{E} \| \nabla \varphi \|_{L^1_\infty(0,T;H)}^p. \]

Hence, setting
\[ T_0 := \left( \frac{1}{2} c^{-1} (1 + \| u_2 \|_U^{-1}) \right)^{2+p} \land T, \]
we get
\[ \mathbb{E} \| \nabla \varphi \|_{L^p(0,T_0;H)}^p + \mathbb{E} \| \nabla \varphi \|_{L^p(0,T_0;U)}^p \leq c \| u \|_{L^p}^p \mathbb{E} \| \varphi \|_{L^1(0,T_1;V_1)}^p + \frac{1}{2} \mathbb{E} \| \nabla \varphi \|_{L^p(0,T_0;H)}^p. \]

Since $T_0$ is independent of the initial time, we can iterate the procedure and close the estimate on each subinterval $[kT_0, (k+1)T_0]$ for all $k \in \mathbb{N}$ until $(k+1)T_0 > T$: summing up, noting that the number of such subintervals is less than $\frac{T}{T_0} + 1$, and renominate $c$ independently of $u_2$, we get then
\[ \| \varphi_1 - \varphi_2 \|_{P^0(\Omega;C^0(0,T;V_1)^*)} \leq c \| u_1 - u_2 \|_U, \]
from which uniqueness of solutions follows.

3.2. Approximation. We turn now to existence of solutions. First of all, for every $\lambda$ let $\beta_\lambda : \mathbb{R} \to \mathbb{R}$ be the Yosida approximation of $\beta$ and $\hat{\beta}_\lambda : \mathbb{R} \to [0, +\infty)$ be the Moreau-Yosida regularisation of $\beta$. We define the approximated double-well potential as
\[ \Psi_\lambda : \mathbb{R} \to \mathbb{R}, \quad \Psi_\lambda(r) := \Psi(0) + \hat{\beta}_\lambda(r) - \frac{C_\Psi}{2} r^2, \quad r \in \mathbb{R}, \]
so that in particular we have $\Psi'_\lambda(r) = \beta_\lambda(r) - C_\Psi r$ for $r \in \mathbb{R}$. Secondly, we define
\[ u_\lambda := \rho_\lambda * u, \]
where $(\rho_\lambda)_\lambda \subset C_0^\infty(\mathbb{R})$ is a classical non-anticipative sequence of mollifiers in time. In particular, let us point out that it holds
\[ u_\lambda \in L^p(\Omega \times (0,T);U), \quad u_\lambda \to u \quad \text{in} \ L^p(\Omega; L^p(0,T;U)) \quad \forall q \geq 1. \]
The approximated system is obtained by replacing \( \Psi' \) with \( \Psi'_\lambda \) and \( u \) with \( u_\lambda \) in (1.1)–(1.4):
\[
d\varphi_\lambda - \Delta \mu_\lambda \, dt + u_\lambda \cdot \nabla \varphi_\lambda \, dt = B(\varphi_\lambda) \, dW \quad \text{in } (0, T) \times \Omega, \tag{3.2}
\]
\[
\mu_\lambda = -\Delta \varphi_\lambda + \Psi'(\varphi_\lambda) \quad \text{in } (0, T) \times \Omega, \tag{3.3}
\]
\[
n \cdot \nabla \varphi_\lambda = n \cdot \nabla \mu_\lambda = 0 \quad \text{in } (0, T) \times \partial \Omega, \tag{3.4}
\]
\[
\varphi_\lambda(0) = \varphi_0 \quad \text{in } \Omega. \tag{3.5}
\]

We formulate (3.2)–(3.5) in an abstract way as
\[
d\varphi_\lambda + (A_\lambda + C_\lambda)(\varphi_\lambda) \, dt = B(\varphi_\lambda) \, dW, \quad \varphi_\lambda(0) = \varphi_0, \tag{3.6}
\]
where the variational operators
\[
A_\lambda : V_2 \to V_2^*, \quad C_\lambda : \Omega \times [0, T] \times V_2 \to V_2^*,
\]
are defined as
\[
\langle A_\lambda(y), \zeta \rangle := \int_\Omega (-\Delta \zeta)(-\Delta y + \Psi'(\lambda)(y)), \quad y, \zeta \in V_2,
\]
and
\[
\langle C_\lambda(\omega, t, y), \zeta \rangle := -\int_\Omega y u_\lambda(\omega, t) \cdot \nabla \zeta, \quad y, \zeta \in V_2, \quad t \in [0, T].
\]

Since \( \Psi'_\lambda \) is Lipschitz-continuous, it is not difficult to show (see for example [68, Lem. 3.1]) that \( A_\lambda \) is weakly monotone, weakly coercive, and linearly bounded, in the sense that there are two constants \( c_\lambda, c'_\lambda > 0 \) such that
\[
\langle A_\lambda(y_1) - A_\lambda(y_2), y_1 - y_2 \rangle \geq c_\lambda \| y_1 - y_2 \|^2_H - c'_\lambda \| y_1 - y_2 \|^2_{V_2} \quad \forall y_1, y_2 \in V_2
\]
and
\[
\| A_\lambda(y) \|_{V_2} \leq c'_\lambda (1 + \| y \|_{V_2}), \quad \forall y \in V_2.
\]

As far as the convection operator \( C_\lambda \) is concerned, since \( \text{div } u_\lambda = 0 \), thanks to the divergence theorem we have
\[
\langle C_\lambda(y_1) - C_\lambda(y_2), y_1 - y_2 \rangle = -\int_\Omega (y_1 - y_2) u_\lambda(\omega, t) \cdot \nabla(y_1 - y_2) = 0,
\]
and, thanks to the Hölder inequality and the inclusion \( V_1 \hookrightarrow L^6(\Omega) \),
\[
\| C_\lambda(y) \|_{V_2} = \sup_{\| \zeta \|_{V_2} \leq 1} \left\{ -\int_\Omega y u_\lambda(\omega, t) \cdot \nabla \zeta \right\} \leq \| y \|_H \| u_\lambda \|_U \leq \| u_\lambda \|_{L^6(\Omega \times (0, T), U)} \| y \|_{V_2} \quad \forall y \in V_2.
\]

Hence, the operator \( A_\lambda + C_\lambda : \Omega \times [0, T] \times V_2 \to V_2^* \) is weakly monotone, weakly coercive, and linearly bounded. Besides, due to the Lipschitz-continuity of \( \Psi'_\lambda \) and the regularity of \( u_\lambda \), it is immediate to check that it is also hemiconvex. Moreover, assumption A3 ensure that \( B : H \to L^2(K, H) \) is Lipschitz-continuous. It follows then by the classical variational approach to SPDEs by Pardoux [66] and Krylov–Rozovskii [55] that the evolution equation (3.6) admits a unique variational solution
\[
\varphi_\lambda \in L^2(\Omega; C^0((0, T); H) \cap L^2(0, T; V_2)).
\]

Let us set \( \mu_\lambda := -\Delta \varphi_\lambda + \Psi'(\varphi_\lambda) \) as the approximated chemical potential.

### 3.3. Uniform estimates

Ito’s formula for the square of the \( H \)-norm yields
\[
\frac{1}{2} \| \varphi_\lambda(t) \|^2_H + \int_{Q_T} |\Delta \varphi_\lambda|^2 + \int_{Q_T} \Psi'(\varphi_\lambda)(-\Delta \varphi_\lambda) - \int_{Q_T} \varphi_\lambda u_\lambda \cdot \nabla \varphi_\lambda = \frac{1}{2} \| \varphi_0 \|^2_H + \frac{1}{2} \int_0^T \| B(\varphi_\lambda(s)) \|^2_{L^2(K, H)} \, ds + \int_0^T \langle \varphi_\lambda(s), B(\varphi_\lambda(s)) \, dW(s) \rangle_H.
\]

Now, on the left-hand side we have, thanks to the monotonicity of \( \beta_\lambda \),
\[
\int_{Q_T} \Psi'(\varphi_\lambda)(-\Delta \varphi_\lambda) = \frac{1}{4} \int_{Q_T} |\Delta \varphi_\lambda|^2 - C_\Psi \int_{Q_T} \varphi_\lambda(-\Delta \varphi_\lambda) \geq \frac{1}{4} \int_{Q_T} |\Delta \varphi_\lambda|^2 - C_\Psi \int_{Q_T} |\varphi_\lambda|^2.
\]
Also, by the Hölder inequality, the inclusion $V_1 \hookrightarrow L^6(\Omega)$, and the elliptic regularity theory, there is $c > 0$ independent of $\lambda$ such that
\[
- \int_{Q_t} \varphi_\lambda u_\lambda \cdot \nabla \varphi_\lambda \geq - \int_0^t \|\varphi_\lambda(s)\|_H \|u_\lambda(s)\|_V \|\varphi(s)\|_{V_2} \, ds \\
\geq - \frac{1}{4} \int_{Q_t} |\Delta \varphi_\lambda|^2 - c^2 \int_0^t \|\varphi_\lambda(s)\|^2_H (1 + \|u_\lambda(s)\|^2_U) \, ds.
\]
Furthermore, noting that $\frac{2}{\gamma_1} \geq 4$ since $\gamma \in [1, 2]$, assumption A3 yields
\[
\frac{1}{2} \int_0^t \|B(\varphi_\lambda(s))\|^2_{L^2(K,H)} \, ds \leq c.
\]
Putting this information together and using assumption on the right-hand side we get, possibly updating the value of $c$,
\[
\frac{1}{2} \|\varphi_\lambda(t\})\|^2_H + \frac{1}{2} \int_{Q_t} |\Delta \varphi_\lambda|^2 \leq \frac{1}{2} \|\varphi_0\|^2_H + c \int_0^t \|\varphi_\lambda(s)\|^2_H (1 + \|u_\lambda(s)\|^2_U) \, ds \\
+ \int_0^t (\varphi_\lambda(s), B(\varphi_\lambda(s))) \, dW(s) \quad \forall t \in [0, T] \quad \mathbb{P}\text{-a.s.}
\]
Taking now power $p/2$ at both sides, the stochastic integral on the right-hand side can be treated again thanks to A3, using classical computations based on the Burkholder-Davis-Gundy inequality (see for example [59, Lem. 4.3]). Consequently, the same iterative argument used in Subsection 3.1 ensures that
\[
\|\varphi_\lambda\|_{L^p_{t\in[0,T];C^0([0,T];H)\cap L^p(\Omega;V_2)\cap L^2(\Omega;V_2))})} \leq c \left(1 + \|u\|_{H}^{\frac{2p}{2+p}}\right).
\]
In order to derive further estimates on $\varphi_\lambda$ and $\mu_\lambda$, we rely on the free-energy estimate. Namely, we consider the approximated energy
\[
\zeta \mapsto E_\lambda(\zeta) := \frac{1}{2} \int_\Omega |\nabla \zeta|^2 + \int_\Omega \Psi'_\lambda(\zeta) \quad \zeta \in V_1.
\]
Clearly, $E_\lambda$ is well-defined and of class $C^1$ in $V_1$, with derivative
\[
DE_\lambda : V_1 \to V_1^* \quad \text{where} \quad DE_\lambda(\zeta) = L + \Psi'_\lambda(\zeta) \quad \zeta \in V_1,
\]
so that in particular we have $DE_\lambda(\varphi_\lambda) = \mu_\lambda$. Moreover, the Lipschitz-continuity of $\Psi'_\lambda$ ensures that $DE_\lambda : V_1 \to V_1^*$ is actually Fréchet-differentiable with
\[
D^2E_\lambda(\zeta)[z_1, z_2] = \int_\Omega \nabla z_1 \cdot \nabla z_2 + \int_\Omega \Psi''_\lambda(\zeta) z_1 z_2 \quad \zeta, z_1, z_2 \in V_1.
\]
Now, for sake of brevity we write directly Itô’s formula for $E_\lambda$ due to the regularity of $\varphi_\lambda$ and $\mu_\lambda$, this is only formal. Nonetheless, we point out that everything can be made rigorous by performing a further approximation on the problem (for example, the classical Faedo–Galerkin approximation of the abstract evolution equation (3.6)). Also, for further details about this, we refer to [68, 72]. We have then
\[
\frac{1}{2} \int_\Omega |\nabla \varphi_\lambda(t)|^2 + \int_\Omega \Psi_\lambda(\varphi_\lambda(t)) + \int_{Q_t} |\nabla \mu_\lambda|^2 = \frac{1}{2} \int_\Omega |\nabla \varphi_0|^2 + \int_\Omega \Psi_\lambda(\varphi_0) + \int_{Q_t} \varphi_\lambda u_\lambda \cdot \nabla \mu_\lambda \\
+ \frac{1}{2} \int_0^t \|\nabla B(\varphi_\lambda(s))\|^2_{L^2(K,H)} \, ds + \sum_{j=0}^{\infty} \int_{Q_{t_j}} \Psi'_\lambda(\varphi_\lambda) |B(\varphi_\lambda) e_j|^2 + \int_0^t (\mu_\lambda(s), B(\varphi_\lambda(s))) \, dW(s) \quad H
\]
Noting that the definition of $\mu_\lambda$ and assumption A1 imply
\[
|\langle \mu_\lambda \rangle| = |\langle \Psi'_\lambda(\varphi_\lambda) \rangle| \leq \|\Psi'_\lambda(\varphi_\lambda)\|_{L^1(\Omega)} \leq c \left(1 + \int_\Omega \Psi_\lambda(\varphi_\lambda)\right).
\]
on the left-hand side we get
\[ \int_{\Omega} \Psi_{\lambda}(\varphi_{\lambda}(t)) \geq \frac{1}{c} |(\mu_{\lambda}(t))_{\text{C}}| - c. \]

On the right-hand side, thanks to the Hölder and Young inequalities, the inclusion \( V_{1} \hookrightarrow L^{6}(\Omega) \), and the estimate (3.7), proceeding as in Subsection 3.1 we have
\[
\int_{\Omega} \Psi_{\lambda}(\varphi_{0}) + \int_{Q_{T}} \varphi_{\lambda} \varphi_{\lambda} \cdot \nabla \mu_{\lambda} \leq \int_{\Omega} \Psi(\varphi_{0}) + \frac{1}{2} \int_{Q_{T}} |\nabla \mu_{\lambda}|^{2} + \frac{1}{2} \int_{0}^{t} \| \varphi_{\lambda}(s) \|_{V_{1}} \| \nabla \mu_{\lambda}(s) \|_{L^{2}} \, ds \leq c + \frac{1}{2} \int_{Q_{T}} |\nabla \mu_{\lambda}|^{2} + c d^{t - \frac{2}{5}} \| \mu_{\lambda} \| \| \nabla \varphi \|_{L^{\infty}(0,t;H)}^{2} \]

Moreover, assumptions A3 and A1 yield, together with the Hölder inequality and (3.7),
\[
\frac{1}{2} \int_{0}^{t} \| \nabla B(\varphi_{\lambda}(s)) \|_{L^{2}(K,H)}^{2} \, ds + \sum_{j=0}^{\infty} \int_{Q_{T}} \Psi_{\lambda}^{(j)}(\varphi_{\lambda}) B(\varphi_{\lambda}) e_{j} \leq c \left( 1 + \int_{0}^{t} \| \varphi_{\lambda}(s) \|_{H}^{2} \, ds \right) + \sum_{j=0}^{\infty} \int_{0}^{t} \| \Psi_{\lambda}^{(j)}(\varphi_{\lambda}) \|_{L^{\infty}(\Omega)} \| B(\varphi_{\lambda}) \|_{L^{2}(0,t;L^{\infty}(\Omega))} \| e_{j} \|_{L^{\infty}(0,t;L^{2}(\Omega))} \leq c + c t \| \varphi \|_{L^{\infty}(0,t;H)}^{2} + c \| \Psi_{\lambda}(\varphi) \|_{L^{\infty}(0,t;L^{1}(\Omega))}.
\]

Finally, the Burkholder–Davis–Gundy and the Poincaré–Wirtinger inequalities give, together with assumption A3,
\[
\mathbb{E} \sup_{r \in [0,t]} \left( \int_{0}^{r} (\mu_{\lambda}(s), B(\varphi_{\lambda}(s))) \, dW(s)_{H} \right)^{p/2} \leq c \mathbb{E} \left( \int_{0}^{t} \| \mu_{\lambda}(s) \|_{H}^{2} \| B(\varphi_{\lambda}(s))_{H} \|_{L^{2}(K,H)}^{2} \, ds \right)^{p/4} \leq c \mathbb{E} \| \mu_{\lambda} \|_{L^{2}(0,t;H)}^{p/2} \mathbb{E} \| \nabla \varphi \|_{L^{\infty}(0,t;H)}^{p} + c \mathbb{E} \left( 1 + \mathbb{E} \| \mu_{\lambda} \|_{L^{2}(0,t;H)}^{p} \right),
\]
for every \( \delta > 0 \), where we have updated the value of \( c \) and \( c_{\delta} \) step–by–step, independently of \( \lambda \). Putting all this information together, choosing \( \delta \) sufficiently small, rearranging the terms, and updating again the value of \( c \), we infer that
\[
\mathbb{E} \| \nabla \varphi_{\lambda} \|_{L^{\infty}(0,t;H)}^{p} + \mathbb{E} \| \Psi_{\lambda}(\varphi) \|_{L^{p/2}(0,t;L^{1}(\Omega))}^{p/2} + \mathbb{E} \| \mu_{\lambda} \|_{L^{p/2}(0,t;L^{1}(\Omega))}^{p} + \mathbb{E} \| \nabla \mu_{\lambda} \|_{L^{p/2}(0,t;H)}^{p} \leq c \left( 1 + \left( \frac{t}{\delta} - 1 \right) \mathbb{E} \| \mu_{\lambda} \|_{L^{2}(0,t;H)}^{p} \right) + t \delta \mathbb{E} \| \Psi_{\lambda}(\varphi) \|_{L^{p/2}(0,t;L^{1}(\Omega))}^{p/2} + t^{p/4} \mathbb{E} \| \mu_{\lambda} \|_{L^{p/2}(0,t;H)}^{p/2} \quad \forall t \in [0,T].
\]

Consequently, we can close the estimate on a certain subinterval \([0,T_0]\), where \( T_0 \) is chosen sufficiently small in order to incorporate the terms on the right-hand side into the corresponding ones on the left. Also, a patching argument as in Subsection 3.1 allows then to extend the estimate to the whole interval \([0,T]\), and we obtain
\[
\| \varphi_{\lambda} \|_{L^{p}(\Omega,L^{\infty}(0,T;V_{1}))} + \| \mu_{\lambda} \|_{L^{p/2}(\Omega,L^{2}(0,T;V_{1}))} + \| \nabla \mu_{\lambda} \|_{L^{p}(\Omega,L^{2}(0,T;H))} + \| \Psi_{\lambda}(\varphi) \|_{L^{p/2}(\Omega,L^{\infty}(0,T;L^{1}(\Omega)))} \leq c \left( 1 + \| \mu \|_{L^{2}(0,T;H)}^{p/2} \right),
\]
which by comparison in \( \mu_{\lambda} = -\Delta \varphi + \varphi^{\prime} \lambda(\varphi) \) and estimate (3.7) gives also
\[
\| \Psi_{\lambda}^{(j)}(\varphi) \|_{L^{p/2}(\Omega,L^{2}(0,T;H))} \leq c \left( 1 + \| \mu \|_{L^{2}(0,T;H)}^{p/2} \right).
\]

Finally, note that by assumption A3 and the estimate (3.8) we have
\[
\| B(\varphi) \|_{L^{\infty}(\Omega \times (0,T);L^{2}(K,H)) \cap L^{p}(\Omega \times (0,T;L^{2}(K,V_{1})))} \leq c,
\]
so that the classical result by Flandoli & Gatarek [38, Lem. 2.1] ensures in particular that
\[
\|I_\lambda := \int_0^\cdot B(\varphi_\lambda(s)) \, dW(s)\|_{L^p_p(\Omega; W^{1,p}(0,T; V_1^*))} \leq c_s \quad \forall s \in (0, 1/2).
\]
(3.10)

Consequently, by comparison in (3.2) it is not difficult to check that
\[
\|\varphi_\lambda\|_{L^p_p(\Omega; W^{1,p}(0,T; V_1^*))} \leq c_s \quad \forall s \in (0, 1/2).
\]
Now, recalling that \(p > \lambda\) such that, as \(s \to \frac{1}{p} \leq \frac{1}{2}\), so that the usual Sobolev embeddings ensure that
\[
W^{1,2}(0,T; V_1^*) \hookrightarrow W^{s,p}(0,T; V_1^*) \quad \forall s \in (0, 1/2),
\]
and we deduce that
\[
\|\varphi_\lambda\|_{L^p_p(\Omega; W^{s,p}(0,T; V_1^*))} \leq c_s \quad \forall s \in (0, 1/2).
\]
(3.11)

3.4. Passage to the limit. From the estimates (3.7)–(3.9), there exists a pair \((\varphi, \mu)\), with
\[
\varphi \in L^p_p(\Omega; L^\infty(0,T; V_1)) \cap L^p_p(\Omega; L^2(0,T; V_2)), \quad \mu \in L^{p/2}_p(\Omega; L^2(0,T; V_1))
\]
such that, as \(\lambda \searrow 0\), on a non-relabelled subsequence we have
\[
\varphi_\lambda \rightharpoonup \varphi \quad \text{in } L^p_p(\Omega; L^\infty(0,T; V_1)) \cap L^p_p(\Omega; L^2(0,T; V_2)),
\]
\[
\mu_\lambda \rightharpoonup \mu \quad \text{in } L^{p/2}_p(\Omega; L^2(0,T; V_1)).
\]

Now, since \(p > 2\), we can fix \(s \in (\frac{1}{p}, \frac{1}{2})\), so that \(sp > 1\): with this choice, by the classical Aubin–Lions–Simon compactness results [73, Cor. 5] we have
\[
L^\infty(0,T; V_1) \cap L^2(0,T; V_2) \cap W^{s,p}(0,T; V_1^*) \hookrightarrow C^0([0,T]; H) \cap L^2(0,T; V_1)
\]
compactly.

Hence, the uniform estimates (3.7), (3.8), and (3.11) yield by a standard argument based on the Prokhorov theorem and the Markov inequality that
the laws of \((\varphi_\lambda)\) are tight on \(C^0([0,T]; H) \cap L^2(0,T; V_1).

Similarly, estimate (3.10) ensures that
the laws of \((I_\lambda)\) are tight on \(C^0([0,T]; H).

Let us show now that, possibly on a further subsequence, we have also the strong convergence
\[
\varphi_\lambda \to \varphi \quad \text{in } C^0([0,T]; H) \cap L^2(0,T; V_1) \quad \mathbb{P}\text{-a.s.}
\]
(3.12)

To this end, we use the following lemma due to Gyöngy & Krylov [51, Lem. 1.1], which characterises the probability in a Polish space.

Lemma 3.1. Let \(\mathcal{X}\) be a Polish space and \((Z_n)_n\) be a sequence of \(\mathcal{X}\)-valued random variables. Then \((Z_n)_n\) converges in probability if and only if for any pair of subsequences \((Z_{n_k})_k\) and \((Z_{n_j})_j\), there exists a joint sub-subsequence \((Z_{n_{k_j}}; Z_{n_{j_k}})_k\) converging in law to a probability measure \(\nu\) on \(\mathcal{X} \times \mathcal{X}\) such that
\[
\nu((\{z_1, z_2\}) \in \mathcal{X} \times \mathcal{X} : z_1 = z_2)) = 1.
\]

We apply this lemma to \(\mathcal{X} = C^0([0,T]; H) \cap L^2(0,T; V_1)\) and \((\varphi_\lambda)\). Given two arbitrary subsequences \((\varphi_{\lambda_k})_k\) and \((\varphi_{\lambda_j})_j\), since the laws of the pairs \((\varphi_{\lambda_k}; \varphi_{\lambda_j})_{k,j}\) are tight on \(C^0([0,T]; H) \cap L^2(0,T; V_1))^2\), there is a joint subsequence \((\varphi_{\lambda_{k_j}}; \varphi_{\lambda_{j_k}})\) converging weakly to a probability measure \(\nu\) on \((C^0([0,T]; H) \cap L^2(0,T; V_1))^2\). By the Skorokhod representation theorem [53, Thm. 2.7] and [76, Thm. 1.10.4, Add. 1.10.5], there exist a new probability space \((\Omega', \mathcal{F}', \mathbb{P}')\) and measurable maps \(\phi_i : (\Omega', \mathcal{F}') \to (\Omega, \mathcal{F})\), such that \(\mathbb{P}' \circ \phi_i^{-1} = \mathbb{P}\) for every \(i \in \mathbb{N}\) and
\[
(\varphi_{\lambda_{k_j}}; \varphi_{\lambda_{j_k}}) := (\varphi_{\lambda_{k_j}}; \varphi_{\lambda_{j_k}}) \circ \phi_j \to (\varphi_1; \varphi_2) \quad \text{in } (C^0([0,T]; H) \cap L^2(0,T; V_1))^2, \quad \mathbb{P}'\text{-a.s.},
\]
for some measurable random variables
\[
(\varphi_1, \varphi_2) : (\Omega', \mathcal{F}') \to (C^0([0,T]; H) \cap L^2(0,T; V_1))^2.
\]
Similarly, we have
\[
(u_{k_1}^0, u_{k_2}^0) := (u_{\lambda_{k_1}}, u_{\lambda_{k_2}}) \circ \phi_t \to (u_1^0, u_2^0)
\]
in \( L^p(0,T;U^2) \), \( \mathbb{P} \)-a.s.,
\[
(I_{k_1}^0, I_{k_2}^0) := (I_{\lambda_{k_1}}, I_{\lambda_{k_2}}) \circ \phi_t \to (I_1^0, I_2^0)
\]
in \( C^0([0,T];H^2) \), \( \mathbb{P} \)-a.s.,
\[
W_t^i := W \circ \phi_t \to W^t
\]
in \( C^0([0,T];K) \), \( \mathbb{P} \)-a.s.

for some measurable random variables
\[
(u_1^0, u_2^0) : (\Omega', \mathcal{F}') \to L^p(0,T;U)
\]
and
\[
(I_1^0, I_2^0) : (\Omega', \mathcal{F}') \to C^0([0,T];H^2), \quad W^t : (\Omega', \mathcal{F}') \to C^0([0,T];U).
\]
Now, since \( u_\lambda \to u \) in \( L^p(0,T;U) \) \( \mathbb{P} \)-almost surely on the whole sequence \( \lambda \), for every arbitrary \( f \in C^0(\mathbb{R}) \cap L^\infty(\mathbb{R}) \) we have
\[
E' \left[ \int_0^T \left( \|u_1^0 - u_2^0\|_{L^p(0,T;U)} \right)^2 \right] = \lim_{i \to \infty} E' \left[ \int_0^T \left( \|u_{\lambda_{k_i}} - u_{\lambda_{k_i}}^0\|_{L^p(0,T;U)} \right)^2 \right] = 0,
\]
and
\[
E' \left[ \int_0^T \left( \|u_1^0 - u_2^0\|_{L^p(0,T;U)} \right)^2 \right] = \lim_{i \to \infty} E' \left[ \int_0^T \left( \|u_{\lambda_{k_i}} - u_{\lambda_{k_i}}^0\|_{L^p(0,T;U)} \right)^2 \right] = 0,
\]
from which \( u_1^0 = u_2^0 \) \( \mathbb{P} \)-almost surely due to the arbitrariness of \( f \). Let us set then \( u_i^0 := u_1^0 = u_2^0 \) and \( (u_{\lambda_{k_i}}^0, u_{\lambda_{k_i}}^1) := (\mu_{\lambda_{k_i}}, \mu_{\lambda_{k_i}}^1) \circ \phi_t \); since the maps \( \phi_t \) preserve the laws, from the uniform estimates (3.7)–(3.9) we deduce also that
\[
(\varphi_{\lambda_{k_i}}, \varphi_{\lambda_{k_i}}^1) \to (\varphi_1, \varphi_2) \quad \text{in} \quad L^p_{\mathcal{F}'}(\Omega'; C^0([0,T];H) \cap L^2(0,T;V_1))^2 \quad \forall \ell \in [1,p),
\]
\[
(\varphi_{\lambda_{k_i}}, \varphi_{\lambda_{k_i}}^1) \to (\varphi_1, \varphi_2) \quad \text{in} \quad L^p_{\mathcal{F}'}(\Omega'; L^\infty(0,T;V_1))^2 \cap L^p_{\mathcal{F}'}(\Omega'; L^2(0,T;V_2))^2,
\]
\[
(\mu_{\lambda_{k_i}}, \mu_{\lambda_{k_i}}^1) \to (\mu_1^0, \mu_2^0) \quad \text{in} \quad L^p_{\mathcal{F}'}(\Omega'; L^2(0,T;V_1))^2,
\]
\[
(u_{\lambda_{k_i}}^0, u_{\lambda_{k_i}}^1) \to (u_i^0, u_i^1) \quad \text{in} \quad L^\infty_{\mathcal{F}'}(\Omega'; L^p(0,T;U))^2,
\]
for some measurable random variables
\[
(\mu_1^0, \mu_2^0) : (\Omega', \mathcal{F}') \to L^2(0,T;V_1)^2.
\]
Now, if we introduce the filtration \( \mathcal{F}'_{i,t} \in [0,T] \) as
\[
\mathcal{G}'_{i,t} := \sigma \{ \varphi_{\lambda_{k_i}}(s), \varphi_{\lambda_{k_i}}^1(s), \mu_{\lambda_{k_i}}(s), \mu_{\lambda_{k_i}}^1(s), u_{\lambda_{k_i}}(s), u_{\lambda_{k_i}}^1(s), W_t(s), I_{\lambda_{k_i}}^0(s), I_{\lambda_{k_i}}^1(s) : s \leq t \},
\]
using classical representation theorems for martingales (see [38] and [23, § 8.4]) we have that \( W_t^i \) is a cylindrical Wiener process on \( (\Omega', \mathcal{F}', (\mathcal{F}'_{i,t})_{t \in [0,T]}, \mathbb{P}) \) and
\[
I_{\lambda_{k_i}} = \int_0^T B(\varphi_{\lambda_{k_i}}(s)) dW_t^i(s), \quad I_{\lambda_{k_i}}^1 = \int_0^T B(\varphi_{\lambda_{k_i}}^1(s)) dW_t^i(s),
\]
so that on the new probability space \( (\Omega', \mathcal{F}', \mathbb{P}) \) we have
\[
d\varphi_{\lambda_{k_i}} - \Delta \mu_{\lambda_{k_i}} dt + u_{\lambda_{k_i}} \cdot \nabla \varphi_{\lambda_{k_i}} dt = B(\varphi_{\lambda_{k_i}}) dW_t^i, \quad \varphi_{\lambda_{k_i}}(0) = \varphi_0,
\]
\[
d\varphi_{\lambda_{k_i}}^1 - \Delta \mu_{\lambda_{k_i}}^1 dt + u_{\lambda_{k_i}}^1 \cdot \nabla \varphi_{\lambda_{k_i}}^1 dt = B(\varphi_{\lambda_{k_i}}^1) dW_t^i, \quad \varphi_{\lambda_{k_i}}^1(0) = \varphi_0,
\]
where the equations are intended in the usual variational sense (3.6). Now, the strong convergences of \( (\varphi_{\lambda_{k_i}}, \varphi_{\lambda_{k_i}}^1) \) imply, together with the Lipschitz-continuity of \( B \), that
\[
(B(\varphi_{\lambda_{k_i}}), B(\varphi_{\lambda_{k_i}}^1)) \to (B(\varphi_1), B(\varphi_2)) \quad \text{in} \quad L^p_{\mathcal{F}'}(\Omega'; C^0([0,T]; L^2(K,H)))^2 \quad \forall \ell \in [1,p).
\]
Introducing then the limiting filtration \( (\mathcal{F}'_{i,t})_{t \in [0,T]} \) as
\[
\mathcal{G}'_{i,t} := \sigma \{ \varphi_1(s), \varphi_2(s), \mu_1(s), \mu_2(s), u(s), W_t(s), I_1^0(s), I_1^1(s) : s \leq t \}, \quad t \in [0,T],
\]

a classical argument based again on the martingale representation theorem (see [38] and [23, § 8.4]) yields the identification

\[ I_1' = \int_0^t B(\varphi_1'(s)) \, dW'(s), \quad I_2' = \int_0^t B(\varphi_2'(s)) \, dW'(s). \]

Moreover, the strong convergences of \((\varphi_{\lambda_k}', \varphi_{\lambda_k}')\), together with the uniform estimate (3.9) on the nonlinearities also give

\[ (\Psi_{\lambda_k}', (\varphi_{\lambda_k}')) \to (\Psi'(\varphi_1'), (\Psi'(\varphi_2'))) \quad \text{in} \quad L_*^{3/2}((\Omega'; L^2(0, T; H))^2). \]

Putting all this information together, we deduce that \((\varphi_1', \varphi_2')\) solves the limit problem (1.1)–(1.4) in the sense of Theorem 2.2 on the new probability space \((\Omega', \mathcal{F}', \mathbb{P}')\), namely

\[
\begin{align*}
\frac{d}{dt} \varphi_1' - \Delta \mu_1' + \mathbf{u}' \cdot \nabla \varphi_1' &= B(\varphi_1') \, dW', \quad \varphi_1'(0) = \varphi_0, \\
\frac{d}{dt} \varphi_2' - \Delta \mu_2' + \mathbf{u}' \cdot \nabla \varphi_2' &= B(\varphi_2') \, dW', \quad \varphi_2'(0) = \varphi_0.
\end{align*}
\]

Since we have already proved uniqueness of solutions in Subsection 3.1, we deduce that

\[
\nu(\{(z_1, z_2) \in X^2 : z_1 = z_2\}) = \mathbb{P}'\left\{ \|\varphi_1' - \varphi_2'\|_{C^0([0, T]; H) \cap L^2(0, T; V_1)} = 0 \right\} = 1.
\]

so that Lemma 3.1 ensures the strong convergence (3.12) also on the original probability space \((\Omega, \mathcal{F}, \mathbb{P})\). Proceeding now in exactly the same way on \((\Omega, \mathcal{F}, \mathbb{P})\) instead, it is a standard matter to show that \((\varphi, \mu)\) is the unique solution to the state system (1.1)–(1.4). Clearly, the global estimate (2.2) follows directly by the computations in Subsection 3.3 and assumption A3.

3.5. Continuous dependence. Here we conclude the proof of Theorem 2.2 by showing the continuous dependence estimates (2.3)–(2.4).

First of all, (2.3) is a consequence of the already proved (2.2) and Subsection 3.1. Now, let us focus on proving (2.4). To this end, we use the same notation of Subsection 3.1 and use Itô’s formula for the square of the \(H\)-norm instead, getting

\[
\frac{1}{2} \|\varphi(t)\|_H^2 + \int_{Q_t} |\Delta \varphi|^2 - \int_{Q_t} (\Psi(\varphi_1) - \Psi(\varphi_2)) \Delta \varphi + \int_{Q_t} (\mathbf{u} \cdot \nabla \varphi_1 + \mathbf{u}_2 \cdot \nabla \varphi_2) \varphi
\]

\[
= \frac{1}{2} \int_0^t \|B(\varphi_1(s)) - B(\varphi_2(s))\|_{L^2(K, H)}^2 \, ds + \int_0^t (\varphi(s), (B(\varphi_1(s)) - B(\varphi_2(s))) \, dW(s))_H.
\]

The third term on the left hand side can be handled thanks to assumption A1, the Hölder and Young inequalities, and the embedding \(V_1 \hookrightarrow L^6(O)\), as

\[
\int_{Q_t} (\Psi(\varphi_1) - \Psi(\varphi_2)) \Delta \varphi \leq \frac{1}{2} \int_{Q_t} |\Delta \varphi|^2 + c \int_{Q_t} (1 + |\varphi_1|^4 + |\varphi_2|^4) |\varphi|^2
\]

\[
\leq \frac{1}{2} \int_{Q_t} |\Delta \varphi|^2 + \int_0^t \left( 1 + \|\varphi_1(s)\|_{L^6(D)}^4 + \|\varphi_2(s)\|_{L^6(D)}^4 \right) \|\varphi(s)\|_{L^6(D)}^2 \, ds
\]

\[
\leq \frac{1}{2} \int_{Q_t} |\Delta \varphi|^2 + \left( 1 + \|\varphi_1\|_{L^6(0, T; V_1)}^4 + \|\varphi_2\|_{L^6(0, T; V_1)}^4 \right) \|\varphi\|_{L^2(0, T; V_1)}^2.
\]

The convection terms on the right-hand side can be treated similarly using the divergence theorem, the Hölder and Young inequalities, and the inclusion \(L^6(\Omega) \hookrightarrow V_1\) as

\[
\int_{Q_t} (\mathbf{u} \cdot \nabla \varphi_1 + \mathbf{u}_2 \cdot \nabla \varphi_2) \varphi = \int_{Q_t} \mathbf{u} \cdot \nabla \varphi_1 \varphi \leq \|\varphi\|_{L^2(0, T; V_1)}^2 + c \|\varphi_1\|_{L^6(0, T; V_1)} \|\mathbf{u}\|_{L^6(0, T; U)}^2.
\]
Hence, we rearrange the terms and take power $p/6$ at both sides, obtaining, thanks to the Hölder and Young inequalities,

\[
\begin{aligned}
&\mathbb{E}\|\varphi\|_{L^6(0,T;H)}^{p/3} + \mathbb{E}\|\Delta \varphi\|_{L^6(0,T;H)}^{p/3} \\
&\leq c \left[ 1 + \|\varphi_1\|_{L^p(\Omega; L^\infty(0,T;V_1))}^{p/3} + \|\varphi_2\|_{L^p(\Omega; L^\infty(0,T;V_1))}^{p/3} \right] \|\varphi\|_{L^p_{\sigma}(\Omega; L^2(0,T;V_1))}^{p/3} + c \mathbb{E}\|\varphi\|_{L^2(0,T;V_1)}^{p/3} \\
&+ c \|\varphi_1\|_{L^p(\Omega; L^\infty(0,T;V_1))}^{p/3} \|\mathbf{u}\|_{\mathcal{U}}^{p/3} + c \mathbb{E} \sup_{t \in [0,T]} \int_0^t (\varphi(s), (B(\varphi_1(s)) - B(\varphi_2(s))) dW(s))_H^{p/6}
\end{aligned}
\]

where the Burkholder-Davis-Gundy inequality and the Lipschitz-continuity of $(\cdot)$ follows from the already proved estimates (2.2)–(2.3). This concludes the proof of Theorem 2.2.

4. Existence of optimal controls

In this section we prove Theorem 2.5, showing that the optimisation problem (CP) always admits a relaxed optimal control $u \in \mathcal{U}_{ad}$ and a deterministic optimal control $u^{det} \in \mathcal{U}_{ad}^{det}$. The main idea is to use the direct method from calculus of variations, combined with a stochastic compactness argument.

Let $(u_n)_n \subset \mathcal{U}_{ad}$ be a minimising sequence for the functional $\tilde{J}$, in the sense that

\[
\tilde{J}(u_n) \searrow \inf_{\mathcal{U}_{ad}} \tilde{J}(\mathbf{v}),
\]

and define $(\varphi_n, \mu_n, \xi)_n$ as the unique respective solutions to the state system (1.1)–(1.4), in the sense of Theorem 2.2. Thanks to the definition of $\mathcal{U}_{ad}$ and the estimate (2.2), we deduce that there exist $u \in \mathcal{U}_{ad}$ and a triplet $(\varphi, \mu, \xi)$ with

\[
\begin{aligned}
&\varphi \in L^p_{\sigma}(\Omega; C^0([0,T]; H) \cap L^2(0,T; V_2)) \cap L^p_{\sigma}(\Omega; L^\infty(0,T; V_1)), \\
&\mu \in L^{p/2}_{\sigma}(\Omega; L^2(0,T; V_1)), \\
&\xi \in L^{p/2}_{\sigma}(\Omega; L^2(0,T; H)),
\end{aligned}
\]

such that, as $n \to \infty$, possibly on a subsequence,

\[
\begin{aligned}
&\varphi_n \rightharpoonup^* \varphi \quad \text{in } L^p_{\sigma}(\Omega; L^\infty(0,T; V_1)) \cap L^p_{\sigma}(\Omega; L^2(0,T; V_2)), \\
&\mu_n \rightharpoonup \mu \quad \text{in } L^{p/2}_{\sigma}(\Omega; L^2(0,T; V_1)), \\
&\Psi(\varphi_n) \rightharpoonup \xi \quad \text{in } L^{p/2}_{\sigma}(\Omega; L^2(0,T; H)), \\
&u_n \rightharpoonup^* u \quad \text{in } L^{p/2}_{\sigma}(\Omega; L^p(0,T; U)).
\end{aligned}
\]

Assumption A3 and the uniform estimates on $(\varphi_n)_n$ ensure also that

\[
\|B(\varphi_n)\|_{L^p(\Omega; L^p(0,T; V_1))} \leq c,
\]

so that in particular

\[
\left\| \int_0^s B(\varphi_n(s)) dW(s) \right\|_{L^p_{\sigma}(\Omega; W^{s,p}(0,T; V_1))} \leq c_s \quad \forall s \in (0,1/2).
\]

By comparison in the equation (1.1) we infer then

\[
\|\varphi_n\|_{L^p_{\sigma}(\Omega; W^{s,p}(0,T; V_1))} \leq c_s \quad \forall s \in (0,1/2),
\]

which ensures that the laws of $(\varphi_n)_n$ are tight on the space $C^0([0,T]; H) \cap L^2(0,T; V_1)$. We argue now on the same line of Subsection 3.4. As a consequence of the Skorokhod theorem there is a probability
space \((\Omega', \mathcal{F}', \mathbb{P}')\) and measurable maps \(\phi_i : (\Omega', \mathcal{F}') \to (\Omega, \mathcal{F})\) with \(\mathbb{P}' \circ \phi_i^{-1} = \mathbb{P}\) for all \(i \in \mathbb{N}\), such that
\[
\begin{align*}
\varphi_{n,i} :&= \varphi_{n,i} \circ \phi_i \to \varphi' \quad \text{in} \ L^p_{\mu}(\Omega'; C^0([0, T]; H) \cap L^2(0, T; V_I)) \quad \forall \ell \in [1, p),
\varphi_{n,i} :&= \varphi' \quad \text{in} \ L^p_{\mu}(\Omega'; L^\infty(0, T; V_I)) \cap L^p_{\nu}(\Omega'; L^2(0, T; V_2)),
\mu_{n,i} :&= \mu_{n,i} \circ \phi_i \to \mu' \quad \text{in} \ L^{p/2}_{\nu}(\Omega'; L^2(0, T; V_1)),
\mu_{n,i} :&= u_{n,i} \circ \phi_i \to u' \quad \text{in} \ L^\infty_{\nu}(\Omega'; L^p(0, T; U)),
\varphi_{Q,i} :&= \varphi_Q \circ \phi_i' \to \varphi'_Q \quad \text{in} \ L^p_{\mu}(\Omega'; L^2(0, T; H)),
\varphi_{T,i} :&= \varphi_T \circ \phi_i \to \varphi'_T \quad \text{in} \ L^2(\Omega', \mathcal{F}_T'; H).
\end{align*}
\]
Furthermore, on the new probability space we have
\[
d\varphi'_{n,i} - \Delta \mu_{n,i} \, dt + u'_{n,i} \cdot \nabla \varphi'_{n,i} \, dt = B(\varphi'_{n,i}) \, dW_t', \quad \varphi'_{n,i}(0) = \varphi_0,
\]
where the stochastic integral are intended with respect to a suitably defined filtration \((\mathcal{F}_t, t \in [0, T])\). Proceeding as in Subsection 3.4, we infer that
\[
\Psi'(\varphi_{n,i}) \to \Psi' \quad \text{in} \ L^{p/2}_{\nu}(\Omega'; L^2(0, T; H)),
\]
so that by assumption \(A_3\) and the martingale representation theorem we can pass to the limit as \(i \to \infty\) on the new probability space and get
\[
d\varphi' - \Delta \mu' \, dt + u' \cdot \nabla \varphi' \, dt = B(\varphi') \, dW', \quad \varphi'(0) = \varphi_0.
\]
This shows that \(u' \in \mathcal{U}_{ad}\) and that \((\varphi', \mu') = S(u')\). To conclude that \(u'\) is a relaxed optimal control for the optimisation problem (CP), we note that by the weak lower semicontinuity of the cost functional \(J\) we have
\[
\tilde{J}(u') = \frac{\alpha_1}{2} \mathbb{E} \int_Q |\varphi' - \varphi_Q|^2 + \frac{\alpha_2}{2} \mathbb{E} \int_Q |\varphi'(T) - \varphi_T|^2 + \frac{\alpha_3}{2} \mathbb{E} \int_Q |u'|^2
\leq \liminf_{i \to \infty} \left( \frac{\alpha_1}{2} \mathbb{E} \int_Q |\varphi_{n,i}' - \varphi_{Q,i}'|^2 + \frac{\alpha_2}{2} \mathbb{E} \int_Q |\varphi_{n,i}'(T) - \varphi_{T,i}'|^2 + \frac{\alpha_3}{2} \mathbb{E} \int_Q |u_{n,i}'|^2 \right)
= \liminf_{i \to \infty} \left( \frac{\alpha_1}{2} \mathbb{E} \int_Q |\varphi_{n,i}' - \varphi_{Q,i}'|^2 + \frac{\alpha_2}{2} \mathbb{E} \int_Q |\varphi_{n,i}'(T) - \varphi_{T,i}'|^2 + \frac{\alpha_3}{2} \mathbb{E} \int_Q |u_{n,i}'|^2 \right)
= \inf_{v \in \mathcal{U}_{ad}} \tilde{J}(v),
\]
so that \(u' \in \mathcal{U}_{ad}\) is a relaxed optimal control in the sense of Definition 2.4.

In order to show existence of a deterministic optimal control, the argument is similar. We start taking a minimising sequence \((u_n)_n \subset \mathcal{U}_{ad}^{det}\) such that
\[
\tilde{J}(u_n) \sim \inf_{v \in \mathcal{U}_{ad}^{det}} \tilde{J}(v).
\]
Arguing exactly as above, thanks to the fact that \((u_n)_n\) are deterministic, in this case we have that \(u'_n = u_n\) for every \(i \in \mathbb{N}\). Consequently, in this case we can \((\varphi_{n})_n\) inherits some strong compactness properties on the original probability space, using a similar argument to the one of Subsection 3.4, by employing Lemma 3.12. Namely, we infer the strong convergence
\[
\varphi_n \to \varphi \quad \text{in} \ C^0([0, T]; H) \cap L^2(0, T; V_I), \quad \mathbb{P}\text{-a.s.}
\]
on the original probability space \((\Omega, \mathcal{F}, \mathbb{P})\). It follows then that \(\xi = \Psi'(\varphi)\) almost everywhere, and letting \(n \to \infty\) yields
\[
d\varphi - \Delta \mu \, dt + u \cdot \nabla \varphi \, dt = B(\varphi) \, dW, \quad \varphi(0) = \varphi_0,
\]
so that \((\varphi, \mu) = S(u)\). At this point, the conclusion follows as above by lower semicontinuity of the cost functional.
5. Linearised System and Differentiability of the Control-to-State Map

The aim of this section is to prove that the linearised state system (2.6)–(2.7) is well-posed and to characterise its solution as the derivative on the control-to-state map. Namely, we prove here Theorem 2.6.

5.1. Existence. Let $u \in \tilde{U}_{ad}$ and $h \in U$ be arbitrary and fixed. Using the notation of Subsection 3.2, we consider the approximated linearised problem

\[
\frac{d\theta_{h,\lambda}}{dt} - \Delta \theta_{h,\lambda} + u \cdot \nabla \varphi + u \cdot \nabla \theta_{h,\lambda} = DB(\varphi)\theta_{h,\lambda} \, dW \quad \text{in } (0, T) \times \mathcal{O},
\]

(5.1)

\[
\nu_{h,\lambda} = -\Delta \theta_{h,\lambda} + \Psi'_{h,\lambda}(\varphi)\theta_{h,\lambda} \quad \text{in } (0, T) \times \mathcal{O},
\]

(5.2)

\[
\n \cdot \nabla \theta_{h,\lambda} = \n \cdot \nabla v_{h,\lambda} = 0 \quad \text{in } (0, T) \times \partial \mathcal{O},
\]

(5.3)

\[
\theta_{h,\lambda}(0) = 0 \quad \text{in } \mathcal{O}.
\]

(5.4)

Noting that $\Psi'_{h,\lambda}(\varphi) \in L^\infty(\Omega \times Q)$, the classical variational approach ensures existence and uniqueness of the approximated solution

\[
\theta_{h,\lambda} \in L^2_\nu(\Omega; C^0([0, T]; H) \cap L^2(0, T; V_2)),
\]

\[
\nu_{h,\lambda} = -\Delta \theta_{h,\lambda} + \Psi'_{h,\lambda}(\varphi)\theta_{h,\lambda} \in L^2_\nu(\Omega; L^2(0, T; H)),
\]

in the sense that, for every $\zeta \in V_2$, for every $t \in [0, T]$, $\mathbb{P}$-almost surely,

\[
(\theta_{h,\lambda}(t), \zeta)_H - \int_{Q_t} \nu_{h,\lambda} \Delta \zeta - \int_{Q_t} (\varphi h + \theta_{h,\lambda} u) \cdot \nabla \zeta = \left(\int_0^t DB(\varphi)\theta_{h,\lambda} \, dW(s), \zeta\right)_H.
\]

(5.5)

Noting that $\theta_{h,\lambda}(0) = 0$, we can write Itô’s formula for $\frac{1}{2} \|\nabla N\theta_{h,\lambda}\|_H^2$, getting

\[
\frac{1}{2} \|\nabla N\theta_{h,\lambda}(t)\|_H^2 + \int_{Q_t} |\nabla \theta_{h,\lambda}|^2 = - \int_{Q_t} \Psi'_{h,\lambda}(\varphi)\theta_{h,\lambda}^2 + \int_{Q_t} (\varphi h + \theta_{h,\lambda} u) \cdot \nabla \theta_{h,\lambda}
\]

\[
+ \frac{1}{2} \int_0^t \|\nabla NDB(\varphi(s))\theta_{h,\lambda}(s)\|_{L^2(K, H)}^2 \, ds + \int_0^t (N\theta_{h,\lambda}(s), DB(\varphi(s))\theta_{h,\lambda}(s) \, dW(s))_H.
\]

Now, assumption A1, the Hölder–Young inequalities and the compactness inequality (2.1), and the embedding $V_1 \hookrightarrow L^0(\mathcal{O})$ give, for all $\varepsilon > 0$,

\[
- \int_{Q_t} \Psi'_{h,\lambda}(\varphi)\theta_{h,\lambda}^2 + \int_{Q_t} (\varphi h + \theta_{h,\lambda} u) \cdot \nabla \theta_{h,\lambda}
\]

\[
\leq \varepsilon \int_{Q_t} |\nabla \theta_{h,\lambda}|^2 H + \|\varphi\|^2_{L^\infty(0, T; V_1)} + c \varepsilon \int_0^t \left(1 + \|h(s)\|_{L^2}^2 + \|u(\lambda)\|_{L^2}^2\right) \|\nabla N\theta_{h,\lambda}(s)\|_H^2 \, ds.
\]

Similarly, by C2 and again the compactness inequality (2.1), we have

\[
\frac{1}{2} \int_0^t \|\nabla NDB(\varphi(s))\theta_{h,\lambda}(s)\|_{L^2(K, H)}^2 \, ds \leq \varepsilon \int_{Q_t} |\nabla \theta_{h,\lambda}|^2 H + c \varepsilon \int_0^t \|\nabla N\theta_{h,\lambda}(s)\|_H^2 \, ds.
\]

As for the stochastic integral, the Burkholder-Davis-Gundy and Young inequalities give (see for example [60, Lem. 4.1]), together with (2.1) and C2

\[
\mathbb{E} \sup_{r \in [0, T]} \left|\int_0^r (N\theta_{h,\lambda}(s), DB(\varphi(s))\theta_{h,\lambda}(s) \, dW(s))_H \right|^{p/2}
\]

\[
\leq \varepsilon \mathbb{E} \|\nabla \theta_{h,\lambda}\|^p_{L^p(0, T; H)} + c \varepsilon \mathbb{E} \|\theta_{h,\lambda}\|^p_{L^p(0, T; H)}
\]

\[
\leq \varepsilon \mathbb{E} \|\nabla \theta_{h,\lambda}\|^p_{L^p(0, T; H)} + c \varepsilon \mathbb{E} \|\nabla \theta_{h,\lambda}\|^p_{L^p(0, T; H)}.
\]

Consequently, using the same iterative--patching argument of Subsection 3.1, raising to power $p/2$, taking supremum in time and expectations, we infer that

\[
\|\theta_{h,\lambda}\|_{L^p_{\nu}(\Omega; C^0([0, T]; V_1) \cap L^2(0, T; V_1))} \leq c.
\]

(5.6)
Now, Itô’s formula for $\frac{1}{2} \| \theta_{h,\lambda} \|_{H}^{2}$ yields
\[
\frac{1}{2} \| \theta_{h,\lambda} \|_{H}^{2} + \int_{Q_{t}} |\Delta \theta_{h,\lambda}|^{2} = \int_{Q_{t}} (\varphi h + \theta_{h,\lambda} u_{\lambda}) \cdot \nabla \theta_{h,\lambda} + \int_{Q_{t}} \Psi''(\varphi) \theta_{h,\lambda} \Delta \theta_{h,\lambda}
\]
\[
+ \frac{1}{2} \int_{0}^{t} \| DB(\varphi(s)) \theta_{h,\lambda}(s) \|_{L^{2}(K,H)}^{2} \, ds + \int_{0}^{t} (\theta_{h,\lambda}(s), DB(\varphi(s)) \theta_{h,\lambda}(s)) \, dW(s)_{H},
\]
where by the divergence theorem we have
\[
\int_{Q_{t}} (\varphi h + \theta_{h,\lambda} u_{\lambda}) \cdot \nabla \theta_{h,\lambda} = \int_{Q_{t}} \varphi h \cdot \nabla \theta_{h,\lambda}.
\]

Hence, it is not difficult to see that, using again the Hölder, Young and Burkholder–Davis–Gundy inequalities, assumption $C_{2}$, and the estimate (5.6), all the terms on the right-hand side can be handled, except the one containing $\Psi''$. For this one, we proceed using $C_{1}$, the embedding $V_{1} \hookrightarrow L^{0}(\Omega)$, as
\[
\int_{Q_{t}} \Psi''(\varphi) \theta_{h,\lambda} \Delta \theta_{h,\lambda} \leq \varepsilon \int_{Q_{t}} |\Delta \theta_{h,\lambda}|^{2} + c_{\varepsilon} \int_{0}^{t} \left( 1 + \| \varphi(s) \|_{V_{1}}^{4} \right) \| \theta_{h,\lambda}(s) \|_{V_{1}}^{2} \, ds
\]
\[
\leq \varepsilon \int_{Q_{t}} |\Delta \theta_{h,\lambda}|^{2} + c_{\varepsilon} \left( 1 + \| \varphi \|_{L^{\infty}(0,T;V_{1})} \right) \| \theta_{h,\lambda} \|_{L^{2}(0,T;V_{1})}^{2},
\]
where, thanks to (5.6) and the Hölder inequality,
\[
\| \varphi \|_{L^{\infty}(0,T;V_{1})} \| \theta_{h,\lambda} \|_{L^{2}(0,T;V_{1})} \|_{L^{2}(0,T;V_{1})} \leq \| \varphi \|_{L^{p}(0,T;L^{\infty}(0,T;V_{1}))} \| \theta_{h,\lambda} \|_{L^{p}(0,T;L^{2}(0,T;V_{1}))} \leq c.
\]
Consequently, we deduce that
\[
\| \theta_{h,\lambda} \|_{L^{p}(0,T;L^{2}(0,T;V_{1}))} \leq c,
\]
from which, by comparison in (5.2),
\[
\| \nu_{h} \|_{L^{p}(0,T;L^{2}(0,T;H))} \leq c.
\]

We infer the existence of $(\theta_{h}, \nu_{h})$ with
\[
\theta_{h} \in L^{p}_{\omega}(\Omega; C^{0}([0,T]; V_{1}^{*}) \cap L^{2}(0,T; V_{1})) \cap L^{p/3}(\Omega; L^{\infty}(0,T; H)) \cap L^{p/3}(\Omega; L^{2}(0,T; V_{2})),
\]
\[
\nu_{h} \in L^{p/3}(\Omega; L^{2}(0,T; H)),
\]
such that, as $\lambda \searrow 0$ (possibly on a subsequence),
\[
\theta_{h,\lambda} \rightharpoonup \theta_{h} \quad \mbox{in} \quad L^{p}_{\omega}(\Omega; L^{\infty}(0,T; V_{1}^{*}) \cap L^{p/3}(\Omega; L^{\infty}(0,T; H)) ,
\]
\[
\theta_{h,\lambda} \rightharpoonup \theta_{h} \quad \mbox{in} \quad L^{p}_{\omega}(\Omega; L^{2}(0,T; V_{1})) \cap L^{p/3}(\Omega; L^{2}(0,T; V_{2})) ,
\]
\[
\nu_{h,\lambda} \rightharpoonup \nu_{h} \quad \mbox{in} \quad L^{p/3}(\Omega; L^{2}(0,T; H)) .
\]

Since the systems (5.1)–(5.4) and (2.6)–(2.9) are linear, the passage to the limit is straightforward. Indeed, by assumption $C_{2}$ and the dominated convergence theorem, it follows that
\[
DB(\varphi) \theta_{h,\lambda} \rightharpoonup DB(\varphi) \theta_{h} \quad \mbox{in} \quad L^{p}_{\omega}(\Omega; L^{2}(0,T; L^{2}(K,H))).
\]

Moreover, thanks to $C_{1}$ and the regularity of $\varphi$ we have $\Psi''(\varphi) \in L^{3}(\Omega; L^{\infty}(0,T; L^{3}(\Omega)))$, so in particular
\[
\Psi''(\varphi) \to \Psi''(\varphi) \quad \mbox{in} \quad L^{3}(\Omega \times Q),
\]
and also, thanks to (5.10),
\[
\Psi''(\varphi) \theta_{h,\lambda} \to \Psi''(\varphi) \theta_{h} \quad \mbox{in} \quad L^{p/5}_{\omega}(\Omega; L^{p/5}(0,T; L^{p/5}(\Omega))).
\]

We deduce that letting $\lambda \searrow 0$ in (5.5) we get that $(\theta_{h}, \nu_{h})$ is a solution to (2.6)–(2.9) in the sense of Theorem 2.6. The strong continuity in $H$ of $\theta_{h}$ follows a posteriori with a classical method by Itô’s formula on the limit equation (2.6).
5.2. Uniqueness. We show here that the linearised system (2.6)–(2.9) admits at most one solution. By linearity, it is enough to check that if \((\theta, \nu)\) is a solution to (2.6)–(2.9) in the sense of Theorem 2.6 with \(h = 0\), then \(\theta = \nu = 0\). To this end, we note that (2.6) yields \(\theta_0 = 0\), so that Itô’s formula gives
\[
\frac{1}{2} \|\nabla \theta(t)\|_H^2 + \int_{Q_T} |\nabla \theta|^2 + \int_{Q_T} \Psi''(\varphi)|\theta|^2 = \int_{Q_T} \theta u \cdot \nabla \theta + \int_0^t (\nabla \theta(s), DB(\varphi(s))\theta(s))_H \\
+ \frac{1}{2} \int_0^t \|\nabla NDB(\varphi(s))\theta(s)\|_{X^H(K,H)}^2 \, ds.
\]
Now, we can argue on the same line of Subsection 5.1 by using assumption A1 on \(\Psi''\), C2 on \(DB\), together with Burkholder-Davis-Gundy and Young inequalities to get
\[
\|\theta\|_{L^p_T(\Omega; C^0([0,T]; V^1 \cap L^2(0,T; V_1)))} \leq 0,
\]
from which \(\theta = 0\), and also \(\nu = 0\) by comparison in (2.7). This shows that the linearised system (2.6)–(2.9) admits at most one solution.

5.3. Gâteaux-differentiability. We prove here that \(S_1\) is Gâteaux-differentiable. Let \(u \in \widetilde{U}_{ad}\) and \(h \in \mathcal{U}\) be arbitrary and fixed: since \(\mathcal{U}_{ad}\) is open in \(\mathcal{U}\), there exists \(\delta_0 > 0\) such that \(u + \delta h \in \mathcal{U}_{ad}\) for all \(\delta \in [-\delta_0, \delta_0]\). For every such \(\delta\), setting \((\varphi_\delta, \mu_\delta) := (S(u + \delta h)\) and \((\varphi, \mu) := S(u)\), the difference of the respective equations (for \(\delta \neq 0\)) gives
\[
d \left( \frac{\varphi_\delta - \varphi}{\delta} \right) - \Delta \left( \frac{\mu_\delta - \mu}{\delta} \right) dt + u \cdot \nabla \left( \frac{\varphi_\delta - \varphi}{\delta} \right) dt + h \cdot \nabla \varphi_\delta dt = \frac{B(\varphi_\delta) - B(\varphi)}{\delta} \, dW, \\
\frac{\mu_\delta - \mu}{\delta} = -\Delta \left( \frac{\varphi_\delta - \varphi}{\delta} \right) + \frac{\Psi'(\varphi_\delta) - \Psi'(\varphi)}{\delta},
\]
whose natural variational formulation reads
\[
\left( \frac{\varphi_\delta - \varphi}{\delta}(t), \zeta \right)_H = \int_{Q_T} \frac{\mu_\delta - \mu}{\delta} \Delta \zeta - \int_{Q_T} \left( \varphi_\delta h + \frac{\varphi_\delta - \varphi}{\delta} u \right) \cdot \nabla \zeta \\
+ \left( \int_0^t B(\varphi_\delta(s)) - B(\varphi(s)) \right) dW(s), \, \zeta \in V_2, \quad \forall t \in [0, T], \quad \mathbb{P}\text{-a.s.} \quad (5.12)
\]
Now, by the continuous dependence estimate (2.4), we deduce that there exists a constant \(c > 0\) independent of \(\delta\) such that
\[
\left\| \frac{\varphi_\delta - \varphi}{\delta} \right\|_{L^p(\Omega; C^0([0,T]; V^1 \cap L^2(0,T; V_1)))} \leq c, \\
\left\| \frac{\varphi_\delta - \varphi}{\delta} \right\|_{L^{p/3}(\Omega; C^0([0,T]; H) \cap L^2(0,T; V_2))} + \left\| \frac{\mu_\delta - \mu}{\delta} \right\|_{L^{p/3}(\Omega; L^2(0,T; H))} \leq c,
\]
so that there exist \((\theta_h, \nu_h)\) with
\[
\theta_h \in L^p_w(\Omega; L^\infty(0,T; V^1_1)) \cap L^p_w(\Omega; L^2(0,T; V_1)) \cap L^{p/3}_w(\Omega; L^\infty(0,T; H)) \cap L^{p/3}_w(\Omega; L^2(0,T; V_2)), \\
\nu_h \in L^{p/3}_w(\Omega; L^2(0,T; H)),
\]
such that, as \(\delta \to 0\) possibly on a subsequence,
\[
\begin{align*}
\frac{\varphi_\delta - \varphi}{\delta} & \rightharpoonup \theta_h \quad \text{in } L^p_w(\Omega; L^\infty(0,T; V^1_1)) \cap L^{p/3}_w(\Omega; L^\infty(0,T; H)), \\
\frac{\varphi_\delta - \varphi}{\delta} & \rightharpoonup \theta_h \quad \text{in } L^p_w(\Omega; L^2(0,T; V_1)) \cap L^{p/3}_w(\Omega; L^2(0,T; V_2)), \\
\frac{\mu_\delta - \mu}{\delta} & \rightharpoonup \nu_h \quad \text{in } L^{p/3}_w(\Omega; L^2(0,T; H)).
\end{align*}
\]
It follows in particular that
\[ \varphi_\delta \to \varphi \quad \text{in} \quad L^p_{\text{loc}}(\Omega; C^0([0, T]; V^*_1) \cap L^2(0, T; V_1)) \cap L^{p, 2}_{\text{loc}}(\Omega; C^0([0, T]; H) \cap L^2(0, T; V_2)). \] (5.16)

Furthermore, since \( u \in \mathcal{U} \), by the inclusion \( V_1 \hookrightarrow L^6(\mathcal{O}) \), the H"older inequality, and the convergence (5.14) it holds that
\[ \left( \frac{\varphi_\delta - \varphi}{\delta} \right) u \to \theta_h u \quad \text{in} \quad L^p_{\text{loc}}(\Omega; L^{6, 2}((0, T); H^d)). \] (5.17)

As far as the nonlinear term is concerned, thanks to the mean-value theorem we have
\[ \frac{\Psi' (\varphi_\delta) - \Psi'(\varphi) - \Psi''(\varphi) \theta_h}{\delta} = \frac{\varphi_\delta - \varphi}{\delta} + \Psi' (\varphi) \left( \frac{\varphi_\delta - \varphi}{\delta} - \theta_h \right) \]
\[ = \frac{\varphi_\delta - \varphi}{\delta} \int_0^1 \left( \Psi'' (\varphi + s(\varphi_\delta - \varphi)) - \Psi''(\varphi) \right) ds + \Psi''(\varphi) \left( \frac{\varphi_\delta - \varphi}{\delta} - \theta_h \right). \]

Now, by the strong convergence (5.16) and the continuity of \( \Psi'' \) we have
\[ \Psi'' (\varphi + s(\varphi_\delta - \varphi)) - \Psi'' (\varphi) \to 0 \quad \forall s \in [0, 1], \quad \text{a.e. in} \quad \Omega \times (0, T) \times \mathcal{O}, \]
where, recalling that by \textbf{C1} \( \Psi'' \) has quadratic growth, thanks to the embedding \( V_1 \hookrightarrow L^6(\mathcal{O}) \) the left-hand side is uniformly bounded in the space \( L^{p/2}(\Omega; L^\infty((0, T); L^3(\mathcal{O}))) \), so that
\[ \int_0^1 (\Psi'' (\varphi + s(\varphi_\delta - \varphi)) - \Psi''(\varphi)) ds \to 0 \quad \text{in} \quad L^p_{\text{loc}}(\Omega; L_{\text{loc}}^\ell' (0, T; L^3(\mathcal{O}))) \]
for every \( \ell' \in [1, p/2) \) and \( \ell'' \in [1, +\infty) \). Taking (5.14) into account, we infer in particular that
\[ \frac{\varphi_\delta - \varphi}{\delta} \int_0^1 (\Psi'' (\varphi + s(\varphi_\delta - \varphi)) - \Psi'' (\varphi)) ds \to 0 \quad \text{in} \quad L^p_{\text{loc}}(\Omega; L^\ell'' (0, T; H)) \]
for every \( \ell' \in [1, p/3) \) and \( \ell'' \in [1, 2) \). Similarly, thanks to \textbf{C1} and the regularity of \( \varphi \) we have \( \Psi'' (\varphi) \in L^{p/2}(\Omega; L^\infty((0, T); L^3(\mathcal{O}))) \), and the same argument as above yields
\[ \Psi'' (\varphi) \left( \frac{\varphi_\delta - \varphi}{\delta} - \theta_h \right) \to 0 \quad \text{in} \quad L^p_{\text{loc}}(\Omega; L^\ell'' (0, T; H)) \]
for every \( \ell' \in [1, p/3) \) and \( \ell'' \in [1, 2) \). It follows that
\[ \frac{\Psi'(\varphi_\delta) - \Psi'(\varphi)}{\delta} \to \Psi'' (\varphi) \theta_h \quad \text{in} \quad L^p_{\text{loc}}(\Omega; L^\ell'' (0, T; H)) \quad \forall \ell' \in [1, p/3), \quad \forall \ell'' \in [1, 2). \] (5.18)

Lastly, let us handle the stochastic integral. By the Lipschitz-continuity of \( B \) in \textbf{A3} we have
\[ \frac{B(\varphi_\delta) - B(\varphi)}{\delta} - DB(\varphi) \theta_h \]
\[ = \frac{B(\varphi_\delta) - B(\varphi) - DB(\varphi)(\varphi_\delta - \varphi)}{\delta} + DB(\varphi) \left( \frac{\varphi_\delta - \varphi}{\delta} - \theta_h \right) \]
\[ = \int_0^1 \left( DB(\varphi + s(\varphi_\delta - \varphi)) - DB(\varphi) \right) \frac{\varphi_\delta - \varphi}{\delta} ds + DB(\varphi) \left( \frac{\varphi_\delta - \varphi}{\delta} - \theta_h \right). \]

Now, the strong convergence (5.16), the continuity and boundedness of \( DB \) in \textbf{C2} imply together with the dominated convergence theorem that
\[ \int_0^1 (DB(\varphi + s(\varphi_\delta - \varphi)) - DB(\varphi)) ds \to 0 \quad \text{in} \quad L^\ell(\Omega; L^\ell((0, T); L^2(V_1, L^2(K, H)))) \]
for every \( \ell \in [1, +\infty) \). Since \( \frac{\varphi_\delta - \varphi}{\delta} \) is bounded in \( L^{p/3}(\Omega; L^4(0, T; V_1)) \) by interpolation of (5.13)–(5.14), it follows that
\[ \int_0^1 (DB(\varphi + s(\varphi_\delta - \varphi)) - DB(\varphi)) \frac{\varphi_\delta - \varphi}{\delta} ds \to 0 \quad \text{in} \quad L^\ell(\Omega; L^2(0, T; L^2(K, H)))) \]
for every \( \ell \in [1,p/3) \). Similarly, by the boundedness of \( DB \) in \( C^2 \) and the convergence (5.14) we have
\[
DB(\varphi) \left( \frac{\varphi_\delta - \varphi}{\delta} - \theta_h \right) \to 0 \quad \text{in } L^p_\rho(\Omega; L^2(0,T; L^2(K,H))) .
\]
Hence, we obtain that
\[
\frac{B(\varphi_\delta) - B(\varphi)}{\delta} \to DB(\varphi)\theta_h \quad \text{in } L^p(\Omega; L^2(0,T; L^2(K,H))) \quad \forall \ell \in [1,p/3) . \tag{5.19}
\]
Finally, letting \( \delta \to 0 \) in (5.12) using convergences (5.13)–(5.19), we deduce that actually \((\theta_h, \nu_h)\) is the unique solution of the linearised system (2.6)–(2.9) in the sense of Theorem 2.6.

It remains to show now the strong convergence of \( \frac{\varphi_\delta - \varphi}{\delta} \). To this end, note that by the Lipschitz-continuity of \( B \) in \( A^3 \) and (5.14) we have
\[
\left\| \frac{B(\varphi_\delta) - B(\varphi)}{\delta} \right\|_{L^{p/3}(\Omega; L^{\infty}(0,T; L^2(K,H)))} \leq c ,
\]
from which, thanks to the classical result [38, Lem. 2.1] we get
\[
\left\| \int_0^r \frac{B(\varphi(s)) - B(\varphi(s))}{\delta} \, dW(s) \right\|_{L^{p/3}(\Omega; W^{r,p/3}(0,T; H))} \leq c_r \quad \forall r \in (0,1/2) .
\]
By comparison in the equation (5.12) and the estimates proved above we infer then that
\[
\left\| \frac{\varphi_\delta - \varphi}{\delta} \right\|_{L^{p/3}(\Omega; W^{r,p/3}(0,T; V_2^\prime))} \leq c_r \quad \forall r \in (0,1/2) .
\]
Now, recalling that by [73, Cor. 5] we have
\[
L^2(0,T; V_2) \cap W^{r,p/3}(0,T; V_2^\prime) \hookrightarrow L^2(0,T; V_1) \quad \text{compactly} ,
\]
so that the laws of \((\frac{\varphi_\delta - \varphi}{\delta})\) are tight on \(L^2(0,T; V_1)\). By using again Lemma 3.12 together with the uniqueness of the limit problem at \( \delta = 0 \), proceeding as in Subsection 3.4 we also get the strong convergence
\[
\frac{\varphi_\delta - \varphi}{\delta} \to \theta_h \quad \text{in } L^2(0,T; V_1) , \quad \mathbb{P} \text{-a.s.}
\]
which in turn yields, together with (5.14), the strong convergence of Theorem 2.6. This proves that \( S_1 \) is Gâteaux-differentiable and its derivative is a solution to the linearised system, in the sense of Theorem 2.6.

5.4. Fréchet-differentiability. We are only left to show the Fréchet-differentiability of \( S_1 \). To this end, since \( \tilde{U}_{ad} \) is open in \( U \), there is a \( U \)-ball \( B^U_r(\mathbf{u}) \) of radius \( r = r_u > 0 \) centred at \( \mathbf{u} \) such that \( B^U_r(\mathbf{u}) \subset \tilde{U}_{ad} \). For all \( \mathbf{h} \in B^U_r(0) \), we set \((\varphi_h, \mu_h) := S(\mathbf{u} + \mathbf{h}), y_h := \varphi_h - \varphi - \theta_h, z_h := \mu_h - \mu - \nu_h, \) so that
\[
\frac{d y_h}{d t} - \Delta z_h \, dt + \mathbf{u} \cdot \nabla y_h \, dt + \mathbf{h} \cdot \nabla (\varphi_h - \varphi) \, dt = (B(\varphi_h) - B(\varphi) - DB(\varphi)\theta_h) \, dW ,
\]
\[
z_h = -\Delta y_h + F'(\varphi_h) - F'(\varphi) - F''(\varphi) \theta_h .
\]
Noting that \((y_h, 0) = 0\), Itô’s formula yields
\[
\frac{1}{2} \| \nabla y_h(t) \|^2_H + \int_{Q^t} \nabla y_h \, \Delta y_h \, dt + \int_{Q^t} (F'(\varphi_h) - F'(\varphi) - F''(\varphi) \theta_h) y_h - \int_{Q^t} (\varphi_h - \varphi) \mathbf{h} \cdot \nabla y_h
\]
\[
= \int_{Q^t} y_h \mathbf{u} \cdot \nabla y_h + \int_0^t (\mathbf{N} y_h, (B(\varphi_h(s)) - B(\varphi(s)) - DB(\varphi(s))\theta_h(s)) \, dW(s))_H
\]
\[
+ \frac{1}{2} \int_0^t \| \nabla B(\varphi_h(s)) - B(\varphi(s)) - DB(\varphi(s))\theta_h(s) \|^2_{L^2(K,H)} \, ds \quad \forall t \in [0,T] , \quad \mathbb{P} \text{-a.s.}
\]
Now, the Young and Hölder inequalities give, together with the embedding $V_1 \hookrightarrow L^6(O)$,

$$\int_{Q_t} y_h u \cdot \nabla N y_h \leq \varepsilon \int_{Q_t} |\nabla y_h|^2 + c\varepsilon \int_0^t \left(1 + \|u(s)\|_{L^2}^2\right) \|\nabla N y_h(s)\|_H^2 \, ds \quad \forall \varepsilon > 0$$

and similarly

$$\int_{Q_t} (\varphi_h - \varphi) h \cdot \nabla N y_h \leq \int_{Q_t} |\nabla N y_h|^2 + c\|\varphi_h - \varphi\|^2_{L^4(0,T;V_1)} \|h\|^2_{L^4(0,T;U)}.$$

Moreover, note that by the mean value theorem and assumption A1 we have

$$\int_{Q_t} (F'(\varphi_h) - F'(\varphi) - F''(\varphi)\theta_h) y_h$$

$$= \int_{Q_t} \int_0^1 F''(\varphi + \sigma(\varphi_h - \varphi))|y_h|^2 \, d\sigma + \int_{Q_t} \int_0^1 (F''(\varphi + \sigma(\varphi_h - \varphi)) - F''(\varphi)) \theta_h y_h \, d\sigma$$

$$\geq -C \int_{Q_t} |y_h|^2 + \int_{Q_t} \int_0^1 F''(\varphi + \sigma(\varphi_h - \varphi))\sigma(\varphi_h - \varphi)\theta_h y_h \, d\tau \, d\sigma,$$

where, by the Hölder inequality, the compactness inequality (2.1), the embedding $V_1 \hookrightarrow L^6(O)$, and assumption C1,

$$\int_{Q_t} \int_0^1 \int_0^1 F''(\varphi + \sigma(\varphi_h - \varphi))\sigma(\varphi_h - \varphi)\theta_h y_h \, d\tau \, d\sigma$$

$$\leq C \int_{Q_t} |y_h|^2 + \int_{Q_t} \int_0^1 (\varphi_h - \varphi)(s)\|\theta_h(s)\|_{L^6(O)} \|y_h(s)\|_H \, ds$$

$$\leq \varepsilon \int_{Q_t} |\nabla y_h|^2 + c\varepsilon \int_{Q_t} |\nabla N y_h|^2$$

$$+ c \left(1 + \|\varphi\|^2_{L^\infty(0,T;V_1)} + \|\varphi_h\|^2_{L^\infty(0,T;V_1)}\right) \|\varphi - \varphi_h\|^2_{L^4(0,T;V_1)} \|\theta_h\|^2_{L^4(0,T;V_1)}.$$

Lastly, we have

$$B(\varphi_h) - B(\varphi) - DB(\varphi)\theta_h = \int_0^1 [DB(\varphi + \sigma(\varphi_h - \varphi)) y_h + (DB(\varphi + \sigma(\varphi_h - \varphi)) - DB(\varphi)) \theta_h] \, d\sigma$$

so that by A3, C2–C3, and the compactness inequality (2.1),

$$\int_0^t \frac{1}{2} \|B(\varphi_h(s)) - B(\varphi(s)) - DB(\varphi(s))\theta_h(s)\|^2_{X^2(K,H)} \, ds$$

$$\leq C^2 \int_{Q_t} |y_h|^2 + c\int_0^1 \|\varphi_h - \varphi\|^2_{V_1} \|\theta_h\|^2_{V_1} \, ds$$

$$\leq \varepsilon \int_{Q_t} |\nabla y_h|^2 + c\varepsilon \int_{Q_t} |\nabla N y_h|^2$$

$$+ c \left(1 + \|\varphi\|^2_{L^\infty(0,T;V_1)} + \|\varphi_h\|^2_{L^\infty(0,T;V_1)}\right) \|\varphi - \varphi_h\|^2_{L^4(0,T;V_1)} \|\theta_h\|^2_{L^4(0,T;V_1)}.$$

Consequently, taking all this information into account, we can choose $\varepsilon$ small enough and rearrange the terms to get

$$\frac{1}{2} \|\nabla N y_h(t)\|_H^2 + \int_{Q_t} |\nabla y_h|^2$$

$$\leq \int_0^t \left(1 + \|u(s)\|_{L^2}^2\right) \|\nabla N y_h(s)\|_H^2 \, ds$$

$$+ c \left(1 + \|\varphi\|^2_{L^\infty(0,T;V_1)} + \|\varphi_h\|^2_{L^\infty(0,T;V_1)}\right) \|\varphi - \varphi_h\|^2_{L^4(0,T;V_1)} \|\theta_h\|^2_{L^4(0,T;V_1)}$$

$$+ \int_0^t (\nabla y_h(s), (B(\varphi_h(s)) - B(\varphi(s)) - DB(\varphi(s))\theta_h(s)) \, dW(s))_H.$$
Thanks to the embedding $L^\infty(0,T;H) \cap L^2(0,T;V_2) \hookrightarrow L^4(0,T;V_1)$, by (2.4) and (5.13)–(5.14) we have

$$\| \varphi_h - \varphi \|_{L^4(\Omega; L^4(0,T;V_1))} + \| \theta_h \|_{L^4(\Omega; L^4(0,T;V_1))} \leq c \| h \|_U,$$

while (2.2) yields

$$\| \varphi_h \|_{L^p(\Omega; L^\infty(0,T;V_1))} + \| \varphi \|_{L^p(\Omega; L^\infty(0,T;V_1))} \leq c,$$

where the constant $c$ is independent of $h$. Taking power $\frac{p}{7}$ at both sides, supremum in time and expectations, on the right-hand side we use the Hölder inequality with exponents $\frac{7}{p} + \frac{7}{7} = 1$ to get

$$\left\| \left( 1 + \| \varphi \|_{L^\infty(0,T;V_1)}^{p/7} + \| \varphi_h \|_{L^\infty(0,T;V_1)}^{p/7} \right) \| \varphi - \varphi_h \|_{L^4(0,T;V_1)}^{p/7} \| \theta_h \|_{L^4(0,T;V_1)}^{p/7} \right\|_{L^1(\Omega)} \leq c \| h \|_U^{2p/7}$$

and similarly

$$\| \varphi_h - \varphi \|_{L^4(0,T;V_1)} \| h \|_{L^4(0,T,U)} \| \varphi \|_{L^4(0,T;V_1)} \leq c \| h \|_U^{2p/7}.$$

Consequently, arguing again as in Subsection 3.1 using an iterative argument and the Burkholder-Davis-Gundy and Young inequalities (see also [60, Lem. 4.1]) gives then

$$\| h \|_{L^p(\Omega; C^0(0,T;V_1)) \cap L^2(0,T;V_1)} \leq c \| h \|_U^2 = o (\| h \|_U) \quad \text{as } \| h \|_U \to 0.$$

This proves the Fréchet-differentiability of $S_1$ and concludes the proof of Theorem 2.6.

6. Adjoint system

In this section we study the adjoint problem (2.10)–(2.13), proving that it is well-posed in the sense of Theorem 2.7.

6.1. Approximation. For every $\lambda > 0$, using the approximations on $\Psi$ and $\psi$ as in Section 3.2, we consider the approximated problem

$$-dP_\lambda - \Delta P_\lambda dt + \Psi^\lambda_0(\varphi) P_\lambda dt - u_\lambda \cdot \nabla P_\lambda dt = \alpha_1(\varphi - \varphi_Q) dt + DB(\varphi) \ast Z_\lambda dt - Z_\lambda dW \quad \text{in } (0,T) \times \mathcal{O}, \quad (6.1)$$

$$\tilde{P}_\lambda = -\Delta P_\lambda \quad \text{in } (0,T) \times \mathcal{O}, \quad (6.2)$$

$$n \cdot \nabla P_\lambda = n \cdot \nabla \tilde{P}_\lambda = 0 \quad \text{in } (0,T) \times \partial \mathcal{O}, \quad (6.3)$$

$$P_\lambda(T) = \alpha_2(\varphi(T) - \varphi_T) \quad \text{in } \mathcal{O}. \quad (6.4)$$

This can be written in abstract form as

$$-dP_\lambda + \mathcal{F}_\lambda (P_\lambda) dt = \alpha_1(\varphi - \varphi_Q) dt + DB(\varphi) \ast Z_\lambda dt - Z_\lambda dW, \quad P_\lambda(T) = \alpha_2(\varphi(T) - \varphi_T),$$

where $\mathcal{F}_\lambda : \Omega \times [0,T] \times V_2 \to V_2^*$ is given by

$$\langle \mathcal{F}_\lambda (\omega, t, y), \zeta \rangle := \int_\Omega (\Delta y \Delta \zeta - \Psi^\lambda_0(\varphi(\omega, t)) \Delta y \zeta + y u_\lambda(\omega, t) \cdot \nabla \zeta), \quad y, \zeta \in V_2.$$

By construction it holds that $\Psi^\lambda_0(\varphi) \in L^\infty(\Omega \times T)$ and $u_\lambda \in L^\infty(\Omega \times (0,T); U)$, so that using similar arguments to the ones in Subsection 3.2, we have that the operator $\mathcal{F}_\lambda$ is progressively measurable, hemicontinuous, weakly monotone, weakly coercive, and linearly bounded. Moreover, the Lipschitz-continuity of $B$ in A3 implies that $DB(\varphi)^*$ is uniformly bounded as well. The classical variational theory for backward SPDEs [29, Sec. 3] ensures then that such approximated problem admits a unique variational solution $(P_\lambda, Q_\lambda)$, with

$$P_\lambda \in L^2_{\mathcal{F}}(\Omega; C^0([0,T]; H) \cap L^2(0,T; V_2)), \quad Z_\lambda \in L^2_{\mathcal{F}}(\Omega; L^2(0,T; \mathcal{L}^2(U, H))).$$

Actually, let us note that thanks to the assumption on the target $\varphi_T$ and the regularity of $\varphi$, the final value satisfies $\alpha_2(\varphi(T) - \varphi_T) \in L^2(\Omega, \mathcal{F}_T; V_1)$. Consequently, by a standard finite dimensional approximation of the approximated problem with $\lambda > 0$ fixed, it follows that the approximated solution actually inherits more regularity, namely

$$P_\lambda \in L^2_{\mathcal{F}}(\Omega; C^0([0,T]; V_1) \cap L^2(0,T; V_1)), \quad Z_\lambda \in L^2_{\mathcal{F}}(\Omega; L^2(0,T; \mathcal{L}^2(U, V_1))).$$
We can then set
\[ \tilde{P}_\lambda : = L P_\lambda \in L^2(\Omega; C^0([0, T]; V^*_1) \cap L^2(0, T; V_1)) , \]
so that \((P_\lambda, \tilde{P}_\lambda, Z_\lambda)\) satisfy, for every \(t \in [0, T]\), \(P\)-almost surely, for every \(\zeta \in V_1\),
\[
(P_\lambda(t), \zeta)_H + \int_{Q^T_t} \nabla \tilde{P}_\lambda \cdot \nabla \zeta + \int_{Q^T_t} \Psi_\lambda''(\varphi) \tilde{P}_\lambda \zeta + \int_{Q^T_t} P_\lambda u_\lambda \cdot \nabla \zeta = (\alpha_2(\varphi(T) - \varphi_T), \zeta)_H + \int_{Q^T_t} \alpha_1(\varphi - \varphi_Q) \zeta + \int_{Q^T_t} D B(\varphi)^* Z_\lambda \zeta - \left( \int_0^T Z_\lambda(s) dW(s), \zeta \right)_H .
\]

6.2. An estimate by duality method. The first estimate that we prove is based on a duality method between the approximated adjoint system (6.1)–(6.4) and a suitably introduced approximated linearised system. This step is fundamental as it allows to obtain some preliminary estimates on the adjoint variables without working explicitly on the adjoint system, which may be not trivial. Such duality method is extremely powerful, and it will be crucial in showing well-posedness of the adjoint system.

The idea is the following: we consider the \(\lambda\)-approximated version of the linearised system (2.6)–(2.9), in a more general version where the forcing term is given by an arbitrary term
\[ g \in L_{\text{ess}}^2(\Omega; L^2(0, T; H)) . \]
Namely, for \(h \in \mathcal{U}\) we consider
\[
d\theta^g_{h, \lambda} - \Delta \nu^g_{h, \lambda} dt + h \cdot \nabla \varphi dt + u_\lambda \cdot \nabla \theta^g_{h, \lambda} dt + DB(\varphi) \theta^g_{h, \lambda} dW \quad \text{in} (0, T) \times \mathcal{O} ,
\]
\[ \nu^g_{h, \lambda} = - \Delta \theta^g_{h, \lambda} + \Psi_\lambda''(\varphi) \theta^g_{h, \lambda} - g \quad \text{in} (0, T) \times \mathcal{O} ,
\]
\[ n \cdot \nabla \theta^g_{h, \lambda} = 0 \quad \text{in} (0, T) \times \partial \mathcal{O} ,
\]
\[ \theta^g_{h, \lambda}(0) = 0 \quad \text{in} \mathcal{O} .
\]
Since \(\Psi_\lambda''(\varphi) \in L^\infty(\Omega \times Q)\), the classical variational approach (see again Subsections 3.2 and 5.1) ensures that the system (6.5)–(6.8) admits a unique solution
\[ \theta^g_{h, \lambda} \in L_{\text{ess}}^2(\Omega; C^0([0, T]; H) \cap L^2(0, T; V_2)) , \quad \nu^g_{h, \lambda} \in L_{\text{ess}}^2(\Omega; L^2(0, T; H)) . \]
Moreover, we can show that the system (6.5)–(6.8) is in duality with the approximated adjoint system (6.1)–(6.4). To this end, by Itô’s formula we have that
\[
d(\theta^g_{h, \lambda}, P_\lambda)_H = - \tilde{P}_\lambda \nu^g_{h, \lambda} dt + \varphi h \cdot \nabla P_\lambda dt + \theta^g_{h, \lambda} u_\lambda \cdot \nabla P_\lambda dt + (P_\lambda, DB(\varphi) \theta^g_{h, \lambda} dW)_H + \tilde{P}_\lambda (\Delta \theta^g_{h, \lambda} + \Psi_\lambda''(\varphi) \theta^g_{h, \lambda}) dt + P_\lambda u_\lambda \cdot \nabla \theta^g_{h, \lambda} dt - \alpha_1(\varphi - \varphi_Q) \theta^g_{h, \lambda} dt - (DB(\varphi)^* Z_\lambda, \theta^g_{h, \lambda}) dH + (\theta^g_{h, \lambda}, Z_\lambda dW)_H + (DB(\varphi) \theta^g_{h, \lambda}, Z_\lambda)_{\mathcal{S}^2(K, H)} dt ,
\]
which readily implies by comparison in the two systems that
\[ \alpha_1 \mathbb{E} \int_Q \theta^g_{h, \lambda}(\varphi - \varphi_Q) + \alpha_2 \mathbb{E} \int_Q \theta^g_{h, \lambda}(T)(\varphi(T) - \varphi_T) = \mathbb{E} \int_Q \varphi h \cdot \nabla P_\lambda + \mathbb{E} \int_Q \tilde{P}_\lambda g .
\]

Let us set now for brevity of notation \(\theta^g := \theta^g_{h, \lambda}\) and \(\nu^g := \nu^g_{h, \lambda}\) with the choice \(h = 0\). Noting that \(\theta^g = 0\), Itô’s formula for \(\frac{1}{2} ||\nabla \theta^g||^2_H\) yields
\[
\frac{1}{2} ||\nabla \theta^g(0)||^2_H + \int_{Q^T} \frac{1}{2} ||\nabla \theta^g||^2 - \int_{Q^T} \theta^g u_\lambda \cdot \nabla \theta^g dt + \int_{Q^T} \Psi_\lambda''(\varphi) ||\theta^g||^2 + \int_{Q^T} ||\nabla \theta^g||^2 + \int_0^T (N\theta^g(s), DB(\varphi(s)) \theta^g(s) dW(s))_H .
\]

Using the fact that $\Psi''_\lambda \geq -C\Psi$ and the boundedness of $DB(\varphi)$ in $\mathcal{L}(V_1, \mathcal{L}^2(K, H))$, thanks to the Hölder–Young inequalities and the compactness inequality (2.1) we get, for all $\varepsilon > 0$,

\[
\| \nabla N_\vartheta^\varepsilon(t) \|^2_H + \int_{Q_t} |\nabla \theta^\varepsilon|^2 \leq \int_Q |g|^2 + \varepsilon \int_{Q_t} |\nabla \theta^\varepsilon|^2 + c\varepsilon \int_0^t \left( 1 + \|u(s)\|^2 \right) \| \nabla N_\vartheta^\varepsilon(s) \|^2_H \, ds + \int_0^t (\nabla \vartheta^\varepsilon(s), DB(\varphi(s))\theta^\varepsilon(s) \, dW(s))_H.
\]

We take now power $\frac{2}{p+2}$ at both sides, supremum in time, and expectations. Thanks to the Burkholder–Davis–Gundy inequality (see [60, Lem. 4.1]), assumption C2, and (2.1) we get

\[
\mathbb{E} \sup_{r \in [0,t]} \left\| \int_0^r (\nabla \vartheta^\varepsilon(s), DB(\varphi(s))\theta^\varepsilon(s) \, dW(s))_H \right\|^{\frac{p+2}{p}} \leq \frac{1}{2} \mathbb{E} \| \nabla N_\vartheta^\varepsilon \|_{L^\infty(0,t;H)} + c\mathbb{E} \| \nabla \vartheta^\varepsilon \|_{L^2(0,t;H)}^2 + \frac{1}{2} \mathbb{E} \| \nabla \theta^\varepsilon \|_{L^2(0,t;H)}^2 + c\varepsilon \mathbb{E} \| \nabla N_\vartheta^\varepsilon \|_{L^\infty(0,t;H)}.
\]

Moreover, since $u \in \tilde{U}_{ad}$, by the Hölder inequality we have

\[
\mathbb{E} \sup_{r \in [0,t]} \left| \int_0^r \left( 1 + \|u(s)\|^2 \right) \| \nabla N_\vartheta^\varepsilon(s) \|^2_H \, ds \right|^{\frac{p+2}{p}} \leq c\mathbb{E} \left( 1 + \|u\|^2_{L^p(0,T)} \| \nabla \vartheta^\varepsilon \|_{L^2(0,t;H)}^2 \right)^{\frac{p+2}{p}} \leq c\mathbb{E} \| \nabla \vartheta^\varepsilon \|^2_{L^2(0,t;H)}.
\]

Since $\frac{2n}{p+2} > 0$ and $\frac{2n-2}{p+4} > 0$, we can close the estimate rearranging all the terms on $[0, T_0]$ for $T_0$ sufficiently small (independent of both $\lambda$ and $g$). Using once more a classical iterative procedure on every subinterval until $T$, we infer that there exists a constant $c > 0$, independent of both $\lambda$ and $g$, such that

\[
\|\theta^\varepsilon\|_{L^{\frac{2n}{p+2}}(\Omega; C^0([0,T];V_1^*) \cap L^2(0,T;V_1))} \leq c \|g\|_{L^{\frac{2n}{p+4}}(\Omega; L^2(0,T;H))}.
\]

Now, by assumption C4 and the regularity of $\varphi$ (since $\frac{2n}{p} \leq p$ for $p \geq 6$) it holds

\[
\alpha_1(\varphi - \varphi_Q) \in L^{\frac{2n}{p+2}}(\Omega; L^2(0,T;H)), \quad \alpha_2(\varphi(T) - \varphi_T) \in L^{\frac{2n}{p+4}}(\Omega, \mathcal{F}_T; V_1),
\]

so that the duality relation (6.9) (with $h = 0$) and the estimate (6.10) yield

\[
\mathbb{E} \int_Q \hat{\Pi}_\lambda g \leq \|\theta^\varepsilon\|_{L^{\frac{2n}{p+2}}(\Omega; L^2(0,T;H))} \|\alpha_1(\varphi - \varphi_Q)\|_{L^{\frac{2n}{p+4}}(\Omega; L^2(0,T;H))} + \|\theta^\varepsilon\|_{L^{\frac{2n}{p+4}}(\Omega; C^0([0,T];V_1^*))} \|\alpha_2(\varphi(T) - \varphi_T)\|_{L^{\frac{2n}{p+4}}(\Omega, \mathcal{F}_T; V_1)} \leq c \|g\|_{L^{\frac{2n}{p+4}}(\Omega; L^2(0,T;H))}.
\]

By the arbitrariness of $g$ we obtain

\[
\|\hat{\Pi}_\lambda\|_{L^{\frac{2n}{p+4}}(\Omega; L^2(0,T;H))} \leq c.
\]

6.3. Further estimates. We show here that the initial estimate (6.11) allows to obtain uniform estimates on the adjoint variables. To this end, Itô’s formula for $\frac{1}{2} \|P\lambda\|^2_H + \frac{1}{2} \|\nabla P\lambda\|^2_H$ yields, recalling
that \( \tilde{P}_\lambda = LP_\lambda \),

\[
\frac{1}{2} \|P_\lambda(t)\|_{V_1}^2 + \int_t^T \|\tilde{P}_\lambda(s)\|_{V_1}^2 \, ds + \frac{1}{2} \int_t^T \|Z_\lambda(s)\|_{X^{2(K,V_1)}}^2 \, ds
\]

\[
= \frac{\alpha_2}{2} \|\varphi(T) - \varphi_T\|_{V_1}^2 - \int_{Q_T} \psi''(\varphi) |\tilde{P}_\lambda|^2 \, ds - \int_{Q_T} \psi''(\varphi) \tilde{P}_\lambda P_\lambda + \int_{Q_T} (P_\lambda + \tilde{P}_\lambda) u \lambda \cdot \nabla P_\lambda
\]

\[
+ \alpha_1 \int_{Q_T} (\varphi - \varphi_Q)(P_\lambda + \tilde{P}_\lambda) + \int_{Q_T} (DB(\varphi)^* Z_\lambda)(P_\lambda + \tilde{P}_\lambda)
\]

\[
- \int_t^T \left( P_\lambda(s) + \tilde{P}_\lambda(s), Z_\lambda(s) dW(s) \right)_H \quad \forall t \in [0, T], \quad \mathbb{P}\text{-a.s.} \quad (6.12)
\]

On the right-hand side, we have already noticed that \( \alpha_2(\varphi(T) - \varphi_T) \in L^2(\Omega, \mathcal{F}_T; V_1) \). Moreover, by A1, the compactness inequality (2.1) and the fact that \( \tilde{P}_\lambda = LP_\lambda \), for the second and third terms we have

\[
- \int_{Q_T} \psi''(\varphi) |\tilde{P}_\lambda|^2 \leq C \psi \int_{Q_T} |\tilde{P}_\lambda|^2 \leq \varepsilon \int_{Q_T} |\nabla \tilde{P}_\lambda|^2 + c \varepsilon \int_{Q_T} |\nabla P_\lambda|^2
\]

and, thanks to the Hölder-Young inequalities, the embedding \( V_1 \hookrightarrow L^6(\Omega) \), and C1,

\[
- \int_{Q_T} \psi''(\varphi) \tilde{P}_\lambda P_\lambda \leq \int_t^T \|P_\lambda(s)\|_{V_1}^2 \, ds + c \int_t^T \|\psi''(\varphi(s))\|_{L^6(\Omega)} \|\tilde{P}_\lambda(s)\|_H^2 \, ds
\]

\[
\leq \int_t^T \|P_\lambda(s)\|_{V_1}^2 \, ds + c \left( 1 + \|\varphi\|_{L^6(0,T,V_1)} \right) \|\tilde{P}_\lambda\|_{H^1(0,T,H)}^2.
\]

Also, note that since \( \tilde{P}_\lambda = LP_\lambda \), in particular it holds that \( (\tilde{P}_\lambda)_O = 0 \). Hence, using the Young and Hölder inequalities, the embedding \( V_1 \hookrightarrow L^6(\Omega) \) yields, for all \( \varepsilon > 0 \),

\[
\int_{Q_T} (P_\lambda + \tilde{P}_\lambda) u \lambda \cdot \nabla P_\lambda \leq \varepsilon \int_t^T \|P_\lambda(s)\|_{V_1}^2 \, ds + c \varepsilon \int_t^T \left( 1 + \|u(s)\|_{V_1}^2 \right) \|P_\lambda(s)\|_{V_1}^2 \, ds,
\]

and similarly

\[
\alpha_1 \int_{Q_T} (\varphi - \varphi_Q)(P_\lambda + \tilde{P}_\lambda) \leq \alpha_1^2 \int_Q |\varphi - \varphi_Q|^2 + \frac{1}{2} \int_{Q_T} |P_\lambda|^2 + \frac{1}{2} \int_{Q_T} |\tilde{P}_\lambda|^2.
\]

Lastly, thanks to A3 and C2, and again the compactness inequality (2.1), we have that

\[
\int_{Q_T} (DB(\varphi)^* Z_\lambda)(P_\lambda + \tilde{P}_\lambda) = \int_t^T \left( Z_\lambda(s), DB(\varphi(s))(P_\lambda + \tilde{P}_\lambda)(s) \right)_{X^{2(K,H)}} \, ds
\]

\[
\leq \frac{1}{4} \int_t^T \|Z_\lambda(s)\|_{X^{2(K,H)}}^2 \, ds + 2C_B^2 \int_{Q_T} |P_\lambda|^2 + 2C_B^2 \int_{Q_T} |\tilde{P}_\lambda|^2
\]

\[
\leq \frac{1}{4} \int_t^T \|Z_\lambda(s)\|_{X^{2(K,H)}}^2 \, ds + \varepsilon \int_{Q_T} |\nabla \tilde{P}_\lambda|^2 + c \varepsilon \int_t^T \|P_\lambda(s)\|_{V_1}^2 \, ds.
\]

Choosing \( \varepsilon \) small enough, rearranging the terms in (6.12), and conditioning (6.12) with respect to \( \mathcal{F}_t \) we are left with

\[
\|P_\lambda(t)\|_{V_1}^2 + \mathbb{E} \left[ \int_t^T \|\tilde{P}_\lambda(s)\|_{V_1}^2 \, ds + \int_t^T \|Z_\lambda(s)\|_{X^{2(K,V_1)}}^2 \, ds \mid \mathcal{F}_t \right]
\]

\[
\leq c + c \mathbb{E} \left[ \left( 1 + \|\varphi\|_{L^6(0,T,V_1)}^4 \right) \|\tilde{P}_\lambda\|_{L^2(0,T,H)}^2 + \int_t^T \left( 1 + \|u(s)\|_{V_1}^2 \right) \|P_\lambda(s)\|_{V_1}^2 \, ds \mid \mathcal{F}_t \right],
\]
so that the backward version of the stochastic Gronwall Lemma 2.1 yields
\[
\|P_\lambda(t)\|_{V_1}^2 + E \left[ \int_t^T \|\tilde{P}_\lambda(s)\|_{V_1}^2 \, ds + \int_t^T \|Z_\lambda(s)\|_{L^2(K;V_1)}^2 \, ds \right]_{\mathcal{F}_t}
\leq E \left[ c + c \left( 1 + \|\varphi\|_{L^\infty(0,T;V_1)} \right) \|\tilde{P}_\lambda\|_{L^2(0,T;H)}^2 \right] \exp \left( t + \|\mathbf{u}\|_{L^2(0,T,U)} \right) \Bigg|_{\mathcal{F}_t}.
\]
Consequently, taking expectations we infer that
\[
E \|P_\lambda(t)\|_{V_1}^2 + E \|\tilde{P}_\lambda\|_{L^2(0,T;V_1)}^2 + E \|Z_\lambda\|_{L^2(0,T;L^2(K;V_1))}^2
\leq c \left( 1 + \|\varphi\|_{L^\infty(0,T;V_1)} \right) E \left[ \|P_\lambda\|_{L^2(0,T;H)}^2 \right],
\]
where, by the Hölder inequality and the duality-estimate (6.11), we have
\[
E \left[ \left( 1 + \|\varphi\|_{L^\infty(0,T;V_1)} \right) \|\bar{P}_\lambda\|_{L^2(0,T;H)}^2 \right] \leq \left( 1 + \|\varphi\|_{L^\infty(0,T;V_1)} \right) \left[ \left\|\bar{P}_\lambda\right\|_{L^2(0,T;H)} \right] \left[ \left\|\bar{P}_\lambda\right\|_{L^2(0,T;H)} \right] \leq c \left( 1 + \|\varphi\|_{L^\infty(0,T;V_1)} \right) \|\bar{P}_\lambda\|_{L^2(0,T;H)}^2 \leq c,
\]
which yields in turn
\[
\|P_\lambda\|_{C^0([0,T];L^2(0,T;V_1))} + \|\bar{P}_\lambda\|_{L^2([0,T];L^2(0,T;V_1))} + \|Z_\lambda\|_{L^2([0,T];L^2(K;V_1))} \leq c.
\]
With this additional information, we can perform a classical refinement on the estimates going back to the inequality (6.12), repeating the same steps but this time taking first supremum in time and then expectations: the estimate (6.13) allows to apply the Burkholder-Davis-Gundy inequality on the stochastic integral, so that we obtain, thanks also to elliptic regularity,
\[
\|P_\lambda\|_{L^2([0,T];C^0([0,T];V_1)\cap L^2(0,T;V_1))} + \|\bar{P}_\lambda\|_{L^2([0,T];C^0([0,T];V_1)\cap L^2(0,T;V_1))} \leq c.
\]

### 6.4. Passage to the limit

We now observe that, from (6.13)–(6.14) we infer that there exists \((P, \bar{P}, Z)\) with
\[
P \in L^2_w(\Omega; L^\infty(0,T;V_1) \cap L^2(0,T;V_1)),
\]
\[
\bar{P} = \mathcal{L} P \in L^2_w(\Omega; L^\infty(0,T;V_1^*) \cap \mathcal{L}^2(0,T;V_1^*)),
\]
\[
Z \in L^2(\Omega; L^2(0,T;\mathcal{L}^2(K;V_1))),
\]
such that as \(\lambda \downarrow 0\), possibly on a subsequence,
\[
P_\lambda \rightharpoonup P \quad \text{in} \quad L^2_w(\Omega; L^\infty(0,T;V_1) \cap L^2(0,T;V_1)),
\]
\[
\bar{P}_\lambda \rightharpoonup \bar{P} \quad \text{in} \quad L^2_w(\Omega; L^\infty(0,T;V_1^*) \cap \mathcal{L}^2(0,T;V_1^*)),
\]
\[
Z_\lambda \rightharpoonup Z \quad \text{in} \quad L^2(\Omega; L^2(0,T;\mathcal{L}^2(K;V_1))).
\]

Consequently, thanks to C1 and the regularity of \(\varphi\) we have \(\Psi''(\varphi) \in L^3(\Omega; L^\infty(0,T;L^3(\mathcal{O})))\), so in particular
\[
\Psi''(\varphi) \to \Psi''(\varphi) \quad \text{in} \quad L^2(\Omega \times Q),
\]
and also, thanks to (6.16),
\[
\Psi''(\varphi) \bar{P}_\lambda \rightharpoonup \Psi''(\varphi) \bar{P} \quad \text{in} \quad L^2(\Omega; L^6(0,T;L^6(\mathcal{O}) \cap L^6(0,T;L^6(\mathcal{O})))),
\]
Similarly, since \(u_\lambda \to u\) in \(L^q(\Omega; L^p(0,T;U))\) for every \(q \geq 1\), from (6.15) we have
\[
u_\lambda \cdot \nabla P_\lambda \rightharpoonup u \cdot \nabla P \quad \text{in} \quad L^q(\Omega; L^\infty(0,T;H)) \quad \forall \ell \in [1,2].
\]
Lastly, convergence (6.17) readily implies that
\[
\mathcal{D}B(\varphi)^* Z_\lambda \rightharpoonup \mathcal{D}B(\varphi)^* Z \quad \text{in} \quad L^2(\Omega; L^2(0,T;H)),
\]
while by the linearity and continuity of the stochastic integral we have
\[
\int_t^T Z_\lambda(s) \, dW(s) \to \int_t^T Z(s) \, dW(s) \quad \text{in} \quad L^2(\Omega; C^0([0,T];V_1)).
\]
Consequently, we can let $\lambda \searrow 0$ in the variational formulation of the approximated system (6.1)–(6.4) and deduce that $(P, \tilde{P}, Z)$ solve the limit adjoint problem (2.10)–(2.13). The pathwise continuity of $P$, hence by comparison also of $\tilde{P}$, follows by classical methods using Itô’s formula on the limit equation.

6.5. **Uniqueness.** By linearity of the adjoint system, it is enough to show that if $(P, \tilde{P}, Z)$ is a solution of (2.10)–(2.13) with $\alpha_1 = \alpha_2 = 0$, then $\nabla P = 0$, $\tilde{P} = 0$, and $\nabla Z = 0$. To this end, Itô’s formula for $\frac{1}{2} \| \nabla P \|_H^2$ yields

$$
\frac{1}{2} \| \nabla P \|_H^2 + \int_{Q_T} |\tilde{P}|^2 + \frac{1}{2} \int_T \| \nabla Z \|_{L^2(K,H)}^2 \, ds
$$

Now, as the computations are similar to the ones of Subsection 6.3, we avoid details for brevity. The terms on the right-hand side can be treated using $A1$, the Hölder–Young inequalities, the embedding $V_1 \hookrightarrow L^p(O)$, and the compactness inequality (2.1) as

$$
- \int_{Q_T} \Psi''(\varphi)|\tilde{P}|^2 + \int_{Q_T} \tilde{P} u \cdot \nabla P \leq \varepsilon \int_{Q_T} |\tilde{P}|^2 + c \varepsilon \int_0^T \left( 1 + \| u(s) \|_{U^0}^2 \right) \| \nabla P \|_H^2 \, ds,
$$

and similarly, since $DB(\varphi)\tilde{P}$ is $L^2(K,H_0)$-valued by $A3$, by the Poincaré–Wirtinger inequality and $C2$ we have

$$
\int_{Q_T} (DB(\varphi)\varphi)\tilde{P} = \int_0^T (Z(s), DB(\varphi(s))\tilde{P}(s))_{L^2(K,H)} \, ds
$$

Rearranging the terms and taking conditional expectations with respect to $\mathcal{F}_t$ we get that

$$
\| \nabla P(t) \|_H^2 + \mathbb{E} \left[ \int_{Q_T} |\tilde{P}|^2 + \int_T \| \nabla Z \|_{L^2(K,H)}^2 \, ds \bigg| \mathcal{F}_t \right] \leq c \mathbb{E} \left[ \int_T \| \nabla P \|_H^2 \, ds \bigg| \mathcal{F}_t \right],
$$

so that applying the backward stochastic Gronwall Lemma 2.1 and then taking expectations yield $\nabla \tilde{P} = 0$ almost everywhere in $\Omega \times Q$, hence also $\tilde{P} = 0$ almost nowhere in $\Omega \times Q$ since $\tilde{P}_0 = 0$. Consequently, the stochastic integral appearing in the estimate above vanishes, and we deduce also $\nabla P = 0$ in $L^p_{\mathbb{P}}(\Omega; C^0([0,T]; H^1))$, from which $\tilde{P} = 0$ in $L^p_{\mathbb{P}}(\Omega; C^0([0,T]; V^*_1))$. Also, $\nabla Z = 0$ in $L^p_{\mathbb{P}}(\Omega; L^2(0,T; L^2(K,H_0)))$. This concludes the proof of Theorem 2.7.

7. **NECESSARY CONDITIONS FOR OPTIMALITY**

In this last section, we prove the two versions of necessary conditions for optimality contained in Theorems 2.8–2.9. Let then $u \in U_{ad}$ be an optimal control for problem (CP) and let us set $(\varphi, \mu) := S(u)$ as its corresponding optimal state. Let us also fix an arbitrary $v \in U_{ad}$.

By convexity of $U_{ad}$ we have $u + \delta(v - u) \in U_{ad}$ for all $\delta \in [0,1]$. Hence, setting $(\varphi_\delta, \mu_\delta) := S(u + \delta(v - u))$, for every $\delta \in [0,1]$ the minimality of $u$ yields

$$
J(\varphi, u) \leq \frac{\alpha_1}{2} \mathbb{E} \int_{Q} |\varphi_\delta - \varphi Q|^2 + \frac{\alpha_2}{2} \mathbb{E} \int_{Q} |\varphi_\delta(T) - \varphi T|^2 + \frac{\alpha_3}{2} \mathbb{E} \int_{Q} |u + \delta(v - u)|^2,
$$

which entails in turn

$$
\frac{\alpha_1}{2} \mathbb{E} \int_{Q} (|\varphi_\delta|^2 - |\varphi|^2 - 2(\varphi_\delta - \varphi)\varphi Q) + \frac{\alpha_2}{2} \mathbb{E} \int_{Q} (|\varphi_\delta(T)|^2 - |\varphi(T)|^2 - 2(\varphi_\delta - \varphi)(T)\varphi T)
$$

$$
+ \frac{\alpha_3}{2} \mathbb{E} \int_{Q} (\delta^2 |v - u|^2 + 2\delta u \cdot (v - u)) \geq 0.
$$
Now, the functions $\zeta \mapsto \mathbb{E} \int_{Q} |\zeta|^2$ and $\zeta \mapsto \mathbb{E} \int_{Q} |\zeta|^2$ are Fréchet-differentiable on $L^2_{\mathcal{P}}(\Omega; L^2(0,T;H))$ and $L^2(\Omega, \mathcal{F}_T; H)$, respectively. Hence, the mean-value theorem yields
\[
\alpha_1 \mathbb{E} \int_{Q} \frac{\varphi_\delta - \varphi}{\delta} \int_{0}^{1} ((\varphi + \tau(\varphi_\delta - \varphi)) - \varphi_Q) \, d\tau + \alpha_3 \mathbb{E} \int_{Q} \mathbf{u} \cdot (\mathbf{v} - \mathbf{u}) + \frac{\alpha_3}{2} \mathbb{E} \|\mathbf{v} - \mathbf{u}\|^2_{L^2(0,T;H^s)} + \alpha_2 \mathbb{E} \int_{\Omega} \frac{\varphi_\delta - \varphi}{\delta}(T) \int_{0}^{1} ((\varphi(T) + \tau(\varphi_\delta - \varphi)(T)) - \varphi_T) \, d\tau \geq 0.
\]
At this point, as $\delta \to 0$ we have $\mathbf{u} + \delta \mathbf{v} \to \mathbf{u}$ in $\mathcal{U}$, so (2.3)–(2.4) imply that
\[
\int_{0}^{1} ((\varphi + \tau(\varphi_\delta - \varphi)) - \varphi_Q) \, d\tau \to \varphi - x_Q \quad \text{in} \quad L^p_{\mathcal{P}}(\Omega; L^2(0,T;V_1)),
\]
\[
\int_{0}^{1} ((\varphi(T) + \tau(\varphi_\delta - \varphi)(T)) - \varphi_T) \, d\tau \to \varphi(T) - \varphi_T \quad \text{in} \quad L^{p/3}(\Omega, \mathcal{F}_T; H).
\]
Moreover, Theorem 2.6 ensures that
\[
\frac{\varphi_\delta - \varphi}{\delta} \to \theta_{\mathbf{v} - \mathbf{u}} \quad \text{in} \quad L^p_{\mathcal{P}}(\Omega; L^2(0,T;H)),
\]
\[
\frac{\varphi_\delta - \varphi}{\delta}(T) \to \theta_{\mathbf{v} - \mathbf{u}}(T) \quad \text{in} \quad L^{p/3}(\Omega, \mathcal{F}_T; H).
\]
Hence, noting that $\frac{p}{2} \geq 2$, letting $\delta \to 0$ we obtain exactly (2.14), and Theorem 2.8 is proved.

Lastly, we note that (2.15) follows directly from (2.14) provided to show the duality relation
\[
\alpha_1 \mathbb{E} \int_{Q} \theta_{\mathbf{v} - \mathbf{u}}(\varphi - \varphi_Q) + \alpha_2 \mathbb{E} \int_{\Omega} \theta_{\mathbf{v} - \mathbf{u}}(T)(\varphi(T) - \varphi_T) = \mathbb{E} \int_{Q} \varphi(\mathbf{v} - \mathbf{u}) \cdot \nabla P.
\]
In order to prove this, we can take $g = 0$ and $h = \mathbf{v} - \mathbf{u}$ in the duality relation (6.9), and then let $\lambda \searrow 0$ thanks to the convergences (5.9)–(5.10). This concludes the proof of Theorem 2.9.

Acknowledgments

The author is funded by the Austrian Science Fund (FWF) through project M 2876.

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