QUASI-INVARIANT GAUSSIAN MEASURES FOR THE NONLINEAR WAVE EQUATION IN THREE DIMENSIONS

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We prove quasi-invariance of Gaussian measures supported on Sobolev spaces under the dynamics of the three-dimensional defocusing cubic nonlinear wave equation. As in previous work on the two-dimensional case, we employ a simultaneous renormalization on the energy functional and its time derivative. Two new ingredients in the three-dimensional case are the construction of the weighted Gaussian measures, based on a variational formula for the partition function inspired by Barashkov and Gubinelli (2018), and an improved argument in controlling the growth of the truncated weighted Gaussian measures, where we combine a deterministic growth bound of solutions with stochastic estimates on random distributions.

1. Introduction

1A. Main result. We consider the following defocusing cubic nonlinear wave equation (NLW) on the three-dimensional torus $\mathbb{T}^3 = (\mathbb{R}/(2\pi \mathbb{Z}))^3$:

$$\partial_t^2 u - \Delta u + u^3 = 0,$$  \hspace{1cm} (1-1)

where $u : \mathbb{T}^3 \times \mathbb{R} \rightarrow \mathbb{R}$ is the unknown function. With $v = \partial_t u$, we rewrite (1-1) in the vectorial form

$$\begin{cases}
\partial_t u = v, \\
\partial_t v = \Delta u - u^3.
\end{cases}$$  \hspace{1cm} (1-2)

Given $\sigma \in \mathbb{R}$, let $H^\sigma(\mathbb{T}^3)$ denote the classical $L^2$-based Sobolev space of order $\sigma$ defined by the norm

$$\|u\|_{H^\sigma} = \|\langle n \rangle^\sigma \hat{u}(n)\|_{\ell^2(\mathbb{Z}^3)},$$

where $\langle \cdot \rangle = (1 + |\cdot|^2)^{\frac{1}{2}}$ and $\hat{u}$ denotes the Fourier transform of $u$. A classical argument yields global

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well-posedness of the Cauchy problem (1-2) in the Sobolev spaces
\[
\tilde{H}^\sigma(\mathbb{T}^3) \overset{\text{def}}{=} H^\sigma(\mathbb{T}^3) \times H^{\sigma-1}(\mathbb{T}^3)
\]
for \(\sigma \geq 1\) and, consequently, admits a global flow \(\Phi_{\text{NLW}}\) (see Lemma 2.4) on these spaces.

Given \(s \in \mathbb{R}\), let \(\tilde{\mu}_s\) denote the Gaussian measure with Cameron–Martin space \(\tilde{H}^{s+1}(\mathbb{T}^3)\). Denoting \(\tilde{u} = (u, v)\), the Gaussian measure \(\tilde{\mu}_s\) has a formal density
\[
d\tilde{\mu}_s = Z_s^{-1} e^{-\frac{1}{2} \|\tilde{u}\|_{\tilde{H}^{s+1}}^2} d\tilde{u} = \prod_{n \in \mathbb{Z}^3} Z_{s,n}^{-1} e^{-\frac{1}{2} (n^2(e+1)|\hat{u}(n)|^2 + \frac{3}{4} \sigma |\hat{v}(n)|^2)} d\hat{u}(n) d\hat{v}(n).
\]

Samples \(\tilde{u}^\omega = (u^\omega, v^\omega)\) from \(\tilde{\mu}_s\) can be constructed via the Karhunen–Loève expansions\(^1\)
\[
\begin{align*}
 u^\omega(x) &= \sum_{n \in \mathbb{Z}^3} \frac{g_n(\omega)}{\langle n \rangle^{s+1}} e^{i n \cdot x} & \text{and} & \\
 v^\omega(x) &= \sum_{n \in \mathbb{Z}^3} \frac{h_n(\omega)}{\langle n \rangle^s} e^{i n \cdot x},
\end{align*}
\]
where \(\{g_n\}_{n \in \mathbb{Z}^3}\) and \(\{h_n\}_{n \in \mathbb{Z}^3}\) are collections of standard complex-valued Gaussian variables which are independent modulo the condition\(^2\) \(g_n = \overline{g_{-n}}\) and \(h_n = \overline{h_{-n}}\). It is easy to see that the series (1-3) converge in \(L^2(\Omega; \tilde{H}^s(\mathbb{T}^3))\) for
\[
\sigma < s - \frac{1}{2}
\]
and therefore the map
\[
\omega \in \Omega \longmapsto (u^\omega, v^\omega)
\]
induces the Gaussian measure \(\tilde{\mu}_s\) as a probability measure on \(\tilde{H}^s(\mathbb{T}^3)\) for the same range of \(\sigma\). Our main goal in this paper is to study the transport property of the Gaussian measure \(\tilde{\mu}_s\) under the dynamics of (1-2). We state our main result.

**Theorem 1.1.** Let \(s \geq 4\) be an even integer. Then, \(\tilde{\mu}_s\) is quasi-invariant under the dynamics of the defocusing cubic NLW (1-2) on \(\mathbb{T}^3\). More precisely, for any \(t \in \mathbb{R}\), the Gaussian measure \(\tilde{\mu}_s\) and its pushforward under \(\Phi_{\text{NLW}}(t)\) are mutually absolutely continuous.

Theorem 1.1 ensures the propagation of almost sure properties of \(\tilde{\mu}_s\) along the flow. This is important because, in infinite dimensions, many interesting properties concerning small-scale behavior under a Gaussian measure hold true with probability 0 or 1. This is an implication of Fernique’s theorem (Theorem 2.7 in [15]); under a Gaussian measure, any given norm is finite with probability 0 or 1. For example, samples \(\tilde{u}\) of the Gaussian measure \(\tilde{\mu}_s\) almost surely belong to the \(L^p\)-based Sobolev spaces \(\tilde{W}^{\sigma,p}(\mathbb{T}^3)\) for any \(p \geq 1\) and more generally to the Besov spaces \(\tilde{B}^{\sigma}_{p,q}(\mathbb{T}^3)\) for any \(p, q \geq 1\), including the case \(p = q = \infty\) (Hölder–Besov space), provided that \(\sigma\) satisfies (1-4). Theorem 1.1 then implies that these \(L^p\)-based regularities are transported along the nonlinear flow. An analogous statement for deterministic initial data is expected to fail in general. See [24; 38; 43].

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\(^1\)By convention, we endow \(\mathbb{T}^3\) with the normalized Lebesgue measure \((2\pi)^{-3} dx\).

\(^2\)In particular, we impose that \(g_0\) and \(h_0\) are real-valued.
Theorem 1.1 is an addition to a series of recent results [31; 33; 32; 34; 47] that has made significant progress in the study of transport properties of Gaussian measures under nonlinear Hamiltonian PDEs. The general strategy, as introduced by Tzvetkov in [47], is to study quasi-invariance of the Gaussian measures \( \tilde{\mu}_s \) indirectly by studying weighted Gaussian measures, where the weight corresponds to a correction term that arises due to the presence of the nonlinearity. See Section 3B. The two key steps in this strategy are the construction of the weighted Gaussian measure and finding an energy estimate on the time derivative of the modified energy (that is, the energy of the Gaussian measure plus the correction term). In [32], Oh and Tzvetkov employed this strategy and proved the analogue of Theorem 1.1 in the two-dimensional case. This was done by introducing a simultaneous renormalization on the modified energy functional and its time derivative and then performing a delicate analysis centered on a quadrilinear Littlewood–Paley expansion.

As pointed out in [32], the argument in the two-dimensional case does not extend to the current three-dimensional setting. The proof of Theorem 1.1 uses two new key ingredients. The first is the use of a variational formula in constructing weighted Gaussian measures, inspired by Barashkov and Gubinelli [3]. The second new ingredient appears in studying the growth of the truncated weighted Gaussian measures, where we combine a deterministic growth bound on solutions (as in a recent paper by Planchon, Visciglia, and Tzvetkov [39]) with stochastic estimates on random distributions (as in the two-dimensional case [32]). This hybrid argument allows us to use a softer energy estimate to prove quasi-invariance. Our simplification also comes from the use of Besov spaces in the spirit of [25]. This results in a significantly simpler proof of quasi-invariance in the harder, physically relevant three-dimensional case as compared with the two-dimensional case.

1B. Comments. (i) A slight modification of the proof of Theorem 1.1 shows that the Gaussian measures \( \tilde{\mu}_s \) are also quasi-invariant under the nonlinear Klein–Gordon equation

\[
\begin{align*}
d_t u &= v, \\
\partial_t v &= (\Delta - 1)u - u^3.
\end{align*}
\]

(1-5)

It is easy to see that \( \tilde{\mu}_s \) is invariant under the linear Klein–Gordon equation, i.e., removing \( u^3 \) in (1-5), which trivially implies that almost sure properties of \( \tilde{\mu}_s \) are transported along the flow of the linear dynamics. The addition of a defocusing cubic nonlinearity into the equation destroys invariance but the quasi-invariance of \( \tilde{\mu}_s \) for (1-5) can be interpreted as saying that the nonlinear flow retains the small-scale properties of the linear flow.

In order to obtain invariance of \( \tilde{\mu}_s \) under the linear wave equation, one would need to replace \( \langle \cdot \rangle \) with \( |\cdot| \) in (1-3), which would raise an issue at the zeroth Fourier mode (see Remark 3.6). Nevertheless, in the study of small-scale properties of solutions, this issue is irrelevant and one can easily show that \( \tilde{\mu}_s \) is quasi-invariant under the linear wave equation. Theorem 1.1 then implies that the NLW dynamics also retains the small-scale properties of the linear wave dynamics.

(ii) The restriction that \( s \) is an even integer in Theorem 1.1 comes from an application of the classical Leibniz rule in order to derive the right correction term for the modified energy and the weighted Gaussian
measure. In terms of regularity restrictions, the construction of the weighted Gaussian measure works for any real $s > \frac{3}{2}$ (Proposition 3.7). Our argument for the energy estimate (Proposition 3.8) only requires $s > \frac{5}{2}$ but, in our derivation of a modified energy, we also use the classical Leibniz rule for $(-\Delta)^{\frac{s}{2}}$ which only works if $s$ is an even integer. It may be possible to relax this second condition using a fractional Leibniz rule to go below $s = 4$. At present, however, we do not know how to do this.  

(iii) Our new hybrid argument in proving Theorem 1.1 requires a softer energy estimate than that in [32] and is also applicable to the two-dimensional case. We point out, however, that the argument in [32], involving heavier multilinear analysis, provides better quantitative information on the growth of the truncated weighted Gaussian measures. See Remark 3.12. For example, the argument in [32] allows us to prove higher $L^p$-integrability of the Radon–Nikodym derivative of the weighted Gaussian measures (with an energy cutoff), while our proof of Theorem 1.1 does not provide such extra information.

(iv) It would be of interest to investigate the quasi-invariance property of $\tilde{\mu}_s$ for NLW with a higher order nonlinearity or in higher dimensions. Our techniques appear to carry over to higher order nonlinearities. This might even permit the analysis of energy-supercritical equations (such as the three-dimensional septic NLW), where global well-posedness is not known. Consequently, one might aim to prove “local-in-time” quasi-invariance (as stated in [9]). See also [39] for an example of a local-in-time quasi-invariance result. See also Remark 3.4.

(v) Quasi-invariance results such as Theorem 1.1 are complimentary to the study of low regularity well-posedness with random initial data. Starting with the seminal work of Bourgain [8; 10], there has been intensive study on the random data Cauchy theory for nonlinear dispersive PDEs (we refer the readers to [5] for a more detailed survey of the literature). There are two related directions in this study. The first one is the study of invariant measures associated with conservation laws such as Gibbs measures, in particular, the construction of almost sure global-in-time dynamics via the so-called Bourgain’s invariant measure argument; see [5; 31]. The other is the study of almost sure well-posedness with respect to random initial data. Here, one can often exploit the higher $L^p_x$-based regularity made accessible by randomization of initial data to establish well-posedness below critical thresholds, where equations are ill-posed in $L^2$-based Sobolev spaces. In the context of NLW, see the work [12; 13] by Burq and Tzvetkov for almost sure local well-posedness. There are also globalization arguments in this probabilistic setting; see [13; 28; 29; 40].

As for the defocusing cubic NLW (1-2) on $\mathbb{T}^3$, the scaling symmetry induces the critical regularity $\sigma_{\text{crit}} = \frac{1}{2}$. It is known that (1-2) is locally well-posed in $\tilde{H}^\sigma(\mathbb{T}^3)$ for $\sigma \geq \frac{1}{2}$, while it is ill-posed for $\sigma < \frac{1}{2}$; see [12; 14; 23; 45]. In [12; 13], Burq and Tzvetkov proved almost sure global well-posedness of (1-2) with respect to the random initial data in (1-3) for $s > \frac{1}{2}$, namely for $\sigma > 0$. In this regime, the flow $\Phi_{\text{NLW}}$ exists almost surely globally in time. Then, it is natural to consider the following.

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3 In a recent paper, [44], Theorem 1.1 was extended to the range $s > \frac{5}{2}$. The authors in [44] also proved quasi-invariance of $\tilde{\mu}_s$ for the quintic NLW (with $u^5$ replacing $u^3$ in (1-1)) in the same range $s > \frac{5}{2}$.

4 In [44], such local-in-time quasi-invariance of $\tilde{\mu}_s$, $s > 3$, was shown for NLW on $\mathbb{T}^3$ with a higher order nonlinearity $u^{2k+1}$ for an integer $k \geq 3$. 


Problem. Study the transport property of the Gaussian measures $\tilde{\mu}_s$ for low values of $s > \frac{1}{2}$, in particular in the regime where the global-in-time dynamics is constructed only probabilistically.

1C. Organization. In Section 2, we introduce basic tools in our proof: Besov spaces, the Wiener chaos estimate, the classical well-posedness theory of (1-2), and also deterministic growth bounds. In Section 3, we present the proof of Theorem 1.1 assuming the construction of the weighted Gaussian measures (Proposition 3.7) and the energy estimate (Proposition 3.8). Section 4 is devoted to the construction of the weighted Gaussian measures and, finally, Section 5 deals with the energy estimate.

2. Analytic and stochastic toolbox

2A. On the phase space. Given $N \in \mathbb{N}$, we denote by $\pi_N$ the frequency projector on the (spatial) frequencies $\{|n| \leq N\}$:

$$\pi_N u(x) = \sum_{|n| \leq N} \hat{u}_n e^{in \cdot x}.$$ 

We then set

$$E_N = \pi_N L^2(T^3).$$

Namely, $E_N$ is the finite-dimensional vector space of real-valued trigonometric polynomials of degree $\leq N$ endowed with the restriction of the $L^2(T^3)$ scalar product. The product space $E_N \times E_N$ is a finite-dimensional real inner-product space and thus there is a canonical Lebesgue measure on this space, which we denote by $L_N$.

We also use $(E_N \times E_N)^\perp$ to denote the orthogonal complement of $E_N \times E_N$ in $\tilde{H}^\sigma(T^3)$, $\sigma < s - \frac{1}{2}$.

2B. Besov spaces. Let $B(\xi, r)$ denote the ball in $\mathbb{R}^3$ of radius $r > 0$ centered at $\xi \in \mathbb{R}^3$ and let $A$ denote the annulus $B(0, \frac{4}{3}) \setminus B(0, \frac{3}{8})$. Letting $\mathbb{N}_0 = \mathbb{N} \cup \{0\}$, we define a sequence $(\chi_j)_{j \in \mathbb{N}_0}$ by setting

$$\chi_0 = \tilde{\chi}, \quad \chi_j(\cdot) = \chi(2^{-j} \cdot), \quad \text{and} \quad \sum_{j=0}^\infty \chi_j \equiv 1$$

for some suitable $\tilde{\chi}, \chi \in C_c^\infty(\mathbb{R}^3; [0, 1])$ such that $\text{supp}(\tilde{\chi}) \subset B(0, \frac{4}{3})$ and $\text{supp}(\chi) \subset A$. We then define the Littlewood–Paley projector $P_j$, $j \in \mathbb{N}_0$, by setting

$$P_j u(x) = \sum_{n \in \mathbb{Z}^3} \chi_j(n) \hat{u}(n) e^{in \cdot x}$$

for $u \in \mathcal{D}'(T^3)$.

Given $s \in \mathbb{R}$ and $1 \leq p, q, \infty$, the Besov space $B^s_{p,q}(T^3)$ is the set of distributions $u \in \mathcal{D}'(T^3)$ such that

$$\|u\|_{B^s_{p,q}} = \left\{ \|2^{sj} \|P_j u\|_{L^p_x}\}_{j \in \mathbb{N}_0} < \infty. \quad (2-1)$$

We use the conventions $\tilde{B}^s_{p,q}(T^3) = B^s_{p,q}(T^3) \times B^{-s-1}_{p,q}(T^3)$ and $\tilde{C}^s(T^3) = C^s(T^3) \times C^{s-1}(T^3)$, where $C^s(T^3) = C_c^{s,\infty}(T^3)$ denotes the Hölder–Besov space. Note that the parameter $s$ measures differentiability and $p$ measures integrability, that $H^s(T^3) = B^s_{2,2}(T^3)$, and that for $s > 0$ and not an integer, $C^s(T^3)$ coincides with the classical Hölder spaces; see [20].
Lemma 2.1. The following estimates hold.

(i) (interpolation) For \(0 < s_1 < s_2\), we have
\[
\|u\|_{H^{s_1}} \lesssim \|u\|_{H^{s_2}}^{\frac{s_1}{s_2}} \|u\|_{L^2}^{\frac{s_2-s_1}{s_2}}. \tag{2-2}
\]

(ii) (immediate embeddings) Let \(s_1, s_2 \in \mathbb{R}\) and \(p_1, p_2, q_1, q_2 \in [1, \infty]\). Then, we have
\[
\|u\|_{B^{s_1}_{p_1, q_1}} \lesssim \|u\|_{B^{s_2}_{p_2, q_2}} \quad \text{for } s_1 \leq s_2, \ p_1 \leq p_2, \text{ and } q_1 \geq q_2, \tag{2-3}
\]
\[
\|u\|_{B^{s_1}_{p_1, q_1}} \lesssim \|u\|_{B^{s_2}_{p_1, \infty}} \quad \text{for } s_1 < s_2, \tag{2-3}
\]
\[
\|u\|_{B^{0}_{p_1, \infty}} \lesssim \|u\|_{L^{p_1}} \lesssim \|u\|_{B^{0}_{p_1, 1}}. \tag{2-3}
\]

(iii) (algebra property) Let \(s > 0\). Then, we have
\[
\|uv\|_{C^s} \lesssim \|u\|_{C^s} \|v\|_{C^s}. \tag{2-4}
\]

(iv) (Besov embedding) Let \(1 \leq p_2 \leq p_1 \leq \infty, \ q \in [1, \infty]\), and \(s_2 = s_1 + 3\left(\frac{1}{p_2} - \frac{1}{p_1}\right)\). Then, we have
\[
\|u\|_{B^{s_1}_{p_1, q_1}} \lesssim \|u\|_{B^{s_2}_{p_2, q_2}}. \tag{2-5}
\]

(v) (duality) Let \(s \in \mathbb{R}\) and \(p, p', q, q' \in [1, \infty]\) such that \(\frac{1}{p} + \frac{1}{p'} = \frac{1}{q} + \frac{1}{q'} = 1\). Then, we have
\[
\left| \int_{\mathbb{T}^3} uv \right| \leq \|u\|_{B^{s}_{p, q}} \|v\|_{B^{-s}_{p', q'}}. \tag{2-6}
\]

where \(\int_{\mathbb{T}^3} uv\) denotes the duality pairing between \(B^{s}_{p, q}(\mathbb{T}^3)\) and \(B^{-s}_{p', q'}(\mathbb{T}^3)\).

(vi) (fractional Leibniz rule) Let \(p, p_1, p_2, p_3, p_4 \in [1, \infty]\) such that \(\frac{1}{p_1} + \frac{1}{p_2} = \frac{1}{p_3} + \frac{1}{p_4} = \frac{1}{p}\). Then, for every \(s > 0\), we have
\[
\|uv\|_{B^{s}_{p, q}} \lesssim \|u\|_{B^{s}_{p_1, q_1}} \|v\|_{L^{p_2}} + \|u\|_{L^{p_3}} \|v\|_{B^{s}_{p_4, q}}. \tag{2-7}
\]

(vi) (product estimate) Let \(s_1 < 0 < s_2\) such that \(s_1 + s_2 > 0\). Then, we have
\[
\|uv\|_{C^{s_1}} \lesssim \|u\|_{C^{s_1}} \|v\|_{C^{s_2}}. \tag{2-8}
\]

Proof. While these estimates are standard, we briefly discuss their proofs for the readers’ convenience. See also [1] for details of the proofs in the nonperiodic case. The log convexity inequality (2-2) and the duality (2-6) follow from Hölder’s inequality. The first estimate in (2-3) is immediate from the definition (2-1), while the second one in (2-3) follows from the \(\ell^{q_1}\)-summability of \(\{2^{(s_1-s_2)j}\}_{j \in \mathbb{N}_0}\) for \(s_1 < s_2\). The last estimate in (2-3) follows from the boundedness of the Littlewood–Paley projector \(P_j\) and Minkowski’s inequality. The Besov embedding (2-5) is a direct consequence of Bernstein’s inequality,
\[
\|P_j u\|_{L^{p_1}} \lesssim 2^{3j\left(\frac{1}{p_2} - \frac{1}{p_1}\right)} \|P_j u\|_{L^{p_2}}.
\]

\(^5\)We use the convention that the symbol \(\lesssim\) indicates that inessential constants are suppressed in the inequality.
The algebra property (2-4) is immediate from the following paraproduct decomposition due to Bony [6]:

\[ uv = \sum_{j \in \mathbb{N}_0} P_j u \cdot S_j v + \sum_{j \in \mathbb{N}_0} \sum_{|j-k| \leq 1} P_j u \cdot P_k v + \sum_{k \in \mathbb{N}_0} S_k u \cdot P_k v \quad (2-9) \]

with Hölder’s inequality. Here, \( S_j \) is given by

\[ S_j u = \sum_{k \leq j-2} P_k u. \]

The fractional Leibniz rule (2-7) also follows from the paraproduct decomposition (2-9). In proving (2-7) for the resonant product, i.e., the second term on the right-hand side of (2-9), one needs to proceed slightly more carefully:

\[
\left\| 2^{sm} P_m \left( \sum_{j \in \mathbb{N}_0} \sum_{|j-k| \leq 1} P_j u \cdot P_k v \right) \right\|_{L^p} \lesssim \sum_{j \geq m-10} 2^{s(m-j)2f_j} \left\| P_j u \right\|_{L^{p_1}} \left\| P_j v \right\|_{L^{p_2}} \lesssim \left\| u \right\|_{B^{s-1}_{p_1,q}} \left\| v \right\|_{L^{p_2}},
\]

where we used Young’s and Hölder’s inequalities together with the embedding \( L^{p_2}(\mathbb{T}^3) \hookrightarrow B^{0}_{p_2,\infty}(\mathbb{T}^3) \) in the last step. See also Lemma 2.84 in [1]. Lastly, the product estimate (2-8) follows from a similar consideration.

\[ \square \]

2C. **Wiener chaos estimate.** Let \( \{g_n\}_{n \in \mathbb{N}} \) be a sequence of independent standard Gaussian random variables defined on a probability space \((\Omega, \mathcal{F}, \mathbb{P})\), where \( \mathcal{F} \) is the \( \sigma \)-algebra generated by this sequence. Given \( k \in \mathbb{N}_0 \), we define the homogeneous Wiener chaoses \( \mathcal{H}_k \) to be the closure (under \( L^2(\Omega) \)) of the span of Fourier–Hermite polynomials \( \prod_{n=1}^{\infty} H_{k_n}(g_n) \), where \( H_j \) is the Hermite polynomial of degree \( j \) and \( k = \sum_{n=1}^{\infty} k_n \).

Then, we have the Ito–Wiener decomposition

\[ L^2(\Omega, \mathcal{F}, \mathbb{P}) = \bigoplus_{k=0}^{\infty} \mathcal{H}_k. \]

See Theorem 1.1.1 in [27]. We have the following classical Wiener chaos estimate.

**Lemma 2.2.** Let \( k \in \mathbb{N}_0 \). Then, we have

\[
\left( \mathbb{E}[|X|^p] \right)^{\frac{1}{p}} \leq (p-1)^{\frac{k}{2}} \left( \mathbb{E}[|X|^2] \right)^{\frac{1}{2}} \quad (2-10)
\]

for any random variable \( X \in \mathcal{H}_k \) and any \( 2 \leq p < \infty \).

The estimate (2-10) is a direct corollary to the hypercontractivity of the Ornstein–Uhlenbeck semigroup due to Nelson [26] and the fact that any element \( X \in \mathcal{H}_k \) is an eigenfunction for the Ornstein–Uhlenbeck operator with eigenvalue \(-k\).

For our purpose, we need the following three facts: If \( Z \) is a linear combination of \( \{g_n\} \), then \( Z \in \mathcal{H}_1 \). For \( Z \in \mathcal{H}_1 \), the random variable \( Z^2 - \mathbb{E}[Z^2] \) is in \( \mathcal{H}_2 \). If \( Y, Z \in \mathcal{H}_1 \) are independent, then \( YZ \in \mathcal{H}_2 \).

\[ \text{This implies that } k_n = 0 \text{ except for finitely many } n \text{'s.} \]
The next lemma gives a regularity criterion for stationary random distributions. Recall that a random distribution $u$ on $\mathbb{T}^d$ is said to be stationary if $u(\cdot)$ and $u(x_0 + \cdot)$ have the same law for any $x_0 \in \mathbb{T}^d$. Moreover, we say that $u \in \mathcal{H}_k$ if $u(\varphi) \in \mathcal{H}^k$ for any test function $\varphi \in C^\infty(\mathbb{T}^d)$.

**Lemma 2.3.** (i) Let $u$ be a stationary random distribution on $\mathbb{T}^d$, belonging to $\mathcal{H}_k$ for some $k \in \mathbb{N}_0$. Suppose that there exists $s_0 \in \mathbb{R}$ such that

$$
\mathbb{E}[(\hat{u}(n))^2] \lesssim \langle n \rangle^{-d-2s_0}
$$

for any $n \in \mathbb{Z}^d$. Then, for any $s < s_0$ and finite $p \geq 2$, we have $u \in L^p(\Omega; C^s(\mathbb{T}^d))$.

(ii) Let $\{u_N\}_{N \in \mathbb{N}}$ be a sequence of stationary random distributions on $\mathbb{T}^d$, belonging to $\mathcal{H}_k$ for some $k \in \mathbb{N}_0$. Suppose that there exists $s_0 \in \mathbb{R}$ such that $u_N$ satisfies (2-11) for each $N \in \mathbb{N}$. Moreover, suppose that there exists $\theta > 0$ such that

$$
\mathbb{E}[(\hat{u}_N(n) - \hat{u}_M(n))^2] \lesssim N^{-2\theta} \langle n \rangle^{-d-2s_0}
$$

for any $n \in \mathbb{Z}^d$ and any $M \geq N \geq 1$. Then, for any $s < s_0$ and finite $p \geq 2$, $u_N$ converges to some $u$ in $L^p(\Omega; C^s(\mathbb{T}^d))$.

The proof is a straightforward computation with the Wiener chaos estimate (Lemma 2.2). See [25, Proposition 3.6] for details of the proof of part (i). Part (ii) follows from similar considerations.

**2D. Truncated NLW dynamics: well-posedness and approximation.** In the following, we often work at the level of the truncated dynamics in order to rigorously justify calculations. As such, in this subsection, we briefly go over the well-posedness theory and approximation results of the following Cauchy problem for the truncated NLW on $\mathbb{T}^3$:

$$
\begin{cases}
\partial_t u = v, \\
\partial_t v = \Delta u - \pi_N((\pi_N u)^3), \\
(u, v)|_{t=0} = (u_0, v_0),
\end{cases}
$$

(2-12)

where $N \geq 1$ and $\pi_N$ denotes the projector onto spatial frequencies $|n| \leq N$. We also use the shorthand notation

$$
u_N = \pi_N u \quad \text{and} \quad v_N = \pi_N v.
$$

We allow $N = \infty$ with the convention $\pi_\infty = \text{Id}$, which reduces (2-12) to (1-2).

For the (untruncated) NLW (1-2), the conserved energy is given by

$$
E(\bar{u}) = \frac{1}{2} \int_{\mathbb{T}^3} (|\nabla u|^2 + v^2) + \frac{1}{4} \int_{\mathbb{T}^3} u^4.
$$

The truncated system (2-12) also has the conserved energy

$$
E_N(\bar{u}) = \frac{1}{2} \int_{\mathbb{T}^3} (|\nabla u|^2 + v^2) + \frac{1}{4} \int_{\mathbb{T}^3} (\pi_N u)^4.
$$

(2-13)

In the following two lemmas, we state the classical well-posedness theory for (2-12) and the relevant dynamical properties.
Lemma 2.4. Let $\sigma \geq 1$ and $N \in \mathbb{N} \cup \{\infty\}$. Then, the truncated NLW (2.12) is globally well-posed in $\tilde{H}^{\sigma}(\mathbb{T}^3)$. Namely, given any $(u_0, v_0) \in \tilde{H}^{\sigma}(\mathbb{T}^3)$, there exists a unique global solution to (2.12) in $C(\mathbb{R}; \tilde{H}^{\sigma}(\mathbb{T}^3))$, where the dependence on initial data is continuous. Moreover, if we denote by $\Phi_N(t)$ the data-to-solution map at time $t$, then $\Phi_N(t)$ is a continuous bijection on $\tilde{H}^{\sigma}(\mathbb{T}^3)$ for every $t \in \mathbb{R}$, satisfying the semigroup property
\[ \Phi_N(t + \tau) = \Phi_N(t) \circ \Phi_N(\tau) \]
for any $t, \tau \in \mathbb{R}$.

The global well-posedness result stated in Lemma 2.4 follows from a standard local well-posedness theory along with the conservation of the truncated energy $E_N(\tilde{u})$. See [32, Lemma 2.1] for the proof in the two-dimensional case. The same proof applies to the three-dimensional case in view of the Sobolev embedding $H^1(\mathbb{T}^3) \subset L^6(\mathbb{T}^3)$ (with a small modification at the zeroth frequency).

Lemma 2.5. (i) (growth bound) Given $\sigma \geq 1$, we denote by $B_R$ the ball of radius $R > 0$ in $\tilde{H}^{\sigma}(\mathbb{T}^3)$ centered at the origin. Then, for any given $T > 0$, there exists $C(R, T) > 0$ such that
\[ \Phi_N(t)(B_R) \subset B_{C(R, T)}(2-14) \]
for any $t \in [0, T]$ and $N \in \mathbb{N} \cup \{\infty\}$.

(ii) (approximation) Let $\sigma \geq 1$, $T > 0$, and $K$ be a compact set in $\tilde{H}^{\sigma}(\mathbb{T}^3)$. Then, for every $\varepsilon > 0$, there exists $N_0 \in \mathbb{N}$ such that
\[ \|\Phi(t)(\tilde{u}) - \Phi_N(t)(\tilde{u})\|_{\tilde{H}^{\sigma}(\mathbb{T}^3)} < \varepsilon \]
for any $t \in [0, T]$, $\tilde{u} \in K$, and $N \geq N_0$. Hence, we have
\[ \Phi(t)(K) \subset \Phi_N(t)(K + B_\varepsilon) \]
for any $t \in [0, T]$ and $N \geq N_0$. Here, $\Phi(t)$ denotes the solution map $\Phi_\infty(t) = \Phi_{\text{NLW}}(t)$ for the (untruncated) NLW (1.2).

Proof. The solution $\tilde{u} = (u, v)$ to (2.12) satisfies the Duhamel formulation
\[ u(t) = S(t)(u_0, v_0) - \int_0^t \frac{\sin((t - t')|\nabla|)}{|\nabla|} \pi_N((\pi_N u)^3)(t')dt', \]
\[ v(t) = \partial_t S(t)(u_0, v_0) - \int_0^t \cos((t - t')|\nabla|) \pi_N((\pi_N u)^3)(t')dt', \]
where $S(t)$ denotes the linear wave propagator given by
\[ S(t)(u_0, v_0) = \cos(t|\nabla|)u_0 + \frac{\sin(t|\nabla|)}{|\nabla|}v_0. \]

From the fractional Leibniz rule (2.7) and (2.5), we have
\[ \|u^3\|_{\tilde{H}^{\sigma-1}} \lesssim \|u\|_{\tilde{H}^{\sigma-1}_6}^2 \lesssim \|u\|_{\tilde{H}^{\sigma}}^2 \lesssim \|u\|_{\tilde{H}^1}^3, \]
(2.16)

---

7This is in the context of the nonlinear Klein–Gordon equation but the proof can be easily adapted.
for \( \sigma \geq 1 \). Then, from (2-15) and (2-16) with the conservation of the truncated energy \( E_N \) in (2-13), we have
\[
\|\vec{u}(t)\|_{\vec{H}^\sigma} \leq \|(u_0, v_0)\|_{\vec{H}^\sigma} + C(1 + |t|) \int_0^t \|u(t')\|_{H^\sigma} \|u(t')\|^2_{\vec{H}^\sigma} dt' \\
\leq \|(u_0, v_0)\|_{\vec{H}^\sigma} + C(1 + |t|) \cdot E_N(u_0, v_0) \int_0^t \|(u, v)(t')\|_{\vec{H}^\sigma} dt'.
\]
Hence, the growth bound (2-14) follows from Gronwall’s inequality.

The approximation property (ii) follows from a modification of the local well-posedness argument. Since the argument is standard, we omit details. See, for example, our previous works: Proposition 2.7 in [47] and Lemma 6.20/B.2 in [31].

3. Proof of Theorem 1.1

In this section, we present the proof of Theorem 1.1. We first present a general framework of the strategy. We then introduce a renormalized energy and discuss further refinements required for our problem. In Section 3D, we prove Theorem 1.1 by assuming the construction of the weighted Gaussian measure (Proposition 3.7) and the renormalized energy estimate (Proposition 3.8). We present the proofs of Propositions 3.7 and 3.8 in Sections 4 and 5.

3A. Strategy of the proof. In [47], Tzvetkov introduced a general strategy, combining PDE techniques and stochastic analysis to prove quasi-invariance of Gaussian measures under nonlinear Hamiltonian PDE dynamics. In the following, we briefly describe the key ideas behind this method [32; 47], using NLW on \( \mathbb{T}^d \) as an example. See also [30] for a survey on this subject. Note that we keep our discussion at a formal level and that some steps need to be justified by working at the level of the truncated dynamics (2-12).

Let \( \Phi = \Phi_{\text{NLW}} \) as in the previous section. In order to prove quasi-invariance of \( \bar{\mu}_s \) under \( \Phi \), we would like to show \( \bar{\mu}_s(\Phi(t)(A)) = 0 \) for any \( t \in \mathbb{R} \) and any measurable set \( A \subset \bar{H}^\sigma(\mathbb{T}^d) \) with \( \bar{\mu}_s(A) = 0 \). Here, \( \sigma < s + 1 - \frac{d}{2} \) denotes the regularity of samples on \( \mathbb{T}^d \) under \( \bar{\mu}_s \). The main idea is to study the evolution of
\[
\bar{\mu}_s(\Phi(t)(A)) = Z_{s}^{-1} \int_{\Phi(t)(A)} e^{-\frac{1}{2} \|\vec{u}\|_{\bar{H}^{s+1}}^2} d\vec{u}
\]
for a general measurable set \( A \subset \bar{H}^\sigma(\mathbb{T}^d) \) and to control the growth of \( \bar{\mu}_s(\Phi(t)(A)) \) in time.

The main goal is show a differential inequality of the form
\[
\frac{d}{dt} \bar{\mu}_s(\Phi(t)(A)) \leq C p(\bar{\mu}_s(\Phi(t)(A)))^{1 - \frac{1}{p}} \tag{3-1}
\]
for all sufficiently large but finite \( p \). Using (3-1), one can show that \( \frac{d}{dt} \bar{\mu}_s(\Phi(t)(A))^\frac{1}{p} \) is bounded, which yields quasi-invariance for short times after choosing \( p \) appropriately. See [32, Proposition 5.3] for details.\(^9\) In this argument, the linear power of \( p \) in the prefactor of the right-hand side of (3-1) is crucial.

\(^8\)The factor \( 1 + |t| \) appears in controlling the zeroth frequency: \( \sin((t-t')|\nabla|)/|\nabla| = t - t' \).

\(^9\)This is a refinement of [47, Lemma 7.3], based on an argument due to Yudovich [21], which handles the simpler case, where \( p \) in (3-1) is replaced by \( p^\beta \) for some \( 0 \leq \beta < 1 \).
By applying a change-of-variable formula (see Lemma 3.9 below), we have
\[
\tilde{\mu}_s(\Phi(t)(A))' = Z_s^{-1} \left\langle e^{-\frac{1}{2}\|\Phi(\tilde{\varphi})\|_{\tilde{H}^{s+1}}^2} d\tilde{u} \right\rangle.
\] (3-2)

For the truncated dynamics (2-12), the formula (3-2) can be justified via invariance of the Lebesgue measure and bijectivity of the flow \( \Phi_N \). See Lemma 3.9 below. Fix \( t_0 \in \mathbb{R} \). Then, by taking a time derivative, we arrive at
\[
\left. \left( \frac{d}{dt} \tilde{\mu}_s(\Phi(t)(A)) \right) \right|_{t=t_0} = -\frac{1}{2} Z_s^{-1} \int_{\Phi(t_0)(A)} \left( \frac{d}{dt} \left( \|\Phi(\tilde{\varphi})\|_{\tilde{H}^{s+1}}^2 \right) \right) e^{\frac{1}{2}\|\Phi(\tilde{\varphi})\|_{\tilde{H}^{s+1}}^2} d\tilde{u} \bigg|_{t=0}
\] (3-3)

This reduction of the analysis to that at \( t = 0 \), exploiting the group property \( \Phi(t_0 + t) = \Phi(t) \Phi(t_0) \) was inspired from the work [48].

Suppose that we had an effective energy estimate (with smoothing) of the form
\[
\left. \left( \frac{d}{dt} \|\Phi(t)(\tilde{u})\|_{\tilde{H}^{s+1}}^2 \right) \right|_{t=0} \leq C(\|\tilde{u}\|_{\tilde{H}^1}) \|\tilde{u}\|_{\tilde{C}^\theta}^\theta
\] (3-4)
for some \( \theta \leq 2 \). Then, the desired estimate (3-1) would follow from (3-3) and (3-4) (with an additional cutoff on the conserved energy \( E(\tilde{u}) \) in (3-2)). More precisely, we obtain (3-1) by inserting (3-4) into (3-3), applying Hölder’s inequality with respect to \( \tilde{\mu}_s \), and then using the Wiener chaos estimate (Lemma 2.2) to obtain (sub-)linear \( p \)-dependence on the \( L^p(\tilde{\mu}_s) \)-norm of \( \|\tilde{u}\|_{\tilde{C}^\theta}^\theta \), while we use a cutoff on the conserved energy \( E(\tilde{u}) \) to control \( C(\|\tilde{u}\|_{\tilde{H}^1}) \) in (3-4). See the proof of Proposition 3.10 for the full detail. We emphasize that, due to the \( p \)-dependence of the constant in the Wiener chaos estimate (Lemma 2.2), we can only afford to place two factors of \( \tilde{u} \) in the stronger Hölder–Besov \( \tilde{C}^\sigma \)-norm in the energy estimate (3-4); a higher order Wiener chaos would cause superlinear \( p \)-dependence in (3-1). All the other factors are then placed in the (weaker) \( \tilde{H}^1 \)-norm, which is controlled by the conserved energy \( E(\tilde{u}) \) in (2-13).

In [47], Tzvetkov established an energy estimate of the form (3-4) for the BBM equation by consideration in the spirit of quasilinear hyperbolic PDEs (namely, integration by parts in \( x \)). Unfortunately, an energy estimate of the form (3-4) does not hold in general for nonlinear Hamiltonian PDEs. In [31; 32], Oh and Tzvetkov circumvented this problem by introducing a modified energy
\[
E_s(\tilde{u}) = \frac{1}{2} \|\tilde{u}\|_{\tilde{H}^{s+1}}^2 + R_s(\tilde{u})
\]
with a suitable correction term \( R_s(\tilde{u}) \) such that the desired energy estimate of the form (3-4) holds for this modified energy. By following the strategy described above, they first established quasi-invariance of the weighted Gaussian measure associated with this modified energy:
\[
d\tilde{\rho}_s = Z_s^{-1} e^{-E_s(\tilde{u})} d\tilde{u} = Z_s^{-1} e^{-R_s(\tilde{u})} d\tilde{\mu}_s
\]
(with a cutoff on a conserved quantity). Then, quasi-invariance of \( \tilde{\mu}_s \) followed from the mutual absolute continuity of \( \tilde{\mu}_s \) and \( \tilde{\rho}_s \).
For Schrödinger-type equations, modified energies were introduced by the normal form method (namely, integration by parts in time); see [31; 33; 18]. In [32], Oh and Tzvetkov derived a modified energy for NLW on $\mathbb{T}^2$ based on integration by parts in $x$ but a certain renormalization was needed to control singularity. We will describe the details of this derivation in the next subsection.

**Summary.** The study of quasi-invariance has therefore been reduced to two steps: the construction of the weighted Gaussian measure $\tilde{\rho}_s$ and establishing an effective energy estimate on $\partial_t E_s(\tilde{u})|_{t=0}$.

### 3B. Renormalized energy for NLW

In this subsection, we present a discussion on a modified energy for our problem. See (3-20) for the full modified energy. In the following, we fix $\sigma = s + 1 - \frac{d}{2} - \varepsilon \geq 1$ for some small $\varepsilon > 0$ and let $B_R$ denotes the ball of radius $R > 0$ in $\mathcal{H}_\sigma(\mathbb{T}^d)$ centered at the origin. Fix a frequency cutoff size $N$ and, instead of using (a suitable truncated version of) the energy of $\tilde{\mu}_s$, let us consider the following natural energy to work with for the wave equation (see Remark 3.6):

$$
\frac{1}{2} \int_{\mathbb{T}^d} (D^s v_N)^2 + \frac{1}{2} \int_{\mathbb{T}^d} (D^{s+1} u_N)^2,
$$

where $D^s = (-\Delta)^{\frac{s}{2}}$ denotes the Riesz potential of order $s$. Fix an even integer $s \geq 4$ and let $\tilde{u} = (u, v)$ be a solution to the truncated NLW (2-12). Then, the Leibniz rule yields

$$
\partial_t \left[ \frac{1}{2} \int_{\mathbb{T}^d} (D^s v_N)^2 + \frac{1}{2} \int_{\mathbb{T}^d} (D^{s+1} u_N)^2 \right] = \int_{\mathbb{T}^d} (D^2 v_N)(-u^3_N) + \sum_{|\alpha|+|\beta|+|\gamma|=s} c_{\alpha,\beta,\gamma} \int_{\mathbb{T}^d} D^s v_N \cdot \partial^\alpha u_N \cdot \partial^\beta u_N \cdot \partial^\gamma u_N
$$

for some combinatorial constants $c_{\alpha,\beta,\gamma}$ that depend only on $s$, where $\partial^\alpha$ denotes $\partial^{\alpha_1}_{x_1} \cdots \partial^{\alpha_d}_{x_d}$ for a multi-index $\alpha = (\alpha_1, \ldots, \alpha_d)$. Samples $\tilde{u}$ under the Gaussian measure $\tilde{\mu}_s$ belong almost surely to $\tilde{\mathcal{C}}^\sigma(\mathbb{T}^d) \setminus \tilde{\mathcal{C}}^{s+1-\frac{d}{2}}(\mathbb{T}^d)$ for $\sigma < s + 1 - \frac{d}{2}$. The main issue is how to treat $D^s v_N$ on the right-hand side of (3-5) due to its low regularity $\sigma - 1$. It turns out that all but the first term on the right-hand side of (3-5) can be treated by integration by parts. See Remark 3.3. As for the first term, recalling from (2-12) that $v_N = \partial_t u_N$, we have

$$
-3 \int_{\mathbb{T}^d} D^s v_N D^s u_N u_N^2 = -\frac{3}{2} \partial_t \left[ \int_{\mathbb{T}^d} (D^s u_N)^2 u_N^2 \right] + 3 \int_{\mathbb{T}^d} (D^s u_N)^2 v_N u_N.
$$

The terms on the right-hand side of (3-6) are better behaved than that on the left-hand side since $D^s$ no longer falls on the less regular term $v$. This motivates us to define a modified energy with a correction term of the form

$$
R_s(\tilde{u}) = \frac{3}{2} \int_{\mathbb{T}^d} (D^s u_N)^2 u_N^2.
$$

When $d = 1$, this choice of the correction term allows us to define a suitable modified energy and to construct the weighted Gaussian measure associated with this modified energy (modulo an issue at the
where we used (2-12). As a result, we obtain

$$E$$

where

weighted Gaussian measure and the energy estimate.

ization to (2-12). As such, we have issues at the level of both the energy and its time derivative, which propagate to both the construction of the weighted Gaussian measure and the energy estimate.

Motivated by Euclidean quantum field theory, we introduce a renormalization. This amounts to replacing $$(D^s u)^2$$ by $$(D^s u)^2 - \infty$$, suitably interpreted; given $$N \in \mathbb{N}$$, we replace $$(D^s u_N)^2$$ in (3-6) by $$Q_{s,N}(u_N)$$, where

$$Q_{s,N}(f) \overset{\text{def}}{=} (D^s f)^2 - \sigma_N$$

and $$\sigma_N$$ is given by

$$\sigma_N \overset{\text{def}}{=} \mathbb{E}_{\hat{\mu}_s,[(D^s \pi_N u)^2]} \sim \sum_{n \in \mathbb{Z}^d} \frac{1}{|n|^2} \sim \begin{cases} \log N \quad &\text{for } d = 2, \\ N \quad &\text{for } d = 3, \end{cases}$$

as $$N \to \infty$$. The crucial observation in [32] is that the effect of the renormalization for the two terms on the right-hand side in (3-6) precisely cancels each other, since

$$-\frac{3}{2} \sigma_N \partial_t \left[ \int_{\mathbb{T}^d} u_N^2 \right] + 3 \sigma_N \int_{\mathbb{T}^d} v_N u_N = 0,$$

where we used (2-12). As a result, we obtain

$$-3 \int_{\mathbb{T}^d} D^s v_N D^s u_N u_N^2 = -\frac{3}{2} \partial_t \left[ \int_{\mathbb{T}^d} Q_{s,N}(u_N) u_N^2 \right] + 3 \int_{\mathbb{T}^d} Q_{s,N}(u_N) v_N u_N.$$ (3-9)

In view of (3-5) and (3-9), we define the renormalized energy $$\mathcal{E}_{s,N}(\tilde{u})$$ by

$$\mathcal{E}_{s,N}(\tilde{u}) = \frac{1}{2} \int_{\mathbb{T}^d} (D^{s+1} u)^2 + \frac{1}{2} \int_{\mathbb{T}^d} (D^s v)^2 + \frac{3}{2} \int_{\mathbb{T}^d} Q_{s,N}(u_N) u_N^2.$$ (3-10)

Then, we have

$$\partial_t \mathcal{E}_{s,N}(\tilde{u}) = 3 \int_{\mathbb{T}^d} Q_{s,N}(u_N) v_N u_N \quad + \quad \sum_{|\alpha|+|\beta|+|\gamma|=s \atop |\alpha|,|\beta|,|\gamma|<s} c_{\alpha,\beta,\gamma} \int_{\mathbb{T}^d} D^s v_N \cdot \partial^\alpha u_N \cdot \partial^\beta u_N \cdot \partial^\gamma u_N.$$ (3-11)

Note that we have renormalized both the energy and its time derivative at the same time. The considerations above motivate the definition of the renormalized weighted Gaussian measure

$$d\tilde{\rho}_{s,r,N} = Z_{s,N,r}^{-1} 1_{|E_N(\tilde{u})| \leq r} e^{-\mathcal{E}_{s,N}(\tilde{u})} d\tilde{u},$$ (3-12)

where $$E_N(\tilde{u})$$ is as in (2-13). The energy cutoff in (3-12) is necessary to construct this measure due to an issue with the zeroth frequency (see Remark 3.6).

**Remark 3.1.** If $$\tilde{u}$$ is distributed according to the Gaussian measure $$\hat{\mu}_s$$, then we can apply Wick renormalization to $$(D^s u_N)^2$$ and obtain the Wick power $$(D^s u_N)^2$$. Here, Wick renormalization corresponds to
the orthogonal projection onto a (second) homogeneous Wiener chaos under $L^2(\mu_\alpha)$. In this case, we have

$$(D^\epsilon u_N)^2 := Q_{\alpha,N}(u_N).$$

This renormalization allows us to take a limit $:(D^\epsilon u)^2 := \lim_{N \to \infty} (D^\epsilon u_N)^2:$ in a suitable space (see Lemmas 4.1 and 4.6 below). In the discussion above for deriving the renormalized energy $\varepsilon_{\alpha,N}$, however, $\tilde{u}$ denotes a solution to (2-12) and a notation such as $:(D^\epsilon u_N)^2:$ is not well defined. This is the reason we needed to introduce $Q_{\alpha,N}$ in (3-7).

**Remark 3.2.** This simultaneous renormalization of the energy and its time derivative does not introduce any modification to the original truncated equation (2-12) since its Hamiltonian $E_N(\tilde{u})$ remains unchanged. We also point out two (related) interesting observations: first, renormalization is usually applied in the handling of rough functions, whereas we use renormalization in the context of high regularity solutions, and second, the simultaneous renormalization is introduced only as a tool to prove Theorem 1.1.

**Remark 3.3.** In view of the regularity of $\tilde{u}$ under $\mu_\alpha$, it may seem that some of the lower order terms under the sum on the right-hand side of (3-11) are divergent as $N \to \infty$: for example, when $|\alpha| = s - 1$, $|\beta| = 1$, and $\gamma = 0$. However, by integration by parts (in $x$) and the independence of $u$ and $v$, they turn out to be convergent without any renormalization. See Propositions 4.3 and 5.1.

**Problem (i): Construction of the weighted Gaussian measure.** The problem of constructing the limiting weighted Gaussian measure $\tilde{\rho}_{s,r} = \lim_{N \to \infty} \tilde{\rho}_{s,r,N}$ bears some similarity with the problem of constructing the $\Phi^4$-measures. First of all, the need for renormalization in (3-10) means that the positivity of the random variable $\int (D^\epsilon u)^2 u^2$ is destroyed. Moreover, there is a similarity between the measures themselves; despite not having the simple algebraic structure of the $\Phi^4$-measure, the term $\int (D^\epsilon u)^2 u^2$ is quartic in $u$.

In [32, Proposition 3.1], Oh and Tzvetkov exploited these similarities and modified Nelson’s construction of the $\Phi^4_2$-measure to construct the desired weighted Gaussian measure $\tilde{\rho}_{s,r}$ in the two-dimensional case. We summarize the argument for the reader’s convenience; let $X_N = \int_{T^2} : (D^\epsilon u_N)^2 : u_N^2$ and $X$ be its limit as $N \to \infty$. Using the energy cutoff, we have $X_N \geq -C_r \log N$, which is the scale at which the semiboundedness of $X_N$ blows up in the frequency cutoff parameter $N$. For any $K > 0$, we have the decomposition

$$\mu_\alpha(e^{-X} > e^K) \leq \mu_\alpha(e^{X_N-X} > e^{K-C_r \log N}).$$

(3-13)

One then chooses the frequency cutoff parameter $N$ so that the rate $C_r \log N$ of divergence of $X_N$ matches the tail integrability parameter $K$. This gives a good tail bound on $e^{-X}$ and establishes its integrability. Note that this argument heavily uses the logarithmic divergence rate (3-8) of the renormalization constants when $d = 2$ (although one can show that it still holds for divergences of rate $N^\varepsilon$ for small $\varepsilon > 0$). As a consequence, it breaks down in the three-dimensional case due to the stronger algebraic divergence rate (3-8) of the renormalization constants $\sigma_N$; see Remark 3.6 in [32].

In order to construct $\tilde{\rho}_{s,r}$, we use the techniques introduced in a recent paper [3] by Barashkov and Gubinelli, where the partition functions of the $\Phi^4_2$- and $\Phi^4_3$-measures were analyzed by way of variational formulas. We, however, point out that the construction of $\tilde{\rho}_{s,r}$ is much easier than the construction of...
the $\Phi^4_3$-measure. The fundamental reason for this difference is that in the term $\int_{\mathbb{T}^3}(D^4 u)^2 u^2$, one takes the second power of the irregular distribution $D^4 u$, rather than the fourth power. Indeed, in the case of the $\Phi^4_3$-measure, renormalization beyond Wick ordering is required, resulting in the measure being singular with respect to its underlying the Gaussian measure [2]. By contrast, we show that the measures $\tilde{\rho}_{s,r}$ require only Wick ordering and are in fact still absolutely continuous with respect to the underlying Gaussian measure.\footnote{In order to avoid an issue at the zeroth frequency, we need to make a modification to the renormalized energy $\mathcal{E}_{s,N}(\tilde{u})$. This leads to a slightly different weighted Gaussian measure. See (3-20), (3-23), and (3-24).} Moreover, we are able to construct $\tilde{\rho}_{s,r}$, using a simpler version of the variational approach used in [3], more precisely, based on [3, Lemma 1] rather than [3, Theorem 2]; see Remark 4.5. It may be possible to construct $\tilde{\rho}_{s,r}$ using more classical techniques developed in the subtler context of constructing the $\Phi^4_3$-measure, such as phase cell expansions [19] or renormalization group methods [4]. We choose to use the variational approach because it leads to a relatively simple argument and, moreover, has more common mathematical ground with the analysis of wave equations and other dispersive PDEs (i.e., making heavy use of harmonic analysis). We also mention recent works [11; 35; 36; 37; 42], where the variational approach was used in the construction of invariant measures for dispersive PDEs.

One technical issue with the construction of $\tilde{\rho}_{s,r}$ is that it is not clear whether the term $\int (D^4 u)^2 u^2$ is good enough to control the large-scale behavior (= low frequency part) of $u$. In the following, we circumvent this problem by introducing a new renormalized energy $E_{s,N}(\tilde{u})$ in (3-20) by adding the energy $E_N(\tilde{u})$ in (2-13) (plus an extra term controlling the zeroth Fourier coefficient of $u$) to the renormalized energy $\mathcal{E}_{s,N}(\tilde{u})$ in (3-10). This allows us to use the potential energy term $\frac{1}{4} \int u_N^4$ in (2-13) to get rid of the need of the energy cutoff $I_{\{E_N(\tilde{u}) \leq \rho\}}$. The effect is to change the underlying Gaussian measure $\tilde{\mu}_s$ to a different Gaussian measure $\tilde{v}_s$, which will be shown to be equivalent to $\tilde{\mu}_s$ by Kakutani’s theorem. See Lemma 3.5.

**Problem (ii): Energy estimate.** In the two-dimensional case [32], it was not possible to establish an energy estimate of the form (3-4). Instead, it was shown that

$$\left| \partial_t E_{s,N}(\pi_N \Phi_N(t) (\tilde{u})) \right|_{t=0} \lesssim C(\|\tilde{u}\|_{\tilde{H}^1}) F(\tilde{u}). \quad (3-14)$$

for a suitable renormalized energy. Here, $F(\tilde{u})$ denotes complicated expressions that contain high regularity information on $\tilde{u}$ such as the $\tilde{W}^{\sigma,\infty}$-norm as well as the renormalized second power $\int_{\mathbb{T}^2} Q_{s,N}(u_N)$. As mentioned above, all but two factors need to be placed in the weaker $H^1$-norm so that $F(\tilde{u})$ is at most quadratic in $\tilde{u}$, which implies that $F(\tilde{u}) \in \mathcal{H}_2$. This allows us to obtain the right growth bound of the form (3-1) after applying the Wiener chaos estimate (Lemma 2.2). Here, it is crucial to study the energy estimate (3-14) at time $t = 0$ to exploit the Gaussian initial data in (1-3). In [32], the energy estimate (3-14) involved a delicate quadrilinear Littlewood–Paley expansion balancing the interplay between the energy conservation and the higher order regularity. As pointed out in [32], the estimate of the form (3-14) fails for the three-dimensional case.

In a recent paper [39], Planchon, Visciglia, and Tzvetkov proved quasi-invariance of the Gaussian measures under the dynamics of the (super-)quintic nonlinear Schrödinger equations (NLS) on $\mathbb{T}$ by establishing a novel energy estimate. The idea is to exploit a deterministic growth bound (2-14) on...
solutions. Then, the required energy estimate takes the form

$$|\partial_t E_{s,N}(\sigma_N \Phi_N(t)(\vec{u}))| \leq C \left( 1 + \|\Phi_N(t)(\vec{u})\|^{k}_{\tilde{H}^s} \right). \quad (3-15)$$

Here, $k > 0$ can be any positive number. The main point is that if we start dynamics with a measurable set $A \subset B_R$, then (3-15) with the growth bound (2-14) yields

$$|1_A(\vec{u}) \cdot \partial_t E_{s,N}(\sigma_N \Phi_N(t)(\vec{u}))| \leq C |1_{B_{C(R,T)}(\vec{u})} \cdot (1 + \|\vec{u}\|^{k}_{\tilde{H}^s})| \leq C(R)^k$$

for any $t \in [0, T]$ and $N \in \mathbb{N} \cup \{\infty\}$. This control allows us to prove quasi-invariance for each measurable set $A \subset B_R$ (in the sense of (3-29) below). Then, by a soft argument, we can conclude quasi-invariance of the Gaussian measure $\tilde{\mu}_s$. The main advantage of this argument is that we are allowed to place any power $k$ in the stronger $\tilde{H}^s$-norm. Note that the energy estimate (3-15) is entirely deterministic and hence there is no need to reduce the analysis to time $t = 0$.

In this paper, we combine these two approaches described above and establish an energy estimate of the form

$$|1_{B_R(\vec{u})} \cdot \partial_t E_{s,N}(\sigma_N \Phi_N(t)(\vec{u}))|_{t=0} \leq 1_{B_R(\vec{u})} C (\|\vec{u}\|_{\tilde{H}^s}) F(\vec{u}) \leq C(R) F(\vec{u}). \quad (3-16)$$

In the actual application of this energy estimate, in place of $1_{B_R(\vec{u})}$ in (3-16), we have $1_{\Phi_N(t_0)(B_R)}(\vec{u})$ for some $0 < t_0 \leq T$, which can be majorized by $1_{B_{C(R,T)}(\vec{u})}$ thanks to the deterministic growth bound (2-14); see (3-27). As for $F(\vec{u})$ in (3-16), we use the Wiener chaos estimate (Lemma 2.2). The fact that we have access to the stronger $\tilde{H}^s$-norm (rather than $\tilde{H}^1$-norm as in (3-14)) allows us to get by with a softer energy estimate. Moreover, in our case, $F(\vec{u})$ is given in an explicit manner (see Proposition 5.1). It contains products of derivatives of $u_N$ and $v_N$ as well as the $C^{-1-\varepsilon}$-norm of the Wick power $Q_{s,N}(u_N) = (D^s u_N)^2 - \sigma_N$. By proceeding as in [25], we establish regularity properties of these random distributions in Proposition 4.3. These two points lead to a significantly simpler proof of quasi-invariance than the two-dimensional case [32].

**Remark 3.4.** Following the discussion of comment (iv) in Section 1B, one might attempt to implement an analogous construction of weighted Gaussian measure in the case of NLW with a higher order nonlinearity or in higher dimensions. Higher order nonlinearities would result in a higher power of the regular part of the renormalized energy, while the singular part would remain quadratic, i.e., $(D^s u)^2$. Thus, the construction of these measures seems tractable. This is in sharp contrast with the construction of the $\Phi_{3n}^{2n}$ measures, where higher order nonlinearities result in higher powers of distributions which makes the construction of such measures unclear (for $n \geq 3$). On the other hand, higher dimensions in our case would result in a more singular quadratic part.

**3C. Statements of Key Results.** In the remaining part of this paper, we fix $d = 3$. In this subsection, we introduce a new renormalized energy and then state the key propositions in proving Theorem 1.1.

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11In the case of NLS, we have $u$ instead of $\vec{u} = (u, v)$. For the sake of presentation, we keep the notation adapted to the NLW context.
We first introduce a new Gaussian measure, whose energy is more suitable for analysis on NLW (but still controls the zeroth frequency). Define a Gaussian measure \( \bar{v}_s \) via the Karhunen–Loève expansions

\[
\begin{align*}
    u^\omega(x) &= g_0(\omega) + \sum_{n \in \mathbb{Z}^3 \setminus \{0\}} \frac{g_n(\omega)}{|n|^2 + |n|^{2s+2}} e^{i n \cdot x}, \\
    v^\omega(x) &= \sum_{n \in \mathbb{Z}^3} \frac{h_n(\omega)}{(1 + |n|^{2s})^{3/2}} e^{i n \cdot x},
\end{align*}
\]

where \( \{g_n\}_{n \in \mathbb{Z}^3} \) and \( \{h_n\}_{n \in \mathbb{Z}^3} \) are as in (1-3). Then, the formal density of \( \bar{v}_s \) is given by

\[
d\bar{v}_s = Z_s^{-1} e^{-H_s(\bar{u})} d\bar{u},
\]

where

\[
H_s(\bar{u}) = \frac{1}{2} \left( \int_{\mathbb{T}^3} u^2 + \int_{\mathbb{T}^3} |\nabla u|^2 + \frac{1}{2} \int_{\mathbb{T}^3} (D^s u)^2 + \frac{1}{2} \int_{\mathbb{T}^3} v^2 + \frac{1}{2} \int_{\mathbb{T}^3} (D^s v)^2 \right).
\]

**Lemma 3.5.** Let \( s > \frac{3}{4} \). Then, the Gaussian measures \( \bar{\mu}_s \) and \( \bar{v}_s \) are equivalent.

The proof of this lemma is based on a simple application of Kakutani’s theorem [22]; see the proof of Lemma 6.1 in [32] for details in the two-dimensional case.

**Remark 3.6.** The linear wave equation conserves the homogeneous Sobolev norm

\[
\|\bar{u}\|_{H^{s+1}}^2 = \int_{\mathbb{T}^3} (D^s u)^2 + \int_{\mathbb{T}^3} (D^s v)^2.
\]

Hence, we would like to work with Gaussian measures with formal density \( e^{-\frac{1}{2} \|\bar{u}\|_{H^{s+1}}^2 / 2} \). These measures do not exist as probability measures since the zeroth frequency is not controlled. This is the reason we chose to include \( g_0(\omega) \) in (3-17), giving rise to the first term in \( H_s(\bar{u}) \) defined in (3-18).

As we see below, we add the truncated energy \( E_N(\bar{u}) \) in (2-13) to the full renormalized energy, which explains the appearance of the terms with \( |\nabla u|^2 \) and \( u^2 \) in (3-18). This addition of the truncated energy \( E_N(\bar{u}) \) allows us to include the quartic potential energy \( \frac{1}{4} \int u^4_N \) without changing the time derivative of the renormalized energy; see (3-21). We point out that this quartic homogeneity plays an important role in the construction of the weighted Gaussian measure.

Given \( N \in \mathbb{N} \), we redefine the parameter \( \sigma_N \), adapted to the new Gaussian measure \( \bar{v}_s \), by

\[
\sigma_N \overset{\text{def}}{=} \mathbb{E}_{\bar{v}_s} [(D^s u_N)^2] = \sum_{n \in \mathbb{Z}^3: 1 \leq |n| \leq N} \frac{|n|^{2s}}{|n|^2 + |n|^{2s+2}} \sim N \rightarrow \infty
\]

as \( N \rightarrow \infty \). We also redefine the operator \( Q_{s,N} \) in (3-7) with this new definition of \( \sigma_N \). In the remaining part of this paper, we will use these new definitions for \( \sigma_N \) and \( Q_{s,N} \).

We now define the full renormalized energy \( E_{s,N}(\bar{u}) \) by

\[
E_{s,N}(\bar{u}) = \bar{\epsilon}_{s,N}(\bar{u}) + E_N(\bar{u}) + \frac{1}{2} \left( \int_{\mathbb{T}^3} u_N \right)^2,
\]

where \( \bar{\epsilon}_{s,N} \) is as in (3-10) and \( E_N \) is the truncated energy in (2-13).
Then, it follows from (3-11) and the conservation of the truncated energy that
\[
\partial_t E_{s,N}(\tilde{u}) = 3 \int_{\mathbb{T}^3} Q_{s,N}(u_N)v_N u_N + \sum_{|\alpha|+|\beta|+|\gamma| = s} c_{\alpha, \beta, \gamma} \int_{\mathbb{T}^3} D^\alpha v_N \cdot \partial^\alpha u_N \cdot \partial^\beta u_N \cdot \partial^\gamma u_N + \left( \int_{\mathbb{T}^3} u_N \right) \left( \int_{\mathbb{T}^3} v_N \right)
\] (3.21)
for any solution \( \tilde{u} \) to the truncated NLW (2-12). Moreover, from (3-18), we have
\[
E_{s,N}(\tilde{u}) = H_s(\tilde{u}) + R_{s,N}(u),
\] (3.22)
where
\[
R_{s,N}(u) = \frac{3}{2} \int_{\mathbb{T}^3} Q_{s,N}(u_N)u_N^2 + \frac{1}{4} \int_{\mathbb{T}^3} u_N^4 = \frac{3}{2} \int_{\mathbb{T}^3} (|D u_N|^2 - \sigma_N)u_N^2 + \frac{1}{4} \int_{\mathbb{T}^3} u_N^4.
\] (3.23)
We are now ready to state the two key ingredients for proving Theorem 1.1: the construction of the weighted Gaussian measures and establishing the renormalized energy estimate.

Define the weighted Gaussian measure \( \tilde{\rho}_{s,N} \) by
\[
d\tilde{\rho}_{s,N}(\tilde{u}) = Z_{s,N}^{-1} e^{-R_{s,N}(u)} d\tilde{v}_s(\tilde{u}),
\] (3.24)
where \( Z_{s,N} \) is the normalization constant. The following proposition establishes uniform integrability of the density \( e^{-R_{s,N}(u)} \) in (3.24), which allows us to construct the limiting weighted Gaussian measure \( \tilde{\rho}_s \) by
\[
d\tilde{\rho}_s(\tilde{u}) = Z_s^{-1} e^{-R_s(u)} d\tilde{v}_s(\tilde{u}),
\] where \( R_s(u) \) is a limit of \( R_{s,N}(u) \); see Lemma 4.1.

**Proposition 3.7** (construction of the weighted Gaussian measure). Let \( s > \frac{3}{2} \). Then, the weighted Gaussian measures \( \tilde{\rho}_{s,N} \) converge strongly to \( \tilde{\rho}_s \). Namely, we have
\[
\lim_{N \to \infty} \tilde{\rho}_{s,N}(A) = \tilde{\rho}_s(A)
\]
for any measurable set \( A \subset \tilde{H}^\sigma(\mathbb{T}^3) \), \( \sigma < s - \frac{1}{2} \). Moreover, given any finite \( p \geq 1 \), the sequence \( \{e^{-R_{s,N}(u)}\}_{N \in \mathbb{N}} \) and \( e^{-R_s(u)} \) are uniformly bounded in \( L^p(\tilde{v}_s) \). As a consequence, \( \tilde{\rho}_s \) is equivalent to \( \tilde{v}_s \).

Next, we state the key renormalized energy estimate, whose proof is deferred to the end of Section 5. Recall that \( B_R \) denotes the ball of radius \( R > 0 \) in \( \tilde{H}^\sigma(\mathbb{T}^3) \) centered at the origin. We denote by \( \Phi_N(t) \) the flow of the truncated NLW dynamics (2-12).

**Proposition 3.8** (renormalized energy estimate). Let \( s \geq 4 \) be an even integer. Then, given \( R > 0 \), there is a constant \( C = C(R) > 0 \) such that
\[
\left\{ \int_{B_R(\tilde{u})} |\partial_t E_{s,N}(\pi_N \Phi_N(t)(\tilde{u}))|_{t=0}^p d\tilde{v}_s(\tilde{u}) \right\}^{\frac{1}{p}} \leq Cp
\] (3.25)
for any finite \( p \geq 1 \) and any \( N \in \mathbb{N} \).

Before we state the main proposition on the evolution of the truncated measures \( \tilde{\rho}_{s,N} \), let us state the following change-of-variable formula. Given \( N \in \mathbb{N} \), let \( \mathcal{E}_N = \pi_N L^2(\mathbb{T}^3) \) and endow \( \mathcal{E}_N \times \mathcal{E}_N \) with the
Lebesgue measure $L_N$ as in Section 2. Then, by viewing the Gaussian measure $\tilde{\nu}_s$ as a product measure on $(E_N \times E_N) \times (E_N \times E_N)^\perp$, we can write the truncated weighted Gaussian measure $\tilde{\rho}_{s,N}$ defined in (3-24) as

$$d\tilde{\rho}_{s,N}(\tilde{u}) = Z_{s,N}^{-1} e^{-R_s, N(\pi N u)} d\tilde{\nu}_s(\tilde{u}) = \tilde{Z}_{s,N}^{-1} e^{-E_s, N(\pi N u)} dL_N \otimes d\tilde{\nu}_{s,N}^{\perp}(\tilde{u}),$$

(3-26)

where $\tilde{Z}_{s,N}$ denotes the normalization constant and $\tilde{\nu}_{s,N}^{\perp}$ denotes the marginal Gaussian measure of $\tilde{\nu}_s$ on $(E_N \times E_N)^\perp$. Then, we have the following change-of-variable formula.

**Lemma 3.9.** Let $s > \frac{3}{2}$ and $N \in \mathbb{N}$. Then, we have

$$\tilde{\rho}_{s,N}(\Phi_N(t)(A)) = \tilde{Z}_{s,N}^{-1} \int_A e^{-E_s, N(\pi N \Phi_N(t)(\tilde{u}))} dL_N \otimes d\tilde{\nu}_{s,N}^{\perp}(\tilde{u})$$

for any $t \in \mathbb{R}$ and any measurable set $A \subset \tilde{H}^\sigma(\mathbb{R}^3)$ with $\sigma < s - \frac{1}{2}$.

The proof of Lemma 3.9 is based on the invariance of the Lebesgue measure $L_N$ under (the low frequency part of) the truncated NLW dynamics $\pi N \Phi_N(t)$, on the conservation of the truncated energy $E_N(\tilde{u})$ under $\Phi_N(t)$, and on the bijectivity of the solution map $\Phi_N(t)$. As it follows from similar considerations presented in [31; 47], we omit details of the proof.

We now state and prove the main proposition, essentially establishing the differential inequality (3-1). This proposition allows us to control the growth of the pushforward measure $\tilde{\rho}_{s,N}(\Phi_N(t)(A))$ of a given measurable set $A \subset \tilde{H}^\sigma(\mathbb{R}^3)$ uniformly in $N \in \mathbb{N}$, provided that the set $A$ lies in the ball $B_R \subset \tilde{H}^\sigma(\mathbb{R}^3)$ of radius $R > 0$. Namely, it only provides a set-dependent control. This dependence on $R > 0$, however, does not cause any trouble in establishing quasi-invariance of the Gaussian measure $\tilde{\nu}_s$ (and hence of $\tilde{\mu}_s$).

**Proposition 3.10.** Let $s \geq 4$ be an even integer and $\sigma \in \left(1, s - \frac{1}{2}\right)$. Then, given $R > 0$ and $T > 0$, there exists $C_{R,T} > 0$ such that

$$\left| \frac{d}{dt} \tilde{\rho}_{s,N}(\Phi_N(t)(A)) \right|_{t=t_0} \leq C_{R,T} \cdot p \left( \tilde{\rho}_{s,N}(\Phi_N(t)(A)) \right)^{1 - \frac{1}{p}}$$

for any $p \geq 2$, any $N \in \mathbb{N}$, any $t \in [0, T]$, and any measurable set $A \subset B_R \subset \tilde{H}^\sigma(\mathbb{R}^3)$.

In [32], there is an analogous statement, controlling the evolution of the truncated measures (without the restriction on $B_R$); see [32, Lemma 5.2]. The main idea of the proof of Lemma 5.2 in [32] is to reduce the analysis to that at $t = 0$, which provides access to the random distributions in (3-17). On the other hand, the main idea in [39] at this step is to use the deterministic control (2-14) on the growth of solutions. In the following, we combine both of these ideas, thus introducing a hybrid argument which works more effectively than each of the two methods.

**Proof:** Fix $R, T > 0$ and $t_0 \in [0, T]$. Let $A \subset B_R$ be a measurable set in $\tilde{H}^\sigma(\mathbb{R}^3)$. Using the flow property of $\Phi_N(t)$, we have

$$\left. \frac{d}{dt} \tilde{\rho}_{s,N}(\Phi_N(t)(A)) \right|_{t=t_0} = Z_{s,N}^{-1} \left. \frac{d}{dt} \int_{\Phi_N(t)(A)} e^{-R_s, N(\pi N u)} d\tilde{\nu}_s(\tilde{u}) \right|_{t=t_0} = Z_{s,N}^{-1} \left. \frac{d}{dt} \int_{\Phi_N(t)(\Phi_N(t_0)(A))} e^{-R_s, N(\pi N u)} d\tilde{\nu}_s(\tilde{u}) \right|_{t=t_0}.$$
The change-of-variable argument (Lemma 3.9), (3-26), and the growth bound (2-14) in Lemma 2.5 yield
\[
\frac{d}{dt} \tilde{\rho}_{s,N}(\Phi_N(t)(A)) \bigg|_{t=0} = \tilde{Z}_{s,N}^{-1} \frac{d}{dt} \int_{\Phi_N(t)(A)} e^{-E_{s,N}(\pi_N \Phi_N(t)(u,v))} dL_N \otimes d\tilde{\nu}_{s,N} \bigg|_{t=0}
\]
\[
= -Z_{s,N}^{-1} \int_{\Phi_N(t)(A)} \partial_t E_{s,N}(\pi_N \Phi_N(t)(\bar{u})) \bigg|_{t=0} e^{-R_{s,N}(\pi_N u)} d\tilde{\nu}_s(\bar{u})
\]
\[
\leq Z_{s,N}^{-1} \int_{B(C,R,T)} |\partial_t E_{s,N}(\pi_N \Phi_N(t)(\bar{u}))| \bigg|_{t=0} e^{-R_{s,N}(\pi_N u)} d\tilde{\nu}_s(\bar{u}).
\] (3-27)

Then, from Hölder’s inequality, we obtain
\[
\frac{d}{dt} \tilde{\rho}_{s,N}(\Phi_N(t)(A)) \bigg|_{t=0} \leq \left\| 1_{B(C,R,T)}(\bar{u}) \cdot \partial_t E_{s,N}(\pi_N \Phi_N(t)(\bar{u})) \bigg|_{t=0} \right\|_{L^p(\tilde{\rho}_{s,N})} \times \{ \tilde{\rho}_{s,N}(\Phi_N(t_0)(A)) \}^{1 - \frac{1}{p}}.
\]

Finally, by Cauchy–Schwarz inequality together with the uniform exponential moment bound on \( R_{s,N}(u) \) in Propositions 3.7 and 3.8, we obtain
\[
\left\| 1_{B(C,R,T)}(u, v) \cdot \partial_t E_{s,N}(\pi_N \Phi_N(t)(\bar{u})) \bigg|_{t=0} \right\|_{L^p(\tilde{\rho}_{s,N})} \leq Z_{s,N}^{-\frac{1}{p}} \left\| 1_{B(C,R,T)}(\bar{u}) \cdot \partial_t E_{s,N}(\pi_N \Phi_N(t)(\bar{u})) \bigg|_{t=0} \right\|_{L^{2p}(\tilde{\nu}_{s,N})} e^{-R_{s,N}(u)} \|_{L^2(\tilde{\nu}_s)} \leq C_{R,T} \cdot R.
\] (3-28)

Here, we used the boundedness of \( Z_{s,N}^{-1} \), uniformly in \( N \in \mathbb{N} \) (recall that \( Z_{s,N} \to Z_s > 0 \) as \( N \to \infty \)). This completes the proof of Proposition 3.10.

**3D. Proof of Theorem 1.1.** We conclude this section by presenting the proof of Theorem 1.1. Our aim is to show that for each fixed \( R > 0 \), we have
\[
\tilde{\nu}_s(A) = 0 \quad \text{implies} \quad \tilde{\nu}_s(\Phi(t)(A)) = 0 \quad (3-29)
\]
for any measurable set \( A \subset B_R \subset \tilde{H}^\sigma(\mathbb{T}^3) \), \( \sigma \in (1, s - \frac{1}{2}) \) and any \( t > 0 \).\(^{12}\) Since the choice of \( R > 0 \) is arbitrary, this yields quasi-invariance of \( \tilde{\nu}_s \) under the NLW dynamics. Then, we invoke Lemma 3.5 to conclude quasi-invariance of \( \tilde{\mu}_s \) (Theorem 1.1).

Arguing as in [32], Proposition 3.10 allows us to establish quasi-invariance of the truncated weighted Gaussian measures \( \tilde{\rho}_{s,N} \) with the uniform control in \( N \in \mathbb{N} \) (but with dependence on \( R > 0 \)). See Proposition 5.3 in [32]. By the approximation property of the truncated NLW dynamics (Lemma 2.5 (ii)) and the strong convergence of \( \tilde{\rho}_{s,N} \) to \( \tilde{\rho}_s \) (Proposition 3.7), we can upgrade this to the \( N = \infty \) case, thus establishing quasi-invariance of the untruncated weighted Gaussian measure \( \tilde{\rho}_s \) under the NLW dynamics. See Lemma 5.5 in [32] for the proof.

**Lemma 3.11.** Given any \( R > 0 \), there exists \( t_\epsilon = t_\epsilon(R) \in (0, 1] \) such that for any \( \epsilon > 0 \), there exists \( \delta > 0 \) with the following property: if a measurable set \( A \subset B_R \subset \tilde{H}^\sigma(\mathbb{T}^3) \), \( \sigma \in (1, s - \frac{1}{2}) \) satisfies
\[
\tilde{\rho}_s(A) < \delta,
\]
\(^{12}\)In view of the time reversibility of (1-2), it suffices to consider positive times.
then we have
\[ \tilde{\rho}_s(\Phi(t)(A)) < \varepsilon \]
for any \( t \in [0, t_*] \).

Finally, we establish (3-29) by exploiting the mutual absolute continuity between \( \tilde{\rho}_s \) and \( \tilde{\nu}_s \) for each fixed \( R > 0 \). Let \( A \subset B_R \) be such that \( \tilde{\nu}_s(A) = 0 \). By the mutual absolute continuity of \( \tilde{\nu}_s \) and \( \tilde{\rho}_s \), we have
\[ \tilde{\rho}_s(A) = 0. \]

Now, fix a target time \( T > 0 \) and let \( C(R, T) \) be as in Lemma 2.5 (i). Namely, we have
\[ \Phi(t)(A) \subset B_{C(R, T)} \] (3-30)
for all \( t \in [0, T] \). Then, by applying Lemma 3.11 with \( R \) replaced by \( C(R, T) \), we obtain
\[ \tilde{\rho}_s(\Phi(t)(A)) = 0 \] (3-31)
for \( t \in [0, t_*] \), where \( t_* = t_*(C(R, T)) \). In view of (3-30), we can iterate this argument and conclude that (3-31) holds for any \( t \in [0, T] \). Since the choice of \( T > 0 \) was arbitrary, we obtain (3-31) for any \( t > 0 \). Finally, by invoking the mutual absolute continuity of \( \tilde{\nu}_s \) and \( \tilde{\rho}_s \) once again, we have
\[ \tilde{\nu}_s(\Phi(t)(A)) = 0 \]
for any \( t > 0 \). This proves (3-29) and hence Theorem 1.1.

**Remark 3.12.** While this new hybrid argument allows us to establish quasi-invariance of the Gaussian measure \( \tilde{\nu}_s \) (and hence \( \tilde{\mu}_s \)) under the NLW dynamics even in the three-dimensional case, it does not provide as good of a quantitative bound as the two-dimensional argument. For example, in the two-dimensional case, the argument in [32] yielded
\[ \tilde{\rho}_s(\Phi(t)(A)) \lesssim (\tilde{\rho}_s(A))^{\frac{1}{1+c_1+|t|}} \] (3-32)
for a weighted Gaussian measure \( \tilde{\rho}_{s,r} \) with an energy cutoff \( 1_{\{E(u,v) \leq r \}} \), where \( c = c(r) > 0 \); see Remark 5.6 in [32]. Our present understanding does not provide an analogous bound to (3-32) in three dimensions.

### 4. Construction of the weighted Gaussian measure

In this section, we prove Proposition 3.7 by establishing uniform integrability of the densities \( R_{s,N}(u) \) of the weighted Gaussian measures \( \tilde{\rho}_{s,N} \) in (3-24). In Section 4A, we first prove some regularity properties of random distributions (Proposition 4.3) and then the \( L^p \)-convergence of \( R_{s,N}(u) \) in (3-23). We split the proof of the main result (Proposition 4.2) into two parts. In Section 4B, we follow the argument by Barashkov and Gubinelli [3] and express the partition function \( Z_{s,N} \) in terms of a minimization problem involving a stochastic control problem (Proposition 4.4). In Section 4C, we then study the minimization problem and establish boundedness of the partition function \( Z_{s,N} \), uniformly in \( N \in \mathbb{N} \).
Let $N \geq 1$. Recall that $\tilde{\rho}_{s,N}$ has density $e^{-R_s,N(u)}$ with respect to $\tilde{v}_s$. In particular, note that the non-Gaussian part of $\tilde{\rho}_{s,N}$ depends only on $u$. This motivates the following reduction; define $H_s^{(1)}(u)$ and $H_s^{(2)}(v)$ by

$$H_s^{(1)}(u) = \frac{1}{2} \int_{\mathbb{T}^3} u^2 + \frac{1}{2} \int_{\mathbb{T}^3} |\nabla u|^2 + \frac{1}{2} \int_{\mathbb{T}^3} (D^{s+1} u)^2,$$

$$H_s^{(2)}(v) = \frac{1}{2} \int_{\mathbb{T}^3} v^2 + \frac{1}{2} \int_{\mathbb{T}^3} (D^s v)^2.$$

Then, define Gaussian measures $\nu_{s}^{(j)}$, $j = 1, 2$, with formal densities

$$dv_s^{(1)} = Z_{1,s}^{-1} e^{-H_s^{(1)}(u)} du \quad \text{and} \quad dv_s^{(2)} = Z_{2,s}^{-1} e^{-H_s^{(2)}(v)} dv.$$

Since $H_s(\tilde{u}) = H_s(u, v)$ in (3-18) is now written as

$$H_s(\tilde{u}) = H_s^{(1)}(u) + H_s^{(2)}(v),$$

the Gaussian measure $\tilde{v}_s$ can be rewritten as

$$d\tilde{v}_s(\tilde{u}) = dv_s^{(1)}(u) \otimes dv_s^{(2)}(v). \tag{4-1}$$

From decomposition (4-1), we have

$$d\tilde{\rho}_{s,N}(\tilde{u}) = d\rho_{s,N}(u) \otimes dv_s^{(2)}(v),$$

where $\rho_{s,N}$ is given by

$$d\rho_{s,N}(u) = Z_{s,N}^{-1} e^{-R_s,N(u)} dv_s^{(1)}(u).$$

The partition function $Z_{s,N}$ is now expressed as

$$Z_{s,N} = \int e^{-R_s,N(u)} dv_s^{(1)}(u). \tag{4-2}$$

In the following, we denote $v_s^{(1)}$ by $v_s$ and prove various statements in terms of $v_s$ but they can be trivially upgraded to the corresponding statement for $\tilde{v}_s$.

**Lemma 4.1.** Let $s > \frac{3}{2}$. Then, given any finite $p < \infty$, $R_{s,N}$ defined in (3-23) converges to some $R_s$ in $L^p(v_s)$ as $N \to \infty$.

The goal of this section is to prove the following proposition on uniform (in $N \in \mathbb{N}$) integrability of the density $e^{-R_s,N(u)}$ for $\tilde{\rho}_{s,N}$, which allows us to construct the limiting measure $\tilde{\rho}_s$. As a consequence of our construction, the weighted Gaussian measure $\tilde{\rho}_s$ is equivalent to $\tilde{v}_s$ (and hence to $\tilde{\mu}_s$ in view of Lemma 3.5).

**Proposition 4.2.** Let $s > \frac{3}{2}$. Then, given any finite $p < \infty$, there exists $C_p > 0$ such that

$$\sup_{N \in \mathbb{N}} \|e^{-R_s,N(u)}\|_{L^p(v_s)} \leq C_p < \infty. \tag{4-3}$$

Moreover, we have

$$\lim_{N \to \infty} e^{-R_s,N(u)} = e^{-R_s(u)} \quad \text{in} \ L^p(v_s). \tag{4-4}$$
While the first part of Proposition 3.7 follows from Proposition 4.2 with \( p = 1 \), we need to have the uniform bound (4-3) for some \( p > 1 \) for the proof of Proposition 3.10. See (3-28). Note that this requirement on a higher integrability for some \( p > 1 \) is analogous to the situation in Bourgain’s construction on invariant Gibbs measures for Hamiltonian PDEs [8], where, as in (3-28), the analysis of the weighted Gaussian measure needs to be reduced to that of the underlying Gaussian measure by Cauchy–Schwarz inequality. Since the argument is identical for any \( p \geq 1 \), we only present details for the case \( p = 1 \). We point out that the \( L^p \)-convergence (4-4) is a consequence of the uniform exponential moment bound (4-3) and the softer convergence in measure (as a consequence of Lemma 4.1). See Remark 3.8 in [46]. Therefore, we focus on proving the uniform bound (4-3).

In the next subsection, we prove Lemma 4.1. The subsequent subsections are devoted to the proof of Proposition 4.2.

4A. Regularity of random distributions. Let \( u \) be distributed according to \( \nu_s \) and \( Q_{s,N} \) be as in (3-7) with \( \sigma_N \) in (3-19). In this case, we have
\[
: (D^s u_N)^2 : = Q_{s,N}(u_N),
\]
(4-5)
where the left-hand side is the standard notation for the Wick renormalization.

We first state and prove the regularity properties of (products of) certain random distributions. The proof of Lemma 4.1 is presented at the end of this subsection.

Proposition 4.3. Let \( s \geq 1 \) and \( \varepsilon > 0 \). Then, there exists \( C = C(s, \varepsilon) > 0 \) such that for any \( N \in \mathbb{N} \) and any \( 2 \leq p < \infty \), we have
\[
\| : (D^s u_N)^2 : \|_{L^p(\nu_s, C^{1-\varepsilon})} \leq C p,
\]
(4-6)\[
\| \partial^\kappa v_N \partial^\alpha u_N \|_{L^p(\tilde{\nu}_s(u,v), C^{1-\varepsilon})} \leq C p \quad \text{for} \ |\kappa| = s - 1 \text{ and } |\alpha| = s,
\]
(4-7)\[
\| \partial^\kappa v_N \partial^\alpha u_N \|_{L^p(\tilde{\nu}_s(u,v), C^{\frac{1}{2}-\varepsilon})} \leq C p \quad \text{for} \ |\kappa| = s - 1 \text{ and } |\alpha| \leq s - 1,
\]
(4-8)
where \( u_N = \pi_N u \) and \( v_N = \pi_N v \). Moreover, as \( N \to \infty \), the sequences above converge to limits denoted by \( : (D^s u)^2 : \) and \( \partial^\kappa v \partial^\alpha u \) with respect to the same topologies.

We will also use this proposition in proving the renormalized energy estimate in Section 5.

Proof. We only prove (4-6) in the following. The other estimates (4-7) and (4-8) follow in a similar manner, with the simplification that no renormalization is needed due to the independence of \( u \) and \( v \) under \( \tilde{\nu}_s \). The regularity \(-1 - \varepsilon \) in (4-7) is naturally expected in view of the regularities \(< -\frac{1}{2} \) for each of \( \partial^\kappa v_N \) and \( \partial^\alpha u_N \). A similar comment applies to (4-8), where the regularity of \( \partial^\kappa v \) is less than \(-\frac{1}{2} \).

Noting that
\[
\frac{|n|^\varepsilon}{(|n|^2 + |n|^{2\varepsilon + 2})^{\frac{1}{2}}} \lesssim \frac{1}{\langle n \rangle}
\]
for any \( n \in \mathbb{Z}^3 \setminus \{0\} \), it follows from the Karhunen–Loève expansion (3-17) that
\[
\mathbb{E}_v\left[ |\mathcal{F}\{(D^s u_N)^2\}(n)|^2 \right] \lesssim \sum_{n_1, n_2 \in \mathbb{Z}^3 \atop |n_j| \leq N} \frac{|\mathbb{E}[g_{n_1} g_{n-n_1} g_{n-n_2} g_{n+n_2}]|}{\langle n_1 \rangle^2 \langle n_2 \rangle^2} \mathbf{1}_{\{n \neq 0\}} + \sum_{n_1, n_2 \in \mathbb{Z}^3 \atop |n_j| \leq N} \frac{|\mathbb{E}[|g_{n_1}|^2 - 1]|}{\langle n_1 \rangle^2 \langle n_2 \rangle^2} \mathbf{1}_{\{n = 0\}}
\tag{4-9}
\]
for any \( n \in \mathbb{Z}^3 \), where \( \mathcal{F} \) denotes Fourier transform. In the first sum on the right-hand side of (4-9), we note that due to the independence (modulo the conjugates) of the \( g_n \)'s and by Wick’s theorem, all nonvanishing terms must satisfy \( n_1 = n_2 \) or \( n_1 = n - n_2 \). Thus, we obtain
\[
\sum_{n_1, n_2 \in \mathbb{Z}^3 \atop |n_j| \leq N} \frac{|\mathbb{E}[g_{n_1} g_{n-n_1} g_{n-n_2} g_{n+n_2}]|}{\langle n_1 \rangle^2 \langle n_2 \rangle^2} \mathbf{1}_{\{n \neq 0\}} \lesssim \sum_{n_1 \in \mathbb{Z}^3} \frac{1}{\langle n_1 \rangle^2 \langle n-n_1 \rangle^2} \lesssim \frac{1}{\langle n \rangle}
\tag{4-10}
\]
uniformly in \( N \in \mathbb{N} \), where in the last inequality we used a standard result on discrete convolutions (see Lemma 4.2 in [25]). In the second sum on the right-hand side of (4-9), we note that, by Wick’s theorem, the contribution from \( |n_1| \neq |n_2| \) vanishes. Thus, we obtain
\[
\sum_{n_1, n_2 \in \mathbb{Z}^3 \atop |n_j| \leq N} \frac{|\mathbb{E}[|g_{n_1}|^2 - 1]|}{\langle n_1 \rangle^2 \langle n_2 \rangle^2} \mathbf{1}_{\{n = 0\}} \lesssim 1,
\tag{4-11}
\]
uniformly in \( N \in \mathbb{N} \).Putting (4-10) and (4-11) together, we obtain
\[
\mathbb{E}\left[ |\mathcal{F}\{(D^s u_N)^2\}(n)|^2 \right] \lesssim \frac{1}{\langle n \rangle}
\]
for any \( n \in \mathbb{Z}^3 \) and \( N \in \mathbb{N} \).

By a similar computation, we have
\[
\mathbb{E}\left[ |\mathcal{F}\{(D^s u_N)^2\} - (D^s u_M)^2\} (n)|^2 \right] \lesssim \frac{1}{N^{\theta} \langle n \rangle^{1-\theta}}
\]
for any \( n \in \mathbb{Z}^3 \), any \( M \geq N \geq 1 \), and \( \theta \in [0, 1] \). Note that \( (D^s u_N)^2 \) lies in the second homogeneous Wiener chaos \( \mathcal{H}_2 \). Hence, by Lemma 2.3 with \( \theta > 0 \) sufficiently small, we conclude that \( (D^s u_N)^2 \) converges to some \( (D^s u)^2 \) in \( L^p(\nu_s; C^{-1-\varepsilon}(\mathbb{T}^3)) \) for any finite \( p \geq 2 \).

We now present the proof of Lemma 4.1.

Proof of Lemma 4.1. For \( s > \frac{3}{2} \), Lemma 2.3 implies \( u_N \) converges to \( u \) in \( L^p(\nu_s; C^\sigma) \) for any finite \( p \geq 2 \) and any \( \sigma < s - \frac{1}{2} \). In the following, we choose \( \sigma > 0 \) sufficiently close to \( s - \frac{1}{2} \). Then, by the algebra property (2-4), we see that \( u_N^2 \) (and \( u_N^4 \), respectively) converges to \( u^2 \) (and \( u^4 \), respectively) in \( L^p(\nu_s; C^\sigma) \) for any finite \( p \geq 2 \).

Proposition 4.3 asserts that \( (D^s u_N)^2 \) converges to \( (D^s u)^2 \) in \( L^p(\nu_s, C^{-1-\varepsilon}(\mathbb{T}^3)) \) for any \( \varepsilon > 0 \). Recall from (2-8) that the bilinear multiplication map from \( C^{s_1} \times C^{s_2} \) to \( C^{s_1} \) is a continuous operation for
s_1 < 0 < s_2$ such that $s_1 + s_2 > 0$. Therefore, by choosing $\sigma > 1 + \varepsilon$ (which is possible since $s > \frac{3}{2}$), we conclude that
\[
(D^su)^2 = \lim_{N \to \infty} (D^su_N)^2
\]
evaluates as an element in $L^p(v_s; C^{1-\varepsilon}(\mathbb{T}^3))$ for all finite $p \geq 2$. This means that
\[
\frac{3}{2} (D^su)^2 : u^2 + \frac{1}{4} u^4 \in L^p(v_s, C^{1-\varepsilon}(\mathbb{T}^3)).
\]
Lemma 4.1 then follows from (4-12). \qed

4B. Variational formulation. In this subsection, we follow the argument in [3] and derive a variational formula for the normalization constant $Z_s,N$ in (4-2), which is based on a well-known representation of the classical Gibbs variational principle on the Wiener space [16, Proposition 4.5.1].

Given small $\varepsilon > 0$, let $\Omega_\varepsilon$ equal $C(\mathbb{R}_+, C^{3-\varepsilon}(\mathbb{T}^3))$ equipped with its Borel $\sigma$-algebra. Denote by $\{X_t\}$ the coordinate process on $\Omega_\varepsilon$ and consider the probability measure $\mathbb{P}$ that makes $\{X_t\}$ a cylindrical Brownian motion in $L^2(\mathbb{T}^3)$. Namely, we have
\[
X_t = \sum_{n \in \mathbb{Z}^3} B^n_t e^{in \cdot x},
\]
where $\{B^n_t\}_{n \in \mathbb{Z}^3}$ is a sequence of independent complex-valued Brownian motions such that $B^n_t = B^{-n}_t$, $n \in \mathbb{Z}^3$. Then, define a centered Gaussian process $\{Y_t\}$ by
\[
Y_t = J^{-s-1} X_t \overset{\text{def}}{=} B^0_t + \sum_{n \in \mathbb{Z}^3 \setminus \{0\}} \frac{B^n_t}{|n|^2 + |n|^{2s+2}} e^{in \cdot x}. \tag{4-13}
\]

Then, in view of (3-17), we have $\text{Law}_{\mathbb{P}}(Y_1) = v_s$. By truncating the sum in (4-13), we also define the truncated process $Y^N_1 = \pi_N Y_1$ with the property $\text{Law}_{\mathbb{P}}(Y^N_1) = \text{Law}_{v_s}(\pi_N u)$. Note that we have $\mathbb{E}[(D^3 Y^N_1)^2] = \sigma_N$, where $\sigma_N$ is as in (3-19). For simplicity of notation, we suppress dependence on $N \in \mathbb{N}$ when it is clear from the context.

Let $\mathbb{H}_d$ denote the space of progressively measurable processes that belong to $L^2([0, 1]; L^2(\mathbb{T}^3))$, $\mathbb{P}$-almost surely. We say that an element $\theta$ of $\mathbb{H}_d$ is a drift. Given a drift $\theta \in \mathbb{H}_d$, we define the measure $\mathbb{Q}^\theta$ whose Radon–Nikodym derivative with respect to $\mathbb{P}$ is given by the stochastic exponential
\[
\frac{d\mathbb{Q}^\theta}{d\mathbb{P}} = e^{\int_0^1 \langle \theta_t, dX_t \rangle - \frac{1}{2} \int_0^1 \|\theta_t\|^2_{L^2} dt}. \tag{4-14}
\]
Here, $\langle \cdot, \cdot \rangle$ denotes the inner product on $L^2(\mathbb{T}^3)$. Then, by letting $\mathbb{H}_c$ denote the space of drifts such

\[13\]In the remaining part of this section, we use the standard notation in stochastic analysis where subscripts denote parameters for stochastic processes.

\[14\]We normalize $B^n_t$ so that $\text{Var}(B^n_t) = t$. Moreover, we impose that $B^0_t$ is real-valued.
that \( \mathbb{Q}^\theta(\Omega_\epsilon) = 1 \), it follows from Girsanov’s theorem ([15, Theorem 10.14] and [41, Theorems 1.4 and 1.7 in Chapter VIII]) that the process \( X_t \) is a semimartingale under \( \mathbb{Q}^\theta \) with a decomposition

\[
X_t = X_{t}^{\theta} + \int_0^t \theta_t dt',
\]

(4-15)

where \( X_{t}^{\theta} \) is now a cylindrical Brownian motion in \( L^2(\mathbb{T}^3) \) under the new measure \( \mathbb{Q}^\theta \). From (4-15), we also obtain the decomposition

\[
Y_t = Y_{t}^{\theta} + I_t(\theta),
\]

(4-16)

where \( Y_{t}^{\theta} = \mathcal{J}^{-s-1} X_{t}^{\theta} \) and \( I_t(\theta) = \int_0^t \mathcal{J}^{-s-1} \theta_t dt' \). In the following, we use \( \mathbb{E} \) to denote an expectation with respect to \( \mathbb{P} \), while we use \( \mathbb{E}_Q \) for an expectation with respect to some other probability measure \( Q \).

Before proceeding further, let us recall the following estimate ([17, Lemma 2.6]):

\[
\int_0^1 \|\theta_t\|^2_{L^2} dt \leq 2 H(\mathbb{Q}^\theta|\mathbb{P}),
\]

(4-17)

where \( H(\mathbb{Q}^\theta|\mathbb{P}) \) denotes the relative entropy of \( \mathbb{Q}^\theta \) with respect to \( \mathbb{P} \) defined by

\[
H(\mathbb{Q}^\theta|\mathbb{P}) = \mathbb{E}_{\mathbb{Q}^\theta}\left[ \log \frac{d\mathbb{Q}^\theta}{d\mathbb{P}} \right] = \mathbb{E}\left[ \frac{d\mathbb{Q}^\theta}{d\mathbb{P}} \log \frac{d\mathbb{Q}^\theta}{d\mathbb{P}} \right].
\]

With the notation introduced above, we have the following variational characterization of the partition function \( Z_{s,N} \) defined in (4-2).

**Proposition 4.4.** For any \( N \in \mathbb{N} \), we have

\[
-\log Z_{s,N} = \inf_{\theta \in \mathcal{H}_c} \mathbb{E}_{\mathbb{Q}^\theta} \left[ R_{s,N}(Y_1^{\theta} + I_1(\theta)) + \frac{1}{2} \int_0^1 \|\theta_t\|^2_{L^2} dt \right].
\]

(4-18)

**Proof.** As a preliminary step, we first derive bounds on \( Z_{s,N} \) and

\[
\mathbb{E}\left[ \frac{e^{-R_{s,N}(Y_1^{\theta})}}{Z_{s,N}} \log \left( \frac{e^{-R_{s,N}(Y_1^{\theta})}}{Z_{s,N}} \right) \right].
\]

Note that these bounds imply that the measure \( e^{-R_{s,N}(Y_1^{\theta})} / Z_{s,N} d\mathbb{P} \) has a finite relative entropy with respect to \( \mathbb{P} \).

From (4-2), Jensen’s inequality, and (3-23), there exists finite \( C(N) > 0 \) such that

\[
Z_{s,N} \geq e^{-\mathbb{E}[R_{s,N}(Y_1^{\theta})]} \geq e^{-\mathbb{E}\left[ \frac{3}{2} \int (D^s Y_1^N)^2(Y_1^N)^2 + \frac{1}{4} (Y_1^N)^4 \right]} \geq C(N).
\]

(4-19)

In view of the pointwise lower bound

\[
\frac{3}{2} (D^s Y_1^N)^2(Y_1^N)^2 - \frac{3}{2} \sigma_N(Y_1^N)^2 + \frac{1}{4} (Y_1^N)^4 \geq -\frac{3}{2} \sigma_N(Y_1^N)^2 + \frac{1}{4} (Y_1^N)^4 \\
\geq -\frac{9}{2} \sigma_N^2 + \frac{1}{8} (Y_1^N)^4 \geq -C(N) > -\infty,
\]

(4-20)
it follows from (4-19), Cauchy’s inequality, and Lemma 4.1 that there exists finite $C(N) > 0$ such that

$$
\mathbb{E} \left[ \frac{e^{-R_s,N(Y_1)}}{Z_{s,N}} \log \left( \frac{e^{-R_s,N(Y_1)}}{Z_{s,N}} \right) \right] \leq C(N) \mathbb{E} \left[ e^{-R_s,N(Y_1)} (1 + \log e^{-R_s,N(Y_1)}) \right]
$$

$$
\leq C(N) \mathbb{E} \left[ e^{-2R_s,N(Y_1)} + |R_s,N(Y_1)|^2 + 1 \right]
$$

$$
\leq C(N) < \infty. \tag{4-21}
$$

Now, fix $\theta \in \mathbb{H}_c$. We show that

$$
- \log Z_{s,N} \leq \mathbb{E}_{\mathbb{Q}^\theta} \left[ R_{s,N}(Y_1^\theta + I_1(\theta)) + \frac{1}{2} \int_0^1 \| \theta_t \|_{L_x^2}^2 dt \right]. \tag{4-22}
$$

Suppose that $\mathbb{E}_{\mathbb{Q}^\theta} \left[ \int_0^1 \| \theta_t \|_{L_x^2}^2 dt \right] = \infty$. Then, (4-22) holds trivially since it follows from the decomposition (4-16) of $Y_t$ under $\mathbb{Q}^\theta$ and Cauchy’s inequality with Lemma 4.1, (4-19), and (4-20) that

$$
\mathbb{E}_{\mathbb{Q}^\theta} \left[ |R_{s,N}(Y_1^\theta + I_1(\theta))| \right] = \mathbb{E} \left[ |R_{s,N}(Y_1)| \frac{e^{-R_s,N(Y_1)}}{Z_{s,N}} \right] < \infty.
$$

Next, suppose that

$$
\mathbb{E}_{\mathbb{Q}^\theta} \left[ \int_0^1 \| \theta_t \|_{L_x^2}^2 dt \right] < \infty. \tag{4-23}
$$

Note that $Z_{s,N} = \mathbb{E}[e^{-R_s,N(Y_1)}]$. Then, by changing the measure with (4-14), Jensen’s inequality, and applying the decompositions (4-15) and (4-16) of $X_t$ and $Y_t$ under $\mathbb{Q}^\theta$, we obtain

$$
- \log Z_{s,N} \leq \mathbb{E}_{\mathbb{Q}^\theta} \left[ R_{s,N}(Y_1) + \int_0^1 \langle \theta_t, dX_t \rangle - \frac{1}{2} \int_0^1 \| \theta_t \|_{L_x^2}^2 dt \right]
$$

$$
= \mathbb{E}_{\mathbb{Q}^\theta} \left[ R_{s,N}(Y_1^\theta + I_1(\theta)) + \int_0^1 \langle \theta_t, dX_t^\theta \rangle + \frac{1}{2} \int_0^1 \| \theta_t \|_{L_x^2}^2 dt \right]. \tag{4-24}
$$

From (4-23), we see that the process $\int_0^t \langle \theta_r, dX_r^\theta \rangle$ is a $\mathbb{Q}^\theta$-martingale and hence we conclude that

$$
\mathbb{E}_{\mathbb{Q}^\theta} \left[ \int_0^1 \langle \theta_t, dX_t^\theta \rangle \right] = 0. \tag{4-25}
$$

Therefore, from (4-24) and (4-25), we obtain (4-22).

Next, we show that the infimum in (4-18) is indeed achieved for a special choice of drift. Given $N \in \mathbb{N}$, define $\mathbb{Q}^N$ by the density

$$
\frac{d\mathbb{Q}^N}{d\mathbb{P}} = \frac{e^{-R_s,N(Y_1)}}{Z_{s,N}}. \tag{4-26}
$$

By the Brownian martingale representation theorem ([41, Proposition 1.6 in Chapter VIII]), there exists a drift $\tilde{\theta}^N \in \mathbb{H}_c$ such that

$$
\frac{d\mathbb{Q}^N}{d\mathbb{P}} = e^{\int_0^t \tilde{\theta}_r^N dX_r - \frac{1}{2} \int_0^t \| \tilde{\theta}_r^N \|_{L_x^2}^2 dt}. \tag{4-27}
$$
Then, from (4-26) and (4-27), we obtain
\[
- \log Z_{s,N} = R_{s,N}(Y_1) + \int_0^1 \langle \tilde{\theta}_t^N, dX_t \rangle - \frac{1}{2} \int_0^1 \|\tilde{\theta}_t^N\|_{L_2^2}^2 dt.
\] (4-28)

Taking expectations of (4-28) with respect to $Q^N$ and using the decompositions (4-15) and (4-16) of $X_t$ and $Y_t$ under $Q^N$, we obtain
\[
- \log Z_{s,N} = \mathbb{E}_{Q^N} \left[ R_{s,N}(Y_1) + \int_0^1 \langle \tilde{\theta}_t^N, dX_t \rangle + \frac{1}{2} \int_0^1 \|\tilde{\theta}_t^N\|_{L_2^2}^2 dt \right].
\] (4-29)

On the other hand, from (4-26) and (4-21), we have
\[
\mathbb{E}_{Q^N} \left[ \frac{dQ^N}{dP} \right] = \mathbb{E} \left[ \frac{e^{-R_{s,N}(Y_1)}}{Z_{s,N}} \log \left( \frac{e^{-R_{s,N}(Y_1)}}{Z_{s,N}} \right) \right] < \infty.
\] (4-30)

In particular, it follows from (4-30) and (4-17) that
\[
\mathbb{E}_{Q^N} \left[ \int_0^1 \|\tilde{\theta}_t^N\|_{L_2^2}^2 dt \right] < \infty.
\]

This implies that the stochastic integral $\int_0^1 \langle \tilde{\theta}_t^N, dX_t \rangle$ is a $Q^N$-martingale. Therefore, from (4-29), we obtain
\[
- \log Z_{s,N} = \mathbb{E}_{Q^N} \left[ R_{s,N}(Y_1) + I_1(\tilde{\theta}^N) \right] + \frac{1}{2} \int_0^1 \|\tilde{\theta}_t^N\|_{L_2^2}^2 dt.
\]

This completes the proof of Proposition 4.4. \qed

**Remark 4.5.** The material presented above differs from [3] in the following ways: first, we do not need to introduce a time-dependent cutoff in the definition of $\{Y_t\}$ and second, we do not need to use the stronger Boué–Dupuis formula [7]
\[
- \log Z_{s,N} = \inf_{\theta \in H_{\alpha}} \mathbb{E} \left[ R_{s,N}(Y_1) + I_1(\theta) \right] + \frac{1}{2} \int_0^1 \|\theta_t\|_{L_2^2}^2 dt.
\]

See [49] or Theorem 2 in [3] for further discussion.

**4C. Exponential integrability.** In this subsection, we present the proof of Proposition 4.2 by studying the minimization problem (4-18) in Proposition 4.4. In particular, we show that the infimum in (4-18) is bounded away from $-\infty$, uniformly in $N \in \mathbb{N}$. Our strategy is to use pathwise stochastic bounds on $Y_1^\theta$, uniform in the drift $\theta$, and use pathwise deterministic bounds on $I_1(\theta)$ independently of the drift (see Lemmas 4.6 and 4.7).

We first state two lemmas on the pathwise regularity estimates on $Y_1^\theta$ and $I_1(\theta)$.

**Lemma 4.6.** Let $2 \leq p < \infty$. Then, we have
\[
\sup_{t \in [0,T]} \mathbb{E}_{Q^\theta} \left[ \|D^s Y_1^\theta\|_{C^{-\frac{1}{2}-\varepsilon}}^p + \|D^s Y_1^\theta\|_{C^{-1-\varepsilon}}^p \right] < \infty
\] (4-31)
for any $\varepsilon > 0$. Here, colons denote Wick renormalization.
Proof. Recall that \( \{X_\theta^\rho\} \) under \( \mathbb{Q}^\theta \) is a cylindrical Brownian motion in \( L^2(\mathbb{T}^3) \) for any \( \theta \in \mathbb{H}_c \). Thus, the supremum in (4-31) is superfluous since the law of \( Y_1^\theta = \mathcal{J}^{s-1}X_1^\theta \) under \( \mathbb{Q}^\theta \) is invariant under a change of drifts. In particular, we have \( \text{Law}_{\mathbb{Q}^\theta}(Y_1^\rho) = v_\theta \). Then, (4-31) follows from the Hölder–Besov regularity of samples under \( v_\theta \) and (4-6) in Proposition 4.3. \( \square \)

**Lemma 4.7** (Cameron–Martin drift regularity). The drift term \( \theta \in \mathbb{H}_c \) has the regularity of the Cameron–Martin space \( H^s+1(\mathbb{T}^3) \):

\[
\| I_1(\theta) \|_{H^{s+1}}^2 \leq \int_0^1 \| \theta_t \|_{L^2}^2 dt. \tag{4-32}
\]

Proof. This is immediate from Minkowski’s integral inequality followed by Cauchy–Schwarz inequality:

\[
\| I_1(\theta) \|_{H^{s+1}} = \left\| \int_0^1 \theta_t dt \right\|_{L^2} \leq \int_0^1 \| \theta_t \|_{L^2} dt \leq \left( \int_0^1 \| \theta_t \|_{L^2}^2 dt \right)^{\frac{1}{2}},
\]

yielding (4-32). \( \square \)

We now present the proof of **Proposition 4.2**, using **Proposition 4.4**. Fixing an arbitrary drift \( \theta \in \mathbb{H}_c \), the quantity that we wish to bound from below is

\[
\mathcal{W}_N(\theta) = \mathbb{E}_{\mathbb{Q}^\theta} \left[ R_{s,N}(Y_1^\theta + I_1(\theta)) + \frac{1}{2} \int_0^1 \| \theta_t \|_{L^2}^2 dt \right]. \tag{4-33}
\]

Since the drift \( \theta \in \mathbb{H}_c \) is fixed, we suppress the dependence on the drift \( \theta \) henceforth and denote \( Y = Y_1^\theta \) and \( \Theta = I_1(\theta) \). From the definition (3-23) of \( R_{s,N} \), we have

\[
R_{s,N}(Y + \Theta) = \frac{3}{2} \frac{1}{\mathbb{T}^3} (D^s Y)^2 (Y + \Theta)^2 + 2 D^s Y D^s \Theta(Y + \Theta)^2 + (D^s \Theta)^2(Y + \Theta)^2 + \frac{1}{4} \frac{1}{\mathbb{T}^3} (Y + \Theta)^4. \tag{4-34}
\]

The main strategy is to bound \( \mathcal{W}_N(\theta) \) from below pathwise and independently of the drift by utilizing the positive terms

\[
\mathcal{U}_N(\theta) = \frac{3}{2} \frac{1}{\mathbb{T}^3} (D^s \Theta)^2 \Theta^2 + \frac{1}{4} \frac{1}{\mathbb{T}^3} \Theta^4 + \frac{1}{2} \frac{1}{\mathbb{T}^3} \| \Theta_t \|_{L^2}^2. \tag{4-35}
\]

In the following, we state three lemmas, controlling the other terms appearing in (4-34). The proofs of these lemmas follow from lengthy but straightforward computations and are presented at the end of this section. The first lemma handles the terms quadratic in \( D^s Y \).

**Lemma 4.8** (terms quadratic in \( D^s Y \)). Let \( s > \frac{3}{2} \). Then, given \( \delta > 0 \) sufficiently small, there exist small \( \varepsilon > 0 \) and \( c(\delta) > 0 \) such that

\[
\int_{\mathbb{T}^3} (D^s Y)^2 : Y^2 \lesssim \| (D^s Y)^2 : \|_{C^{-s-\varepsilon}} + \| D^s Y \|_{C^{-\frac{s}{2}-\varepsilon}}, \tag{4-36}
\]

\[
\int_{\mathbb{T}^3} (D^s Y)^2 : Y \Theta \lesssim c(\delta) \left( \| (D^s Y)^2 : \|_{C^{-s-\varepsilon}} + \| D^s Y \|_{C^{-\frac{s}{2}-\varepsilon}} \right) \delta \| \Theta \|_{H^{s+1}}^2, \tag{4-37}
\]

\[
\int_{\mathbb{T}^3} (D^s Y)^2 : \Theta^2 \lesssim c(\delta) \left( \| (D^s Y)^2 : \|_{C^{-s-\varepsilon}} + \delta \left( \| \Theta \|_{H^{s+1}}^2 + \| \Theta \|_{L^4}^4 \right) \right). \tag{4-38}
\]
The next lemma handles the terms linear in $D^s Y$.

**Lemma 4.9** (terms linear in $D^s Y$). Let $s > 1$. Then, given $\delta > 0$ sufficiently small, there exist small $\varepsilon > 0$, $c(\delta) > 0$, and $p_j = p_j(\varepsilon, s) > 1$, $j = 1, 2$, such that

\[
\int_{T^3} \left| D^s Y D^s \Theta Y^2 \right| \leq c(\delta) \| D^s Y \|_{C^{s, \frac{1}{2} - \varepsilon}}^6 \| \Theta \|_{H^{s+1}}^2 + \varepsilon \| \Theta \|_{H^{s+1}}^2 \| \Theta \|_{L^4}^4, \tag{4-39}
\]

\[
\int_{T^3} \left| D^s Y D^s Y \Theta \right| \leq c(\delta) \left( 1 + \| D^s Y \|_{C^{s, \frac{1}{2} - \varepsilon}} \right) p_1 + \delta \left( \| \Theta \|_{H^{s+1}}^2 + \| \Theta \|_{L^4}^4 \right), \tag{4-40}
\]

\[
\int_{T^3} \left| D^s Y D^s \Theta \Theta \right| \leq c(\delta) \left( 1 + \| D^s Y \|_{C^{s, \frac{1}{2} - \varepsilon}} \right) p_2 + \delta \left( \| \Theta \|_{H^{s+1}}^2 + \| \Theta \|_{L^4}^4 + \| D^s \Theta \Theta \|_{L^2}^2 \right). \tag{4-41}
\]

Lastly, the third lemma controls the term quadratic in $D^s \Theta$.

**Lemma 4.10** (term quadratic in $D^s \Theta$). Let $s > 1$. Then, given $\delta > 0$, there exist small $\varepsilon > 0$, $c(\delta) > 0$, and $p = p(s, \varepsilon) > 1$ such that

\[
\int_{T^3} (D^s \Theta)^2 Y \Theta \leq c(\delta) \| D^s Y \|_{C^{s, \frac{1}{2} - \varepsilon}}^p + \delta \left( \| \Theta \|_{H^{s+1}}^2 + \| \Theta \|_{L^4}^4 + \| D^s \Theta \Theta \|_{L^2}^2 \right). \tag{4-42}
\]

The regularity restriction $s > \frac{3}{2}$ appears in controlling the terms quadratic in $D^s Y$. We now prove Proposition 4.2, assuming Lemmas 4.8, 4.9, and 4.10.

First, note that the remaining terms left to treat in (4-34) are harmless. The terms $\int_{T^3} (D^s \Theta)^2 Y^2$, $\int_{T^3} Y^4$, and $\int_{T^3} Y^2 \Theta^2$ are positive and thus can be discarded. The remaining two terms can be controlled by Young’s inequality:

\[
\int_{T^3} Y^3 \Theta + \int_{T^3} Y \Theta^3 \leq c(\delta) \| Y \|_{L^4}^4 + \delta \| \Theta \|_{L^4}^4
\]

for any $\delta > 0$. We now apply the regularity estimates of Lemmas 4.6 and 4.7 to the bounds obtained in Lemmas 4.8, 4.9, and 4.10, and the bounds on the harmless terms. Then, from (4-33), (4-34), and (4-35), we conclude that, by choosing $\delta > 0$ sufficiently small, there exists finite $C = C(\delta) > 0$ such that

\[
\sup_{N \in \mathbb{N}} \sup_{\theta \in \mathbb{H}_c} W_N(\theta) \geq \sup_{N \in \mathbb{N}} \sup_{\theta \in \mathbb{H}_c} \left\{ -C(\delta) + \frac{1}{4} U_N(\theta) \right\} \geq -C(\delta) > -\infty.
\]

Therefore, by Proposition 4.4, this proves Proposition 4.2 (when $p = 1$).

In the remaining part of this section, we present the proofs of Lemmas 4.8, 4.9, and 4.10.

**Proof of Lemma 4.8.** By duality (2-6) and the algebra property (2-4), we have

\[
\text{LHS of (4-36)} \leq \| (D^s Y)^2 \|_{B_{1,1}^{-1-2\varepsilon}} \| Y \|_{C^{1+2\varepsilon}}^2.
\]

Then, by choosing $\varepsilon > 0$ sufficiently small, (4-36) follows from the trivial embeddings (2-3) and Cauchy’s inequality, provided that $s > \frac{3}{2}$.
By duality (2-6) and the fractional Leibniz rule (2-7), we have

\[
\text{LHS of (4-37)} \lesssim \| (D^s Y)^2 \|_{B_{1,2}^{1+2\varepsilon}} \| \Theta \|_{B_{1,2}^{1+2\varepsilon}}
\lesssim \| (D^s Y)^2 \|_{C^{-1-\varepsilon}} \left( \| Y \|_{B_{2,2}^{1+2\varepsilon}} \| \Theta \|_{L^2} + \| Y \|_{L^2} \| \Theta \|_{B_{2,2}^{1+2\varepsilon}} \right).
\]

Then, by choosing \( \varepsilon > 0 \) sufficiently small, (4-37) follows from (2-3) and Young's inequality, provided that \( s > \frac{3}{2} \).

Lastly, proceeding as above with (2-6) and (2-7), we have

\[
\text{LHS of (4-38)} \lesssim \| (D^s Y)^2 \|_{B_{1,2}^{1+2\varepsilon}} \| \Theta \|_{B_{1,2}^{1+2\varepsilon}} \| \Theta \|_{L^2}.
\]

Then, (4-38) follows from (2-3), \( L^4(\mathbb{T}^3) \hookrightarrow L^2(\mathbb{T}^3) \), and Young's inequality. \( \square \)

Next, we present the proof of Lemma 4.9. The main idea is to use \( \| \Theta \|_{H^{s+1}} \) for controlling derivatives on \( \Theta \) and to use \( \| \Theta \|_{L^4} \) and \( \| D^s \Theta \Theta \|_{L^2} \) for controlling the homogeneity of \( \Theta \).

**Proof of Lemma 4.9.** By duality (2-6) and the fractional Leibniz rule (2-7) with (2-3), we have

\[
\text{LHS of (4-39)} \lesssim \| D^s Y \|_{B_{2,2}^{1-2\varepsilon}} \| D^s \Theta Y^2 \|_{B_{1,2}^{1+2\varepsilon}}
\lesssim \| D^s Y \|_{C^{-\frac{1}{2}-\varepsilon}} \left( \| Y^2 \|_{B_{2,2}^{1+2\varepsilon}} \| D^s \Theta \|_{L^2} + \| Y^2 \|_{L^2} \| D^s \Theta \|_{B_{2,2}^{1+2\varepsilon}} \right)
\leq \| D^s Y \|_{C^{-\frac{1}{2}-\varepsilon}} \| Y \|_{L^2} \| \Theta \|_{H^{s+1}}.
\]

Then, by choosing \( \varepsilon > 0 \) sufficiently small, (4-39) follows from Cauchy's inequality, provided that \( s > 1 \).

By duality (2-6) and the fractional Leibniz rule (2-7) with (2-3) and (2-4), we have

\[
\text{LHS of (4-40)} \lesssim \| D^s Y \|_{B_{2,2}^{1-2\varepsilon}} \| D^s \Theta \Theta \|_{B_{1,3}^{1+2\varepsilon}}
\lesssim \| D^s Y \|_{C^{-\frac{1}{2}-\varepsilon}} \left( \| Y \Theta \|_{B_{2,2}^{1+2\varepsilon}} \| D^s \Theta \|_{L^2} + \| Y \|_{L^2} \| D^s \Theta \|_{B_{2,2}^{1+2\varepsilon}} \right)
=: T_1 + T_2.
\]

By Hölder's inequality and (2-3), we have

\[
T_2 \lesssim \| D^s Y \|_{C^{-\frac{1}{2}-\varepsilon}} \| Y \|_{L^4} \| \Theta \|_{H^{s+1}} \| \Theta \|_{L^4} \lesssim \| D^s Y \|_{C^{-\frac{1}{2}-\varepsilon}} \| \Theta \|_{H^{s+1}} \| \Theta \|_{L^4}
\]

(4-43) for \( s > \frac{1}{2} \) and small \( \varepsilon > 0 \).

By (2-7), (2-3), and the interpolation (2-2), we have

\[
\| Y \Theta \|_{B_{2,2}^{1+2\varepsilon}} \lesssim \| Y \|_{B_{2,2}^{1+2\varepsilon}} \| \Theta \|_{L^2} + \| Y \|_{L^\infty} \| \Theta \|_{B_{2,2}^{1+2\varepsilon}}
\lesssim \| Y \|_{C^{1+3\varepsilon}} \| \Theta \|_{H^{1+2\varepsilon}}
\lesssim \| Y \|_{C^{1+3\varepsilon}} \| \Theta \|_{H^{1+2\varepsilon}} \| \Theta \|_{L^2}
\]

for \( s > \frac{1}{2} \) and small \( \varepsilon > 0 \).
for some $\gamma = \gamma(s, \varepsilon) \in (0, 1)$. Thus, we have
\[
T_1 \lesssim \|D^s Y\|_{C^{-\frac{1}{2},-\varepsilon}} \|\Theta\|_{H^{s+1}} \|\Theta\|_{L^2}^{1-\gamma}
\tag{4-44}
\]
for $s > 1$ and small $\varepsilon > 0$. Hence, noting that $\frac{1}{2} + \frac{1}{2} < 1$ and $\frac{1+\gamma}{2} + \frac{1-\gamma}{2} < 1$ for $\gamma \in (0, 1)$, the desired estimate (4-40) follows from applying Young’s inequality to (4-43) and (4-44).

Finally, we consider (4-41). By (2-6) and (2-7) with (2-3), we have
\[
\text{LHS of (4-41)} \lesssim \|D^s Y\|_{B_{\infty,1}^{-\frac{1}{2},-\varepsilon}} \|D^s \Theta \Theta^2\|_{B_{1,\infty}^{\frac{1}{2}+2\varepsilon}}
\lesssim \|D^s Y\|_{C^{-\frac{1}{2},-\varepsilon}} \left( \|D^s \Theta \Theta\|_{L^2} \|\Theta\|_{B_{2,\infty}^{\frac{1}{2}+2\varepsilon}} + \|D^s \Theta\|_{B_{2,\infty}^{\frac{1}{2}+2\varepsilon}} \|\Theta\|_{L^2} \right)
=: T_3 + T_4.
\]
By the interpolation (2-2) with $L^4(\mathbb{T}^3) \hookrightarrow L^2(\mathbb{T}^3)$, there exists $\gamma_1 = \gamma_1(s, \varepsilon) \in (0, 1)$ such that
\[
T_3 \lesssim \|D^s Y\|_{C^{-\frac{1}{2},-\varepsilon}} \|D^s \Theta\|_{L^2} \|\Theta\|_{H^{s+1}} \|\Theta\|_{L^4}^{1-\gamma_1}.
\]
Noting that $\frac{1}{2} + \frac{\gamma_1}{2} + \frac{1-\gamma_1}{4} < 1$, we can apply Young’s inequality to bound the contribution from $T_3$ by the right-hand side of (4-41).

It remains to estimate $T_4$. By the interpolation (2-2) and (2-7), we have
\[
\|D^s \Theta\|_{H^{s+1}} \|\Theta\|_{L^2} \lesssim \|D^s \Theta\|_{H^{1}} \|D^s \Theta\|_{L^2} \|\Theta\|_{L^2}
\lesssim \left( \|D^s \Theta\|_{B_{2,2}^1} \|\Theta\|_{L^\infty} + \|D^s \Theta\|_{L^6} \|\Theta\|_{B_{2,2}^1} \right)^{\gamma_2} \times \|D^s \Theta\|_{L^2} \|\Theta\|_{L^4},
\tag{4-45}
\]
where $\gamma_2 = \gamma_2(\varepsilon) \in (0, 1)$ is given by
\[
\gamma_2 = \frac{1}{2} + 2\varepsilon.
\tag{4-46}
\]
By Sobolev’s inequality and the interpolation (2-2) (with $s > \frac{1}{2}$), we have
\[
\|D^s \Theta\|_{B_{2,2}^1} \|\Theta\|_{L^\infty} + \|D^s \Theta\|_{L^6} \|\Theta\|_{B_{2,2}^1} \lesssim \|\Theta\|_{H^{s+1}} \|\Theta\|_{H^{s+\varepsilon} L^\infty} \lesssim \|\Theta\|_{H^{s+1}} \|\Theta\|_{L^4}^{1-\gamma_3},
\tag{4-47}
\]
where $\gamma_3 = \gamma_3(s, \varepsilon) \in (0, 1)$ is given by
\[
\gamma_3 = \frac{3 + 2\varepsilon}{2(s + 1)}.
\tag{4-48}
\]
Combining (4-45) and (4-47), we obtain
\[
T_4 \lesssim \|D^s Y\|_{C^{-\frac{1}{2},-\varepsilon}} \|\Theta\|_{H^{s+1}}^{\gamma_2(1+\gamma_3)} \|D^s \Theta\|_{L^2} \|\Theta\|_{L^4}^{1+\gamma_3(1-\gamma_3)}.
\]
From (4-46) and (4-48), we observe that
\[
\frac{\gamma_2(1+\gamma_3)}{2} + \frac{1-\gamma_2}{2} + \frac{1+\gamma_2(1-\gamma_3)}{4} < 1,
\]
provided that $s > \frac{1}{2}$ and $\varepsilon > 0$ is sufficiently small. Therefore, we can apply Young’s inequality to bound the contribution from $T_4$ by the right-hand side of (4-41). This completes the proof of Lemma 4.9. \qed
We conclude this section by presenting the proof of Lemma 4.10.

**Proof of Lemma 4.10.** By Cauchy’s inequality, we have

\[
\int_{\mathbb{T}^3} (D^s \Theta)^2 Y^2 \leq c(\delta) \int_{\mathbb{T}^3} (D^s \Theta)^2 Y^2 + \delta \|D^s \Theta\|_{L^2}^2.
\]  (4-49)

By Hölder’s and Sobolev’s inequalities followed by the interpolation (2-2) with (2-3) and (2-4), we have

\[
\int_{\mathbb{T}^3} (D^s \Theta)^2 Y^2 \lesssim \|D^s \Theta\|_{L^3}^2 \|Y^3\|_{L^1} \lesssim \|\Theta\|_{H^{r+\frac{1}{2}}}^2 \|Y^2\|_{H^{\frac{1}{2}}}^2
\]

\[
\lesssim \|\Theta\|_{H^{r+\frac{1}{2}}}^2 \|\Theta\|_{L^2}^{2(1-\gamma)} \|Y^2\|_{C^{1+\gamma}}^2
\]

\[
\lesssim \|\Theta\|_{H^{r+\frac{1}{2}}}^2 \|\Theta\|_{L^2}^{2(1-\gamma)} \|D^s Y\|_{C^{\frac{1}{2}-\gamma}}^2
\]  (4-50)

for some \(\gamma = \gamma(s) \in (0, 1)\), provided that \(s > 1\) and \(\varepsilon > 0\) is sufficiently small. Noting that

\[
\frac{2\gamma}{2} + \frac{2(1-\gamma)}{4} < 1,
\]

(4-42) follows from (4-49), (4-50), and Young’s inequality.

\[\square\]

5. Renormalized energy estimate

Recall from (3-21) that

\[
\partial_t E_{s,N}(\pi_N \Phi_N(t)(\tilde{u}))|_{t=0} = F_1(\tilde{u}_N) + F_2(\tilde{u}_N) + F_3(\tilde{u}_N),
\]

where \(\tilde{u}_N = (u_N, v_N)\) and

\[
F_1(\tilde{u}_N) = 3 \int_{\mathbb{T}^3} Q_{s,N}(u_N)v_N u_N,
\]

\[
F_2(\tilde{u}_N) = \sum_{|\alpha|+|\beta|+|\gamma| = s} c_{\alpha,\beta,\gamma} \int_{\mathbb{T}^3} D^s v_N \cdot \partial^\alpha u_N \cdot \partial^\beta u_N \cdot \partial^\gamma u_N,
\]

\[
F_3(\tilde{u}_N) = \left(\int_{\mathbb{T}^3} u_N\right)\left(\int_{\mathbb{T}^3} v_N\right).
\]

**Proposition 5.1.** Let \(s \geq 4\) be an even integer. Then, there exist \(\sigma < s - \frac{1}{2}\) sufficiently close to \(s - \frac{1}{2}\) and small \(\varepsilon > 0\) such that

\[
|\partial_t E_{s,N}(\pi_N \Phi_N(t)(\tilde{u}))|_{t=0}| \leq (1 + \|\tilde{u}_N\|_{H^\sigma}^2) F(\tilde{u}_N),
\]  (5-1)

where

\[
F(\tilde{u}_N) = 1 + \|Q_{s,N}(u_N)\|_{C^{1-\varepsilon}} + \sup_{|k| = s-1} \|\partial^k v_N \partial^\alpha u_N\|_{C^{1-\varepsilon}} + \sup_{|k| = s-1} \|\partial^k v_N \partial^\alpha u_N\|_{C^{-\frac{1}{2}-\varepsilon}}.
\]

**Proof.** In the following, we prove (5-1) uniformly in \(N \in \mathbb{N}\). Thus, we drop the \(N\)-dependence and write \(Q_s(u)\) for \(Q_{s,N}(u_N)\).
First, note that the estimate for $F_3$ follows trivially from Cauchy–Schwarz inequality. Next, we treat $F_1$. By duality (2-6) and the fractional Leibniz rule (2-7), we have

$$
\int_{\mathbb{T}^3} Q_s(u)uv \lesssim \|Q_s(u)\|_{C_1^{-\varepsilon}} \|uv\|_{L^{1+\varepsilon}_{1,1}} \lesssim \|Q_s(u)\|_{C_1^{-\varepsilon}} \|u\|_{H^\sigma} \|v\|_{H^{\sigma-1}},
$$

(5-2)

provided that $\sigma > 2 + \varepsilon$. This is guaranteed by choosing $\sigma$ sufficiently close to $s - \frac{1}{2}$, when $s > \frac{5}{2}$.

It remains to consider $F_2$. By integration by parts, it suffices to consider terms of the form

$$
\int_{\mathbb{T}^3} \partial^\kappa v \partial^\alpha u \partial^\beta u \partial^\gamma u,
$$

where $|\kappa| = s - 1$, $\max(\alpha, \beta, \gamma) \leq s$, and $|\alpha| + |\beta| + |\gamma| = s + 1$. Without loss of generality, we assume that $|\alpha| \geq |\beta| \geq |\gamma|$. The idea is to group the low regularity terms ($\partial^\kappa v$ and $\partial^\alpha u$) and treat them as one piece.

First, let us assume that $|\alpha| = s$. In this case, we have $|\beta| = 1$ and $|\gamma| = 0$. By duality (2-6) and the fractional Leibniz rule (2-7), we have

$$
\left| \int_{\mathbb{T}^3} \partial^\kappa v \partial^\alpha u \partial^\beta u \partial^\gamma u \right| \lesssim \|\partial^\kappa v \partial^\alpha u\|_{C_1^{-\varepsilon}} \|\partial^\beta u \partial^\gamma u\|_{L^{1+\varepsilon}_{1,1}} \lesssim \|\partial^\kappa v \partial^\alpha u\|_{C_1^{-\varepsilon}} \|u\|_{H^\sigma}^2,
$$

(5-3)

provided that $\sigma > 2 + \varepsilon$. By choosing $\varepsilon > 0$ sufficiently small, we can guarantee this condition if $s > \frac{5}{2}$.

This leaves the case $|\alpha| \leq s - 1$. Noting that $|\beta| \leq \frac{s+1}{2}$ and $|\gamma| \leq \frac{s+1}{3}$ (under $|\alpha| \geq |\beta| \geq |\gamma|$), we see that $\partial^\beta u$, $\partial^\gamma u \in H^{\frac{1}{2}+\varepsilon}(\mathbb{T}^3)$ for $s > 3$. Thus, by duality (2-6) and the fractional Leibniz rule (2-7), we have

$$
\left| \int_{\mathbb{T}^3} \partial^\kappa v \partial^\alpha u \partial^\beta u \partial^\gamma u \right| \lesssim \|\partial^\kappa v \partial^\alpha u\|_{C_1^{-\varepsilon}} \|\partial^\beta u \partial^\gamma u\|_{L^{1+\varepsilon}_{1,1}} \lesssim \|\partial^\kappa v \partial^\alpha u\|_{C_1^{-\varepsilon}} \|u\|_{H^\sigma}^2.
$$

(5-4)

This completes the proof of Proposition 5.1.

\[ \square \]

**Remark 5.2.** The restriction $s > 3$ in the last case appears only when $|\beta| = \frac{s+1}{2}$. In fact, when $|\beta| \leq \frac{s}{2}$, the estimate (5-4) holds true for $s > 2$. On the other hand, when $|\beta| = \frac{s+1}{2}$, we must have $|\alpha| = |\beta| = \frac{s+1}{2}$. In this case, by applying dyadic decompositions and working with the Littlewood–Paley pieces $P_j \partial^\alpha u$ $P_j \partial^\beta u$, we can move half a derivative from the third factor to the second factor, thus showing that a slight variant of (5-4) holds for $s > 2$. Therefore, the estimates (5-2) and (5-3) on $F_1$ and $F_2$ impose the regularity restriction $s > \frac{5}{2}$.

Finally, we conclude this paper by establishing the renormalized energy estimate (Proposition 3.8).

**Proof of Proposition 3.8.** The renormalized energy estimate (3-25) follows from Proposition 5.1, the cutoff in the $\bar{H}^\sigma$-norm, and Proposition 4.3 with (4-5), controlling $F(\tilde{u}_N)$.

\[ \square \]
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