

Recent Advances in PDEs and Fluids

Stanford, August 5-18, 2013

**A Quantitative Theory of Stochastic
Homogenization**

**Antoine Gloria, Agnes Lamacz, Daniel Marahrens,
Stefan Neukamm, Felix Otto**

References

Antoine Gloria, Stefan Neukamm, and Felix Otto. Quantification of ergodicity in stochastic homogenization: optimal bounds via spectral gap on Glauber dynamics - long version.

Antoine Gloria, Stefan Neukamm, and Felix Otto. An optimal quantitative two-scale expansion in stochastic homogenization of discrete elliptic equations.

Daniel Marahrens and Felix Otto, Annealed estimates on the Greens function.

- ~ All available on <http://www.mis.mpg.de/applan/members/felix-otto/publications/homogenization.html>

1. Setting, motivation, and main result

Discrete calculus, Ensemble

Qualitative homogenization

Estimate of random homogenization error

Gradient, (negative) divergence, coefficients

Definition 1 For $u: \mathbb{Z}^d \rightarrow \mathbb{R}$ define $\nabla u: \mathbb{E}^d \rightarrow \mathbb{R}$ via

$$\nabla u(b) = u(x + e_i) - u(x) \quad \text{if } b = [x, x + e_i].$$

For $g: \mathbb{E}^d \rightarrow \mathbb{R}$ define $\nabla^* g: \mathbb{Z}^d \rightarrow \mathbb{R}$ via

$$\nabla^* g(x) = \sum_{i=1}^d (g(b_{i,-}) - g(b_{i,+})) \quad \text{if } b_{i,+} = [x, x + e_i], \ b_{i,-} = [x - e_i, x].$$

Definition 2

$$\Omega := \{a: \mathbb{E}^d \rightarrow [\lambda, 1]\}.$$



Ensemble of coefficients

Definition 3 Endow $\Omega = [\lambda, 1]^{\mathbb{E}^d}$ with product topology.

Consider probability measure $\langle \cdot \rangle$ on Ω .

Note: \mathbb{Z}^d acts on Ω by shift:

For “shift vector” $z \in \mathbb{Z}^d$, $a(\cdot + z)$ denotes shifted $a \in \Omega$.

We call $\langle \cdot \rangle$ **stationary** if

$\forall z \in \mathbb{Z}^d$ a and $a(\cdot + z)$ have same distribution.

We call $\langle \cdot \rangle$ **ergodic** if

\forall measurable $\zeta: \Omega \rightarrow \mathbb{R}$ it holds

ζ is shift invariant (i. e. $\forall z \in \mathbb{Z}^d \quad \zeta(a) = \zeta(a(\cdot + z))$)

$\stackrel{5}{\implies} \zeta = \text{const.}$

Qualitative homogenization

Theorem 1[Kozlov, Papanicolaou & Varadhan '79]

Let $\langle \cdot \rangle$ be stationary & ergodic.

Then \exists symmetric $d \times d$ matrix $\lambda \text{id} \leq a_{hom} \leq \text{id}$ with following property:

For $\hat{f}(\hat{x})$, $\hat{x} \in \mathbb{R}^d$, bounded & compact support, and $a \in \Omega$ consider decaying solution $u_\epsilon(a; x)$, $x \in \mathbb{Z}^d$, of

$$\nabla^* a \nabla u_\epsilon = \epsilon^2 \hat{f}(\epsilon x).$$

Then

$$\lim_{\epsilon \downarrow 0} \left(\epsilon^d \sum_{x \in \mathbb{Z}^d} |u_\epsilon(a; x) - \hat{u}(\epsilon x)|^2 \right)^{\frac{1}{2}} = 0 \quad \text{for } \langle \cdot \rangle\text{-a. e. } a \in \Omega,$$

where $\hat{u}(\hat{x})$, $\hat{x} \in \mathbb{R}^d$, is decaying solution of

$$-\hat{\nabla} a_{hom} \hat{\nabla} \hat{u} = \hat{f}.$$

Estimate of random homogenization error

Theorem 2 [Marahrens & O. '12]

Let $\langle \cdot \rangle$ be stationary & satisfy LSI with constant $\rho > 0$.

For $\hat{f}(\hat{x})$, $\hat{x} \in \mathbb{R}^d$, bounded & compact support, and $a \in \Omega$ consider decaying solution $u_\epsilon(a; x) \stackrel{\text{short}}{=} u_\epsilon(x)$, $x \in \mathbb{Z}^d$, of

$$\nabla^* a \nabla u_\epsilon = \epsilon^2 \hat{f}(\epsilon x).$$

i) Let $d > 2$. $\forall 2 \leq p < \infty$, $r < \infty$:

$$\left\langle \left(\epsilon^d \sum_x |u_\epsilon(x) - \langle u_\epsilon(x) \rangle|^p \right)^{\frac{r}{p}} \right\rangle^{\frac{1}{r}} \leq C(d, \lambda, \rho, r, p, \hat{f}) \epsilon.$$

ii) Let $d \geq 2$. $\forall \hat{g}(\hat{x})$, $\hat{x} \in \mathbb{R}^d$, bounded & compact support, $r < \infty$:

$$\left\langle \left| \epsilon^d \sum_x (u_\epsilon(x) - \langle u_\epsilon(x) \rangle) \hat{g}(\epsilon x) \right|^r \right\rangle^{\frac{1}{r}} \leq C(d, \lambda, \rho, r, \hat{g}, \hat{f}) \epsilon^{\frac{d}{2}}.$$

Interpolating between strong and weak error

Theorem 2'. For $u(a; x)$, $f(x)$ with $\nabla^* a \nabla u(a; \cdot) = f$, $g(x)$, $1 \leq r < \infty$:

$$\left\langle \left| \sum_x (u - \langle u \rangle) g \right|^r \right\rangle^{\frac{1}{r}} \leq C(d, \lambda, \rho, r, p) \left(\sum_x |g|^p \right)^{\frac{1}{p}} \left(\sum_x |f|^q \right)^{\frac{1}{q}},$$

where $1 < p, q \leq d$ with $\frac{1}{p} + \frac{1}{q} = \frac{2}{d} + \frac{1}{2}$.

Specify to $d > 2$, $p = \frac{2d}{d+2}$ and thus $q = d$ and
 $f(x) = \epsilon^2 \hat{f}(\epsilon x)$, $g(x) = \delta^d \hat{g}(\delta x)$

$$\begin{aligned} & \left\langle \left| \delta^d \sum_x (u_\epsilon(x) - \langle u_\epsilon(x) \rangle) \hat{g}(\delta x) \right|^r \right\rangle^{\frac{1}{r}} \\ & \leq C(d, \lambda, \rho, r, p) \epsilon^{\frac{d}{2}-1} \left(\delta^d \sum_x |\hat{g}(\delta x)|^p \right)^{\frac{1}{p}} \left(\epsilon^d \sum_x |\hat{f}(\epsilon x)|^q \right)^{\frac{1}{q}} \\ & \stackrel{\infty}{\approx} C(d, \lambda, \rho, r, p) \epsilon^{\frac{d}{2}-1} \left(\int_{\mathbb{R}^d} |\hat{g}(\hat{x})|^p d\hat{x} \right)^{\frac{1}{p}} \left(\int_{\mathbb{R}^d} |\hat{f}(\hat{x})|^q d\hat{x} \right)^{\frac{1}{q}}. \end{aligned}$$

Scaling is natural

$$\begin{aligned} & \left\langle \left| \delta^d \sum_x (u_\epsilon(x) - \langle u_\epsilon(x) \rangle) \hat{g}(\delta x) \right|^r \right\rangle^{\frac{1}{r}} \\ & \leq C(d, \lambda, \rho, r, p) \epsilon^{\frac{d}{2}-1} \left(\int_{\mathbb{R}^d} |\hat{g}(\hat{x})|^p d\hat{x} \right)^{\frac{1}{p}} \left(\int_{\mathbb{R}^d} |\hat{f}(\hat{x})|^q d\hat{x} \right)^{\frac{1}{q}}. \end{aligned}$$

Consistent with (unproven but expected) covariance estimate

$$|\langle (u_\epsilon(x) - \langle u_\epsilon(x) \rangle)(u_\epsilon(x') - \langle u_\epsilon(x') \rangle) \rangle| \lesssim \epsilon^2 (|x - x'| + 1)^{2-d}.$$

Consistent with (unproven but expected) expansion

$$u_\epsilon\left(\frac{\hat{x}}{\epsilon}\right) \approx \hat{u}(\hat{x}) + \epsilon \sum_{k=1}^d \phi_k\left(\frac{\hat{x}}{\epsilon}\right) \partial_k \hat{u}(\hat{x}),$$

$$|\langle \phi_k(x) \phi_k(x') \rangle| \lesssim (|x - x'| + 1)^{2-d}.$$

Unpublished work by Naddaf & Spencer

Theorem 3 (Naddaf & Spencer).

$\langle \cdot \rangle$ stationary, **Spectral Gap**. Suppose $1 - \lambda \leq c(d)$.
Then for $u(a; x)$, $f(x)$ with $\nabla^* a \nabla u(a; \cdot) = f$:

$$\left\langle \left| \sum_x (u - \langle u \rangle) f \right|^2 \right\rangle^{\frac{1}{2}} \leq C(d, \rho) \left(\sum_x |f|^q \right)^{\frac{2}{q}} \quad \text{where } q = \frac{4d}{d+4}.$$

Spectral Gap: l. h. s. $\leq \frac{1}{\rho} \langle \sum_b \left(\frac{\partial}{\partial a(b)} \sum_x u f \right)^2 \rangle$

Formula: $\frac{\partial}{\partial a(b)} \sum_x u f = -(\nabla u(b))^2$

10 **Meyer's estimate:** $\sum_b (\nabla u(b))^4 \leq C(d) \left(\sum_x |f|^q \right)^{\frac{4}{q}}$

Our contribution: Remove the condition $1 - \lambda \leq c(d)$.

2. The Logarithmic Sobolev Inequality

Why is it a natural assumption?

How do we use it?

Logarithmic Sobolev Inequality and Spectral Gap

Definition 4 $\langle \cdot \rangle$ satisfies LSI with constant $\rho > 0$:

$$\forall \text{ measurable } \zeta(a) > 0 \quad \langle \zeta \ln \frac{\zeta}{\langle \zeta \rangle} \rangle \leq \frac{1}{2\rho} \langle \frac{1}{\zeta} |\partial \zeta|_{\ell^2}^2 \rangle.$$

Here $|\partial \zeta|_{\ell^2}^2 := \sum_b (\frac{\partial \zeta}{\partial a(b)})^2$.

Lemma 1 Let $\langle \cdot \rangle$ satisfies LSI with constant $\rho > 0$.

Then $\langle \cdot \rangle$ has a Spectral Gap (SG) with constant ρ :

$$\forall \text{ measurable } \zeta(a) \quad \rho \langle (\zeta - \langle \zeta \rangle)^2 \rangle \leq \langle |\partial \zeta|_{\ell^2}^2 \rangle.$$

Spectral Gap encodes Central Limit Theorem scaling

Spectral Gap with constant $\rho > 0$ means

$$\forall \zeta(a) \quad \rho \langle (\zeta - \langle \zeta \rangle)^2 \rangle \leq \langle |\partial \zeta|_{\ell^2}^2 \rangle.$$

Remark 1 Let $\langle \cdot \rangle$ be stationary and satisfy SG with constant $\rho > 0$. Let $S \subset \mathbb{E}^d$ be finite; consider

$$\zeta(a) = |S|^{-\frac{1}{2}} \sum_{b \in S} (a(b) - \langle a \rangle).$$

Then

$$\langle \zeta^2 \rangle \leq \frac{1}{\rho}.$$

Tensorization principle

Lemma 2[Gross '75] Let $\langle \cdot \rangle_0$ be probability measure on $[\lambda, 1]$ that satisfies LSI with constant ρ , i. e,

$$\forall \zeta(a) > 0 \quad \langle \zeta \ln \frac{\zeta}{\langle \zeta \rangle_0} \rangle_0 \leq \frac{1}{2\rho} \langle \frac{1}{\zeta} \left| \frac{d\zeta}{da} \right|^2 \rangle_0.$$

Let $\langle \cdot \rangle$ denote the corresponding product measure on Ω . Then $\langle \cdot \rangle$ satisfies LSI with constant ρ .

Remark 2 The uniform distribution $\langle \cdot \rangle_0$ on $[\lambda, 1]$ satisfies LSI with constant $\rho = \frac{1}{2(1-\lambda)^2}$.

Ensemble with integrable correlations ok

LSI with constant $\rho > 0$ means

$$\forall \zeta(a) > 0 \quad \langle \zeta \ln \frac{\zeta}{\langle \zeta \rangle} \rangle \leq \frac{1}{2\rho} \langle \frac{1}{\zeta} |\partial \zeta|_{\ell^2}^2 \rangle.$$

Remark 3 Let $\langle \cdot \rangle$ satisfy LSI with constant ρ .

For $\phi \in \ell_x^1$ let $\langle \cdot \rangle'$ be the push forward of $\langle \cdot \rangle$ under $a \mapsto a' := \phi * a$, where $a'(b) = \sum_{x \in \mathbb{Z}^d} \phi(x)a(x + b)$. Then $\langle \cdot \rangle'$ satisfy LSI with constant $\frac{\rho}{|\phi|_{\ell^1}}$.

Our use of LSI: Reverse Jensen

LSI with constant $\rho > 0$ means

$$\forall \zeta(a) > 0 \quad \langle \zeta \ln \frac{\zeta}{\langle \zeta \rangle} \rangle \leq \frac{1}{2\rho} \langle |\partial \zeta|_{\ell^2}^2 \rangle.$$

Lemma 3 Let $\langle \cdot \rangle$ satisfy LSI with constant ρ .

Then $\forall \zeta(a)$, $p < \infty$, $\delta > 0$:

$$\langle |\zeta|^{2p} \rangle^{\frac{1}{2p}} \leq C(\rho, p, \delta) \langle |\zeta| \rangle + \delta \langle |\partial \zeta|_{\ell^2}^{2p} \rangle^{\frac{1}{2p}}.$$

3. Quenched estimates on Green's function

optimal spatially weighted estimates
on first and second mixed derivative of Green's
function

Green's function and its derivatives

Definition 5

Green's function $G(a; x, y) \stackrel{\text{short}}{=} G(x, y)$:

$$\nabla^* a \nabla G(\cdot, y) = \delta(\cdot - y).$$

First derivative $\nabla G(b, y)$, second mixed derivative $\nabla \nabla G(b, e)$

Why Green's function and what estimates do we need?

Goal $\langle |\sum(u - \langle u \rangle)g|^2 \rangle^{\frac{1}{2}} \lesssim (\sum |g|^p)^{\frac{1}{p}} (\sum |f|^q)^{\frac{1}{q}}$

Spectral Gap I. h. s. $\leq \frac{1}{\rho} \left\langle \sum_b \left(\sum_x \frac{\partial u(x)}{\partial a(b)} g(x) \right)^2 \right\rangle$

Formula $\frac{\partial u(x)}{\partial a(b)} = -\nabla G(x, b) \nabla u(b) = -\sum_y \nabla G(x, b) \nabla G(b, y) f(y)$

For HLS need $\langle |\nabla G(b, y)|^4 \rangle^{\frac{1}{4}} \lesssim (|b - y| + 1)^{1-d}$

Not true $|\nabla G(b, y)| \leq C(d, \lambda) (|b - y| + 1)^{1-d}$

True $\left(R^{-d} \sum_{R \leq |b-y| \leq 2R} |\nabla G(b, y)|^2 \right)^{\frac{1}{2}} \leq C(d, \lambda) (R + 1)^{1-d}$

61

Stationarity yields $\langle |\nabla G(b, y)|^2 \rangle^{\frac{1}{2}} \leq C(d, \lambda) (|b - y| + 1)^{1-d}$

Overcoming Gap: Use reverse Hölder given by LSI

Have $\langle |\nabla G(b, y)|^2 \rangle^{\frac{1}{2}} \lesssim (|b - y| + 1)^{1-d}$.

Want $\langle |\nabla G(b, y)|^4 \rangle^{\frac{1}{4}} \lesssim (|b - y| + 1)^{1-d}$.

Reverse Hölder $\langle |\nabla G(b, y)|^4 \rangle^{\frac{1}{4}} \lesssim \langle |\nabla G(b, y)|^2 \rangle^{\frac{1}{2}} + \delta \langle |\partial \nabla G(b, y)|_{\ell^2}^4 \rangle^{\frac{1}{4}}$

Formula $\frac{\partial}{\partial a(e)} \nabla G(b, y) = -\nabla \nabla G(b, e) \nabla G(e, y)$

Need $\sum_e ((|b - e| + 1)^{d-1} \nabla \nabla G(b, e))^4 \leq C(d, \lambda)$

Have $\sum_e ((|b - e| + 1)^{\alpha} \nabla \nabla G(b, e))^2 \leq C(d, \lambda)$ for some $\alpha > \frac{d}{2} - 1$

Overcoming gap: Work with $\nabla\nabla G$ instead on ∇G

Would need $\sum_e ((|b - e| + 1)^{d-1} \nabla\nabla G(b, e))^4 \leq C(d, \lambda)$.
Have only $\sum_e ((|b - e| + 1)^\alpha \nabla\nabla G(b, e))^2 \leq C(d, \lambda)$
for some $\alpha > \frac{d}{2} - 1$

Way out: apply reverse Hölder to $\nabla\nabla G(b, b')$

Have Formula $\frac{\partial}{\partial a(e)} \nabla\nabla G(b, b') = -\nabla\nabla G(b, e) \nabla\nabla G(e, b')$

Need $\langle |\nabla\nabla G(b, e)| \rangle \leq C(d, \lambda) (|b - e| + 1)^{-d}$

Get via stationarity from

$$\textcircled{2} \quad \left(R^{-d} \sum_{b: 8R \leq |b-y| \leq 16R} R^{-d} \sum_{e: |e-y| \leq R} |\nabla\nabla G(b, e)|^2 \right)^{\frac{1}{2}} \leq C(d, \lambda) (R+1)^{-d}$$

Optimal spatially weighted estimate on first and second mixed derivative

Lemma 4[De Giorgi '57] $\forall a \in \Omega, y \in \mathbb{Z}^d$, radius R

$$\left(R^{-d} \sum_{b:R \leq |b-y| \leq 2R} (\nabla G)^2(b, y) \right)^{\frac{1}{2}} \leq C(d, \lambda) R^{1-d},$$

$$\left(R^{-d} \sum_{b:8R \leq |b-y| \leq 16R} R^{-d} \sum_{e:|e-y| \leq R} (\nabla \nabla G)^2(b, e) \right)^{\frac{1}{2}} \leq C(d, \lambda) R^{-d},$$

where $|b - y|$ denotes the distance between the midpoint of edge b and site y .

**Suboptimal only partially spatially averaged estimate
on second mixed derivative of Green's function**

Lemma 5 $\exists \alpha = \alpha(d, \lambda) > 0 \ \forall a \in \Omega, e \in \mathbb{E}^d$

$$\sum_b (|b - e| + 1)^{2\alpha} (\nabla \nabla G)^2(b, e) \leq C(d, \lambda),$$

4. Annealed estimates on Green's function

optimal annealed estimates
on derivatives of Green's function
from low to high stochastic moments
estimate of random homogenization error

Elliptic regularity + Stationarity (Delmotte & Deuschel)

From pointwise in a but averaged in x

$$\left(R^{-d} \sum_{R \leq |b-y| \leq 2R} |\nabla G(b, y)|^2 \right)^{\frac{1}{2}} \leq C(d, \lambda) (R+1)^{1-d}$$

$$\left(R^{-d} \sum_{b: 8R \leq |b-y| \leq 16R} R^{-d} \sum_{e: |e-y| \leq R} |\nabla \nabla G(b, e)|^2 \right)^{\frac{1}{2}} \leq C(d, \lambda) (R+1)^{-d}$$

to pointwise in x but averaged in a

$$\langle |\nabla G(b, y)|^2 \rangle^{\frac{1}{2}} \leq C(d, \lambda) (|b - y| + 1)^{1-d}$$

$$\langle |\nabla \nabla G(b, e)| \rangle \leq C(d, \lambda) (|b - e| + 1)^{-d}$$

Elliptic regularity + Good ergodicity via LSI (M.&O.)

Ingredients (reverse Hölder, formula, elliptic regularity)

$$\langle |\zeta|^{2p} \rangle^{\frac{1}{2p}} \leq C(\rho, p, \delta) \langle |\zeta| \rangle + \delta \langle |\partial \zeta|_{\ell^2}^{2p} \rangle^{\frac{1}{2p}} \quad \text{for all } p < \infty, \delta > 0$$

$$\frac{\partial}{\partial a(e)} \nabla \nabla G(b, b') = -\nabla \nabla G(b, e) \nabla \nabla G(e, b')$$

$$\sum_e ((|b - e| + 1)^{\alpha_0} \nabla \nabla G(b, e))^2 \leq C(d, \lambda) \quad \text{for some } \alpha_0(d, \lambda) > 0$$

Conclusion

$$\begin{aligned} & \sup_{b, b'} (|b - b'| + 1)^d \langle |\nabla \nabla G(b, b')|^{2p} \rangle^{\frac{1}{2p}} \\ & \leq C(d, \lambda, \rho, p) \sup_{b, b'} (|b - b'| + 1)^d \langle |\nabla \nabla G(b, b')| \rangle \quad \text{for all } \infty > p \geq p_0(d, \lambda). \end{aligned}$$

Quick conclusion

$$\sup_{b,b'}(|b - b'|+1)^d \langle |\nabla \nabla G(b, b')|^{2p} \rangle^{\frac{1}{2p}} \lesssim \sup_{b,b'}(|b - b'|+1)^d \langle |\nabla \nabla G(b, b')| \rangle \lesssim 1$$

From there $\langle |\nabla G(b, y)|^4 \rangle^{\frac{1}{4}} \lesssim |b - y|^{1-d}$

Spectral Gap $\langle (\zeta - \langle \zeta \rangle)^2 \rangle^{\frac{1}{2}} \lesssim \langle |\partial \zeta|_{\ell^2}^2 \rangle^{\frac{1}{2}}$

Formula $\frac{\partial u(x)}{\partial a(b)} = - \sum_y \nabla G(x, b) \nabla G(b, y) f(y)$

HLS $\left| x \mapsto \sum_y |x - y|^{1-d} f(y) \right|_{\ell^{\tilde{q}}} \lesssim \|f\|_{\ell^q} \quad \text{for } \frac{1}{\tilde{q}} + \frac{1}{d} = \frac{1}{q}$

Get $\langle |\sum (u - \langle u \rangle) g|^2 \rangle^{\frac{1}{2}} \lesssim (\sum |g|^p)^{\frac{1}{p}} (\sum |f|^q)^{\frac{1}{q}} \quad \text{for } \frac{1}{p} + \frac{1}{q} = \frac{2}{d} + \frac{1}{2}$

27

For $f(x) = \epsilon^2 \hat{f}(\epsilon x)$, $g(x) = \delta^d \hat{g}(\delta x)$ by rescaling
 $\langle |\sum (u - \langle u \rangle) g|^2 \rangle^{\frac{1}{2}} \lesssim \epsilon \delta^{\frac{d}{2}-1}$

A new twist on elliptic regularity theory

De Giorgi: $\exists \alpha_0(d, \lambda) > 0$

$\forall a \in \Omega, R < \infty, u$ a -harmonic in B_{2R}

$$\sup_{x, x' \in B_R} \frac{|u(x) - u(x')|}{|x - x'|^{\alpha_0}} \leq C(d, \lambda) R^{-\alpha_0} \sup_{x \in B_{2R}} |u(x)|$$

M. & O.: $\forall \alpha < 1, R < \infty, a \in \Omega$

$\exists C(a; \alpha, R)$ such that

1) $\forall u$ a -harmonic in B_{2R}

$$\sup_{x, x' \in B_R} \frac{|u(x) - u(x')|}{|x - x'|^\alpha} \leq C(\alpha, R) R^{-\alpha} \sup_{x \in B_{2R}} |u(x)|$$

2) $\forall p < \infty \quad \langle C^p(\alpha, R) \rangle \leq C(d, \lambda, \rho, p)$

Optimal low moment annealed estimate, estimate of vertical derivative

Lemma 6[Delmotte & Deuschel '05] Let $\langle \cdot \rangle$ be stationary.
Then $\forall y \in \mathbb{Z}^d, b, e \in \mathbb{E}^d$:

$$\begin{aligned}\langle |\nabla G(b, y)|^2 \rangle^{\frac{1}{2}} &\leq C(d, \lambda)(|b - y| + 1)^{1-d}, \\ \langle |\nabla \nabla G(b, e)| \rangle &\leq C(d, \lambda)(|b - e| + 1)^{-d}.\end{aligned}$$

Lemma 7 $\exists p_0 = p_0(d, \lambda) < \infty \quad \forall p \geq p_0$

$$\begin{aligned}&\sup_{b, e} (|b - e| + 1)^d \langle |\partial \nabla \nabla G(b, e)|_{\ell^2}^{2p} \rangle^{\frac{1}{2p}} \\ &\leq C(d, \lambda, p) \sup_{b, e} (|b - e| + 1)^d \langle |\nabla \nabla G(b, e)|^{2p} \rangle^{\frac{1}{2p}}.\end{aligned}$$

Optimal high moment annealed estimates

Proposition Let $\langle \cdot \rangle$ be stationary and satisfy LSI with constant $\rho > 0$. Then $\forall p < \infty$, $y \in \mathbb{Z}^d$, $b, e \in \mathbb{E}^d$:

$$\begin{aligned}\langle |\nabla G(b, y)|^{2p} \rangle^{\frac{1}{2p}} &\leq C(d, \lambda, \rho, p)(|b - y| + 1)^{1-d}, \\ \langle |\nabla \nabla G(b, e)|^{2p} \rangle^{\frac{1}{2p}} &\leq C(d, \lambda, \rho, p)(|b - e| + 1)^{-d}.\end{aligned}$$

Estimate of random homogenization error

Theorem 2' Let $\langle \cdot \rangle$ be stationary and satisfy LSI with constant $\rho > 0$. $\forall f(x), x \in \mathbb{Z}^d$, compactly supported, $a \in \Omega$ consider decaying solution $u(a; x) \stackrel{\text{short}}{=} u(x)$ of

$$\nabla^* a \nabla u = f.$$

i) Let $d > 2$. Then $\forall 2 \leq p < \infty, r < \infty$:

$$\left\langle \left(\sum_x |u - \langle u \rangle|^p \right)^{\frac{r}{p}} \right\rangle^{\frac{1}{r}} \leq C(d, \lambda, \rho, r, p) \left(\sum_x |f|^q \right)^{\frac{1}{q}},$$

where $\frac{1}{q} = \frac{1}{p} + \frac{1}{d}$.

ii) Let $d \geq 2$. Then $\forall g(x), x \in \mathbb{Z}^d, r < \infty$:

$$\left\langle \left(\sum_x (u - \langle u \rangle) g \right)^r \right\rangle^{\frac{1}{r}} \leq C(d, \lambda, \rho, r, p) \left(\sum_x |g|^p \right)^{\frac{1}{p}} \left(\sum_x |f|^q \right)^{\frac{1}{q}},$$

where $1 < p, q \leq d$ satisfy $\frac{1}{p} + \frac{1}{q} = \frac{2}{d} + \frac{1}{2}$.