

A REGULARITY STRUCTURE FOR THE QUASILINEAR GENERALIZED KPZ EQUATION

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ABSTRACT. We prove the local well-posedness of a regularity structure formulation of the quasilinear generalized KPZ equation and give an explicit form for a renormalized equation in the full subcritical regime. This is an abstract of author's work [4].

1. INTRODUCTION

We consider the one dimensional quasilinear generalized KPZ equation

$$\partial_t u - a(u)\partial_x^2 u = f(u)\xi + g(u)(\partial_x u)^2, \quad (t, x) \in \mathbb{R}_+ \times \mathbb{T}, \quad (1.1)$$

with an initial condition $u_0 \in C^\alpha(\mathbb{T})$ for $\alpha \in (0, 1)$, where $\mathbb{R}_+ := (0, \infty)$, $\mathbb{T} := \mathbb{R}/\mathbb{Z}$, ξ is the spacetime white noise, and a, f , and g are regular enough functions on \mathbb{R} . We assume that a takes values in a compact interval of \mathbb{R}_+ . This equation is an example of *singular stochastic partial differential equations* (SPDEs) of parabolic type. Recall that the spacetime white noise ξ has a (parabolic) regularity $\alpha_0 - 2$ almost surely, for $0 < \alpha_0 < 1/2$. It is then natural to expect a solution u to the equation (1.1) to have a regularity α_0 . However, the nonlinear terms $f(u)\xi$ and $g(u)(\partial_x u)^2$ do not make sense unless $\alpha_0 > 1$.

Hairer [14] introduced a groundbreaking theory called *regularity structures* and opened the door to the study of semilinear singular SPDEs. For quasilinear equations, Otto and Weber [16] introduced a variant of regularity structures to study the equation

$$\partial_t u - a(u)\partial_x^2 u = f(u)\xi \quad (1.2)$$

in the regime $\alpha_0 > 2/3$. Otto, Sauer, Smith, and Weber [15] deepened their framework to study the equation with an additive noise

$$\partial_t u - a(u)\partial_x^2 u = \xi \quad (1.3)$$

in the full-subcritical regime $\alpha_0 \in (0, 1)$ and obtained an explicit form of a renormalized equation. Meanwhile, Gerencsér and Hairer [12] provided an infinite dimensional regularity structure for the study of the equation (1.1) and obtained a renormalized equation in the regime $\alpha_0 > 1/2$. By implementing some integration by parts-type formulae, Gerencsér [11] obtained a renormalized equation for the equation (1.3) with the spacetime white noise ξ when the mollification of noise is symmetric with respect to x . In the present work, we introduce another variant of regularity structure formulation of the equation (1.1) and give an explicit form for a renormalized equation in the full subcritical regime. Convergences of stochastic objects are left for future, but we expect that a simple modification of Chandra and Hairer's general proof [9] works well.

We mention another approach to singular SPDEs called *paracontrolled calculus* introduced by Gubinelli, Imkeller, and Perkowski [13]. Furlan and Gubinelli [10] and Bailleul, Debussche, and Hofmanová [2] investigated the equation (1.2) on the two dimensional torus with the space white noise ξ , which has a regularity $\alpha_0 - 2$ for $2/3 < \alpha_0 < 1$. These two works are variants of paracontrolled calculus based on different methods: the paracomposition operator in [10] and the initial form of paracontrolled calculus in [2]. In the present work, we reformulate the latter

approach in the framework of regularity structures. Bailleul and Mouzard [5] extended the high order paracontrolled calculus based on [2] to deal with the equation (1.1) in the regime $\alpha_0 > 2/5$.

This paper is organized as follows. In Section 2, we describe the main results of [4] without stating some precise definitions. In Section 3, we briefly review the local well-posedness result of the regularity structure formulation for (1.1). In Section 4, we outline the sketch of the proof of main results.

Notations. We represent by $z = (t, x) \in \mathbb{R}^2$ a generic spacetime variable, for which we set

$$\|z\|_{\mathfrak{s}} := |t|^{1/2} + |x|.$$

We also set for any multiindex $\mathbf{k} = (k_1, k_2) \in \mathbb{N}^2$,

$$z^{\mathbf{k}} := t^{k_1} x^{k_2}, \quad |\mathbf{k}|_{\mathfrak{s}} := 2k_1 + k_2.$$

2. MAIN RESULTS

2.1. Regularity structure formulation of (1.1). Following [2, 5], we set $L^{a(v)} := a(v)\partial_x^2$ for an appropriate spacetime function v and rewrite the equation (1.1) under the form

$$(\partial_t - L^{a(v)} + c)u = f(u)\xi + g(u)(\partial_x u)^2 + cu + (a(u) - a(v))\partial_x^2 u \quad (2.1)$$

for a large positive constant c .

Remark 2.1. *The choice of v depends on the initial condition u_0 . Typically, we choose a spacetime function $v(t, x) = e^{t\partial_x^2}u_0$ or a t -independent function $v(x) = e^{\delta\partial_x^2}u_0$ with sufficiently small $\delta > 0$. See [4, Section 2.1] for other possible choices.*

We consider the equation (2.1) as a ‘perturbation’ of the semilinear equation. We reformulate (2.1) as a system of equations for *modelled distributions* (see Definition 3.2) as follows.

$$\begin{cases} \mathbf{u} = \mathbb{P}_{<2}(Q^{a(v)}u_0) + \mathbb{K}_{\gamma}^{a(v), \mathbb{M}}(\mathbf{v} + \mathbf{w}), \\ \mathbf{v} = \mathbb{Q}_{\leq 0}[f(\mathbf{u})\Xi_1 + \{g(\mathbf{u})(\mathbf{D}\mathbf{u})^2 + c\mathbf{u}\}\Xi_2], \\ \mathbf{w} = \mathbb{Q}_{\leq 0}[\{a(\mathbf{u}) - a(\mathbb{P}_{<2}v)\}\{\mathbf{D}^2\mathbb{P}_{\leq 2}(Q^{a(v)}u_0) + \mathbf{D}^2\mathbb{K}_{\gamma+\alpha_0}^{a(v), \mathbb{M}}(\mathbf{v} + \mathbf{w})\}\Xi_3], \end{cases} \quad (2.2)$$

where $Q^{a(v)}$ is the Green function of the parabolic operator $\partial_t - L^{a(v)} + c$. See Section 3 for the definition of all notations. One of the key parts of the work [4] is the well-posedness for the equations (2.2) (see Theorem 3.4) up to a positive time $t_0 = t_0(u_0, \mathbb{M}) > 0$ depending on the initial value u_0 and the *model* \mathbb{M} (see Definition 3.1), which consists of all stochastic objects to be renormalized. This analytical statement holds in the full subcritical regime $\alpha_0 \in (0, 1)$. Note that, our regularity structure consists of the *infinite* dimensional model space with Banach norms, in contrast to that only *finite* dimensional model spaces were used in the previous researches [14, 8, 9, 7, 1] of semilinear equations. Additionally, our model space is different from the infinite dimensional spaces considered in [12].

2.2. Main results. We consider a family of smooth spacetime functions ξ^ε indexed by $\varepsilon \in (0, 1]$ which approximates the white noise ξ as $\varepsilon \rightarrow 0$. We can define the *naive interpretation model* \mathbb{M}^ε associated with ξ^ε , but we cannot expect the convergence of \mathbb{M}^ε as $\varepsilon \rightarrow 0$ in general. By following the general procedure by Bruned, Hairer, and Zambotti [8], we can find some spacetime functions $\ell^\varepsilon[\tau^{\mathbb{P}}](z)$ called a *renormalization character* indexed by basis elements of the model space and define the associated *BPHZ renormalized model* $\hat{\mathbb{M}}^\varepsilon$. See Section 4.1 for details.

Assumption 1. *There exists a renormalization character ℓ^ε such that the BPHZ renormalized model $\hat{\mathbb{M}}^\varepsilon$ converges to some model $\hat{\mathbb{M}}$ as $\varepsilon \rightarrow 0$.*

While the convergence of \hat{M}^ε is stated as an assumption in [4], we expect to be able to prove it by a modification of Chandra and Hairer's proof for semilinear cases [9]. Then, by following [1, 7], we can state the first main result of [4]. Below, $\Upsilon[\tau^{\mathbf{p}}]$ is a smooth function on \mathbb{R}^3 indexed by basis elements of the model space, which has a role of coefficients of Butcher series. Moreover, $S[\tau^{\mathbf{p}}]$ is a positive integer determined by the graph structure of $\tau^{\mathbf{p}}$. See Section 4.2 for details.

Theorem 2.2. *Let $u_0 \in C^\alpha(\mathbb{T})$ with $\alpha > 0$ and choose any appropriate function v on $\mathbb{R}_+ \times \mathbb{T}$ as in Remark 2.1. Under Assumption 1, the solution u^ε to the renormalized equation*

$$\partial_t u^\varepsilon - a(u^\varepsilon) \partial_x^2 u^\varepsilon = f(u^\varepsilon) \xi^\varepsilon + g(u^\varepsilon) (\partial_x u^\varepsilon)^2 + \sum_{\tau^{\mathbf{p}}} \frac{\ell^\varepsilon[\tau^{\mathbf{p}}]}{S[\tau^{\mathbf{p}}]} \Upsilon[\tau^{\mathbf{p}}](u^\varepsilon, \partial_x u^\varepsilon, v) \quad (2.3)$$

starting from u_0 converges in $C([0, t_0] \times \mathbb{T})$ for a random time $t_0 = t_0(u_0, \hat{M})$ in probability as $\varepsilon \rightarrow 0$. In the last term, $\tau^{\mathbf{p}}$ in the sum runs over infinitely many symbols and $\Upsilon[\tau^{\mathbf{p}}]$ is at most linear with respect to $\partial_x u^\varepsilon$.

It should be noted that the renormalization character $\ell^\varepsilon[\tau^{\mathbf{p}}]$ depends on the choice of v . In general, its dependence is nonlocal in the sense that $\ell^\varepsilon[\tau^{\mathbf{p}}](z)$ is not of the form $f(v(z))$ with some function f on \mathbb{R} . Nevertheless, we assume that $\ell^\varepsilon[\tau^{\mathbf{p}}]$ can be traded off with a local function of $a(v)$ up to an ε -uniform remainder and we get the second main result of [4]. See Section 4.3 for the definition of the analytic function $\lambda \mapsto l_\lambda^\varepsilon[\tau^{\mathbf{p}}]$.

Assumption 2. *There exist ε -independent constants $C(\tau)$ and $m > 0$ such that*

$$|\ell^\varepsilon[\tau^{\mathbf{p}}](z) - l_{a(v(z))}^\varepsilon[\tau^{\mathbf{p}}]| \leq C(\tau) m^{|\mathbf{p}|}$$

holds for any $\mathbf{p} \in \mathbb{N}^{E_\tau}$ and $z \in \mathbb{R}_+ \times \mathbb{T}$.

Theorem 2.3. *Under Assumptions 1 and 2, there exist smooth functions $\Upsilon_0[\tau]$ on \mathbb{R}^2 indexed by only finitely many symbols τ such that the last term of (2.3) is of the form*

$$\sum_{\tau} \frac{l_{a(u^\varepsilon)}^\varepsilon[\tau]}{S[\tau]} \Upsilon_0[\tau](u^\varepsilon, \partial_x u^\varepsilon) + O(1), \quad (2.4)$$

for an ε -uniform $O(1)$ term.

Assumption 2 is too strong to believe that it holds in the full subcritical regime, but we can prove it for some particular cases studied by [2, 12, 11].

3. LOCAL WELL-POSEDNESS OF THE SYSTEM (2.2)

3.1. Construction of the regularity structure. Our model space is generated by the family of symbols $\mathbb{B} = \bigcup_{i=1}^3 \mathbb{B}_\bullet^i \cup \bigcup_{i=1}^3 \mathbb{B}_\circ^i$ recursively defined as follows.

- For each $i \in \{1, 2, 3\}$, the primitive symbol Ξ_i is contained in \mathbb{B}_\circ^i .
- If $\tau_1, \tau_2, \dots, \tau_n \in \mathbb{B}_\circ := \bigcup_{i=1}^3 \mathbb{B}_\circ^i$, then

$$\begin{aligned} X^{\mathbf{k}} \prod_{i=1}^n \mathcal{I}_0(\tau_i) &\in \mathbb{B}_\bullet^1, & X^{\mathbf{k}} \prod_{i=1}^n \mathcal{I}_0(\tau_i), X^{\mathbf{k}} \mathcal{I}_1(\tau_1) \prod_{i=2}^n \mathcal{I}_0(\tau_i), X^{\mathbf{k}} \mathcal{I}_1(\tau_1) \mathcal{I}_1(\tau_2) \prod_{i=3}^n \mathcal{I}_0(\tau_i) &\in \mathbb{B}_\bullet^2, \\ X^{\mathbf{k}} \prod_{i=1}^n \mathcal{I}_0(\tau_i), X^{\mathbf{k}} \mathcal{I}_2(\tau_1) \prod_{i=2}^n \mathcal{I}_0(\tau_i) &\in \mathbb{B}_\bullet^3 \end{aligned}$$

for any $\mathbf{k} \in \mathbb{N}^2$, where the multiplications are commutative and $\prod_{i \in \emptyset} := 1$ by the convention.

- For each $i \in \{1, 2, 3\}$, if $\tau \in \mathbb{B}_\bullet^i$ then $\tau \Xi_i \in \mathbb{B}_\circ^i$.

The noise symbol Ξ_1 represents the noise. The other noise symbols Ξ_2 and Ξ_3 represent the constant function 1, but they are not useful until the definition of $\Upsilon[\tau^{\mathbf{p}}]$ (Section 4.2). The symbol $X^{\mathbf{k}}$ represents the basis of Taylor series. The operator \mathcal{I}_0 represents the inverse operator $(\partial_t - L^{a(v)} + c)^{-1}$, and \mathcal{I}_1 and \mathcal{I}_2 represents its first and second derivatives with respect to x , respectively. We can see that each element of \mathbb{B}_\circ above are used to represent the right-hand side of the equation (2.1). As usual, each symbol of \mathbb{B} can be represented as a *rooted tree* with node decorations $\{\Xi, X^{\mathbf{k}}\}$ and edge decorations $\{\mathcal{I}_0, \mathcal{I}_1, \mathcal{I}_2\}$. We define the homogeneity of each element $\tau \in \mathbb{B}$ by setting $|\Xi_1| := \alpha_0 - 2$ for any fixed $\alpha_0 \in (0, 1)$, $|\Xi_2| = |\Xi_3| := 0$, and

$$\left| X^{\mathbf{k}} \Xi_i \prod_{j=1}^n \mathcal{I}_{n_j}(\tau_j) \right| := |\mathbf{k}|_s + |\Xi_i| + \sum_{j=1}^n (|\tau_j| + 2 - n_j),$$

for $\mathbf{k} \in \mathbb{N}^2$, $i \in \{1, 2, 3, 4\}$, $\tau_j \in \mathbb{B}_\circ$, and $n_j \in \{0, 1, 2\}$, where we set $\Xi_4 := 1$. In the previous studies on semilinear equations, it is important that the subset $\{\tau; |\tau| < \gamma\}$ is finite for any $\gamma \in \mathbb{R}$. While this property does not hold in the present case because the operator \mathcal{I}_2 preserves the homogeneity, we have the following.

Proposition 3.1 ([4, Proposition 8]). *The set $A := \{|\tau^{\mathbf{p}}|; \tau^{\mathbf{p}} \in \mathbb{B}\}$ is locally finite and bounded from below.*

To classify infinitely many trees into finitely many classes, we contract consecutive operators $\Xi_3 \mathcal{I}_2$ into one operator with an additional edge decoration. Precisely, we perform the contraction

$$\mathcal{I}_n((\Xi_3 \mathcal{I}_2)^{\circ p}(\tau)) \rightarrow \mathcal{I}_n^p(\tau)$$

for any $\tau \in \mathbb{B}_\circ \setminus \Xi_3 \mathcal{I}_2(\mathbb{B}_\circ)$ at each branch of the tree. After the contraction, we can represent each element of \mathbb{B} by the unique minimum form

$$\tau^{\mathbf{p}},$$

where $\mathbf{p} : E_\tau \rightarrow \mathbb{N}$ is an edge decoration given for the edge set E_τ of τ . Therefore, there exists a finite set \mathbb{B}^0 and we can write $\mathbb{B} = \{\tau^{\mathbf{p}}; \tau \in \mathbb{B}^0, \mathbf{p} : E_\tau \rightarrow \mathbb{N}\}$.

We pick a positive number m and define $T_\beta^{(m)}$ for each $\beta \in A$ as the completion of the linear space spanned by $\tau^{\mathbf{p}} \in \mathbb{B}$ with $|\tau^{\mathbf{p}}| = \beta$ under the ℓ^2 norm

$$\left\| \sum_{|\tau^{\mathbf{p}}|=\beta} c_{\tau^{\mathbf{p}}} \tau^{\mathbf{p}} \right\|_{\beta, m}^2 := \sum_{|\tau^{\mathbf{p}}|=\beta} |c_{\tau^{\mathbf{p}}}|^2 m^{2|\mathbf{p}|},$$

where $|\mathbf{p}| := \sum_{e \in E_\tau} \mathbf{p}(e)$. We define the *model space* as an algebraic sum

$$T^{(m)} = \bigoplus_{\beta \in A} T_\beta^{(m)}.$$

The following statement is proved by a general procedure as in [8].

Proposition 3.2 ([4, Section 2.2]). *There exists a group $G^{(m)}$ of continuous automorphisms on $T^{(m)}$ such that $(T^{(m)}, G^{(m)})$ is a regularity structure.*

The number m is to be determined after the estimates of stochastic objects are fixed. The existence of such m is implicitly stated in Assumption 1. For simplicity, we omit the letter ‘ m ’ and write T instead of $T^{(m)}$ in what follows.

The following notations are used in what follows.

- A *sector* is a closed subspace S of T such that $(S, G|_S)$ is a regularity structure. In particular, sectors T_\circ and U spanned by \mathbb{B}_\circ and $\{X^{\mathbf{k}}\}_{\mathbf{k} \in \mathbb{N}^2} \cup \mathcal{I}_0(\mathbb{B})$ respectively are important.

- A *regularity* of a sector S is a minimum number β such that $S \cap T_\beta \neq \{0\}$.
- Denote by $\mathbf{Q}_\beta : T \rightarrow T_\beta$ the canonical projection map and write $\mathbf{Q}_{<\gamma} := \sum_{\beta < \gamma} \mathbf{Q}_\beta$.

3.2. Well-posedness of the system (2.2). To consider regularities of spacetime distributions, we introduce a spacetime elliptic operator $\mathcal{L}^{a(v)} := (\partial_t - L^{a(v)})(\partial_t + \partial_x^2)$ and the associated heat semigroup $\mathcal{Q}_\theta^{a(v)} := e^{\theta \mathcal{L}^{a(v)}} (\theta > 0)$. It is important that $\mathcal{Q}_\theta^{a(v)}$ satisfies the anisotropic Gaussian estimate ([4, Proposition 4]). For $\beta < 0$, we define the space $\mathcal{C}_s^\beta(a(v))$ as the completion of the set of bounded continuous functions on \mathbb{R}^2 under the norm

$$\|f\|_{\mathcal{C}_s^\beta(a(v))} := \sup_{0 < \theta \leq 1} \theta^{-\beta/4} \|\mathcal{Q}_\theta^{a(v)} f\|_{L^\infty(\mathbb{R}^2)}.$$

Let $K^{a(v)}(\cdot, \cdot)$ be a ‘main part’ of the Green function of $(\partial_t - L^{a(v)} + c)^{-1}$ (see [4, Section 2.1] for a precise definition) and write

$$\{(\partial_x^k K^{a(v)})(\eta)\}(z) := \int_{\mathbb{R}^2} \partial_x^k K^{a(v)}(z, z') \eta(z') dz'$$

for any spacetime functions/distributions η . Note that ∂_x acts on the first variable of $K^{a(v)}$.

Definition 3.1 ([4, Definitions 9 and 13]). *An admissible model $\mathbf{M} = (\Pi, \Gamma)$ consists of continuous operators $\Pi_z : T \rightarrow \mathcal{C}_s^{-2}(a(v))$ and $\Gamma_{z'z} \in G$ indexed by $z, z' \in \mathbb{R}^2$ with the following properties.*

- (*Chen’s relations*) $\Pi_{z'} \Gamma_{z'z} = \Pi_z$, $\Gamma_{zz} = \text{Id}$, $\Gamma_{z''z'} \Gamma_{z'z} = \Gamma_{z''z}$ for all $z, z', z'' \in \mathbb{R}^2$.
- (*Regularity*) For any $\tau \in T_\beta$, $\gamma \leq \beta$, $z, z' \in \mathbb{R}^2$, and $\theta \in (0, 1]$,

$$\|\mathbf{Q}_\gamma \Gamma_{z'z} \tau\|_{\gamma, m} \lesssim \|z' - z\|_s^{\beta - \gamma} \|\tau\|_{\beta, m}, \quad |\mathcal{Q}_\theta^{a(v)}(\Pi_z \tau)(z)| \lesssim \theta^{\beta/4} \|\tau\|_{\beta, m}.$$

- (*Admissibility*) For any $\tau \in T_\beta^{(m)}$ with $\beta < 0$, $z \in \mathbb{R}^2$, and $n \in \{0, 1, 2\}$,

$$\{\Pi_z(\mathcal{I}_n \tau)\}(\cdot) = \{(\partial_x^n K^{a(v)})(\Pi_z \tau)\}(\cdot) - \sum_{k < \beta + 2 - n} \frac{(\cdot - x)^k}{k!} \{(\partial_x^{n+k} K^{a(v)})(\Pi_z \tau)\}(z).$$

- (*Periodicity*) $\Gamma_{(z'+(0,1))(z+(0,1))} = \Gamma_{z'z}$ and $\{\Pi_{z+(0,1)}(\cdot)\}(z' + (0, 1)) = \{\Pi_z(\cdot)\}(z')$ in distributional sense for all $z, z' \in \mathbb{R}^2$.

Definition 3.2 ([4, Definition 11]). *Let S be a sector and pick $\eta \leq \gamma$ and $t_0 > 0$. Denote by $\mathcal{D}^{\gamma, \eta}(0, t_0; S)$ the set of functions $\mathbf{u} : (0, t_0) \times \mathbb{T} \rightarrow S_{<\gamma} := \mathbf{Q}_{<\gamma}(S)$ equipped with the norm*

$$\begin{aligned} \|\mathbf{u}\|_{\mathcal{D}^{\gamma, \eta}(0, t_0; S)} := & \max_{\beta < \gamma} \sup_{0 < s < t_0} \left\{ (s \wedge 1)^{\{(\beta - \eta) \vee 0\}/2} \sup_{t \geq s} \|\mathbf{Q}_\beta \mathbf{u}(z)\|_{\beta, m} \right\} \\ & + \max_{\beta < \gamma} \sup_{0 < s < t_0} \left\{ (s \wedge 1)^{(\gamma - \eta)/2} \sup_{t, t' \geq s} \frac{\|\mathbf{Q}_\beta \{\mathbf{u}(z') - \Gamma_{z'z} \mathbf{u}(z)\}\|_{\beta, m}}{\|z' - z\|_s^{\gamma - \beta}} \right\}. \end{aligned}$$

Each element of $\mathcal{D}^{\gamma, \eta}(0, t_0; S)$ is called a *modelled distribution*. We also define the space $\mathcal{D}^{\gamma, \eta} = \mathcal{D}^{\gamma, \eta}(\mathbb{R} \times \mathbb{T}; T)$ in the same way and state the famous reconstruction theorem.

Theorem 3.3 ([4, Theorem 12]). *Let $\eta \leq \gamma$ and $\gamma > 0$. For any admissible model \mathbf{M} , there exists a unique continuous linear operator $\mathbf{R}^{\mathbf{M}} : \mathcal{D}^{\gamma, \eta} \rightarrow \mathcal{C}_s^{\eta \wedge (\alpha_0 - 2)}(a(v))$ such that the bound*

$$|\mathcal{Q}_\theta^{a(v)}(\mathbf{R}^{\mathbf{M}} \mathbf{u} - \Pi_z \mathbf{u}(z))(z)| \lesssim (|t| \vee \theta^{1/4})^{\eta \wedge (\alpha_0 - 2) - \gamma} \theta^{\gamma/4} \|\mathbf{u}\|_{\mathcal{D}^{\gamma, \eta}}$$

holds uniformly over for any $\mathbf{u} \in \mathcal{D}^{\gamma, \eta}$, $z \in \mathbb{R}^2$, and $\theta \in (0, 1]$. Moreover, $\mathbf{R}^{\mathbf{M}} \mathbf{u}$ is a *spatially periodic distribution*.

To apply Theorem 3.3 to $\mathbf{u} \in \mathcal{D}^{\gamma,\eta}(0, t_0; T)$, we consider a whole time extension $\tilde{\mathbf{u}} \in \mathcal{D}^{\gamma,\eta}(\mathbb{R} \times \mathbb{T}; T)$ such that $\tilde{\mathbf{u}}|_{(-\infty, 0] \times \mathbb{T}} = 0$ and define the reconstruction $\mathbf{R}^M \tilde{\mathbf{u}}$. Although such an extension is not unique, the value of $\mathbf{R}^M \tilde{\mathbf{u}}$ on the subset $(0, t_0) \times \mathbb{T}$ is unique because of the locality of \mathbf{R}^M . See [3, Section 4.3] for details. We can define the following operations on modelled distributions and make sense of the right-hand sides of (2.2).

- (Multilevel Schauder [4, Theorem 15]) Recall that $\alpha \in (0, 1]$ is a regularity of the initial condition u_0 . Pick $\gamma \in (0, \alpha)$, $\eta \in (\alpha - 2, \gamma]$, and $\gamma' \leq \gamma + 2$. Then there exists a continuous linear map

$$\mathbf{K}_{\gamma'}^{a(v), M} : \mathcal{D}^{\gamma,\eta}(0, t_0; T_\circ) \rightarrow \mathcal{D}^{\gamma', (\eta+2) \wedge \alpha_0}(0, t_0; U)$$

such that $u = \mathbf{R}^M \mathbf{K}_{\gamma'}^{a(v), M} \mathbf{v}$ solves $(\partial_t - L^{a(v)} + c)u = \mathbf{R}^M \mathbf{v}$ on $(0, t_0)$ with $u|_{t=0}$.

- (Multiplication) Let S_1 and S_2 are sectors of regularities α_1 and α_2 respectively, and such that the product $S_1 \times S_2 \rightarrow T$ is defined. Then for any $\mathbf{u}_i \in \mathcal{D}^{\gamma_i, \eta_i}(S_i)$ ($i \in \{1, 2\}$), we have

$$\mathbf{Q}_{<\gamma}(\mathbf{u}_1 \cdot \mathbf{u}_2) \in \mathcal{D}^{\gamma,\eta}$$

with $\gamma = (\gamma_1 + \alpha_2) \wedge (\gamma_2 + \alpha_1)$ and $\eta = (\eta_1 + \alpha_2) \wedge (\eta_2 + \alpha_1) \wedge (\eta_1 + \eta_2)$. Moreover, the mapping $(\mathbf{u}_1, \mathbf{u}_2) \mapsto \mathbf{Q}_{<\gamma}(\mathbf{u}_1 \cdot \mathbf{u}_2)$ is locally Lipschitz continuous.

- (Composition) For any $\mathbf{u} \in \mathcal{D}^{\gamma,\eta}(U)$ and a function $h \in C^\kappa(\mathbb{R})$ with $\kappa \geq \max\{\gamma/\alpha, 1\}$, we define

$$h(\mathbf{u}) := \mathbf{Q}_{<\gamma} \left(\sum_{n=0}^{\infty} \frac{h^{(n)}(u_0)}{n!} (\mathbf{u} - u_0 X^{(0,0)})^n \right),$$

where u_0 denotes the $X^{(0,0)}$ -component of \mathbf{u} . Then $h(\mathbf{u}) \in \mathcal{D}^{\gamma,\eta}$, and the mapping $\mathbf{u} \mapsto h(\mathbf{u})$ is locally Lipschitz continuous.

- (Differentiation) Define \mathbf{D} as a linear operator on T such that

$$\mathbf{D}X^{(k_1, k_2)} := k_2 X^{(k_1, k_2-1)} \mathbf{1}_{k_2 > 0}, \quad \mathbf{D}\mathcal{I}_n(\tau) := \mathcal{I}_{n+1}(\tau) \mathbf{1}_{n < 2}.$$

Let $n \in \{1, 2\}$. If $\gamma > n$, then the map $\mathcal{D}^{\gamma,\eta}(U) \ni \mathbf{u} \mapsto \mathbf{D}^n \mathbf{u} \in \mathcal{D}^{\gamma-n, \eta-n}$ is continuous and satisfies $\mathbf{R}^M \mathbf{D}^n \mathbf{u} = \partial_x^n \mathbf{R}^M \mathbf{u}$ for any $\mathbf{u} \in \mathcal{D}^{\gamma,\eta}(U)$.

- (Lift of regular functions [4, Lemma 16]) Let w be either of v as chosen in Remark 2.1 or $Q^{a(v)}u_0$. Then

$$(\mathbf{P}_{<\gamma} w)(z) := \sum_{|\mathbf{k}|_s < \gamma} (\partial_z^{\mathbf{k}} w)(z) \frac{X^{\mathbf{k}}}{\mathbf{k}!}$$

belongs to $\mathcal{D}^{\gamma,\eta}$ for any $\gamma \in (1, 2 + \alpha) \setminus \{2\}$ and $\eta \leq \alpha$.

Theorem 3.4 ([4, Theorem 17]). *Let $\alpha \in (0, \alpha_0)$. For any $u_0 \in C^\alpha(\mathbb{T})$, we choose an appropriate function v on $\mathbb{R}_+ \times \mathbb{T}$ as in Remark 2.1. Then for any admissible model \mathbf{M} , there exists sufficiently small $t_0 = t_0(u_0, \mathbf{M})$ such that system (2.2) has a unique solution $(\mathbf{u}, \mathbf{v}, \mathbf{w})$ in the class*

$$\mathcal{D}^{\gamma,\alpha}(0, t_0; U) \times \mathcal{D}^{\gamma+\alpha_0-2, 2\alpha-2}(0, t_0; T_\circ) \times \mathcal{D}^{\gamma+\alpha_0-2, \alpha-2}(0, t_0; T_\circ)$$

for any $\gamma \in (2 - \alpha_0, 2 - \alpha_0 + \alpha)$. The time t_0 can be chosen to be a lower semicontinuous function of (u_0, \mathbf{M}) and the solution map from (u_0, \mathbf{M}) to $(\mathbf{u}, \mathbf{v}, \mathbf{w})$ is locally Lipschitz continuous.

4. PROOF OF MAIN RESULTS

4.1. BPHZ renormalized model. First we define a naive interpretation model $\mathbf{M}^\varepsilon = (\Pi^\varepsilon, \Gamma^\varepsilon)$ associated with the smooth approximation ξ^ε . An important point of [8] is that all models we consider take the form

$$\Pi_z = \Pi \circ F_z^{-1}, \quad \Gamma_{z'z} = F_{z'} \circ F_z^{-1}$$

with some continuous operators $\Pi : T \rightarrow \mathcal{C}_s^{-2}(a(v))$ and $F_z \in G$, and it is sufficient to define Π to construct the model M . See [8, Section 6.2] and [4, Definition 9] for details. For each $\varepsilon \in (0, 1]$, we define the linear map $\Pi^\varepsilon : T \rightarrow C^\infty(\mathbb{R}^2)$ by

$$\begin{aligned} (\Pi^\varepsilon X^{\mathbf{k}})(z) &= z^{\mathbf{k}}, & \Pi^\varepsilon \Xi_1 &= \xi^\varepsilon, & \Pi^\varepsilon \Xi_i &= 1 \quad (i \in \{2, 3\}), \\ \Pi^\varepsilon \mathcal{I}_n \tau &= (\partial_x^n K^{a(v)})(\Pi^\varepsilon \tau), & \Pi^\varepsilon(\tau_1 \cdots \tau_n) &= (\Pi^\varepsilon \tau_1) \cdots (\Pi^\varepsilon \tau_n). \end{aligned}$$

We call the associated admissible model $M^\varepsilon = (\Pi^\varepsilon, \Gamma^\varepsilon)$ a *naive interpretation*.

Since we cannot expect the convergence of naive interpretations as $\varepsilon \rightarrow 0$, we try to find a natural convergent transform \hat{M}^ε of M^ε . It is known that such a transform is unique in some sense ([8, Theorem 6.18]) and called a *BPHZ renormalized model*. We follow Bruned's recursive formulae [6] to define this transform. Let $\Delta_r^- : T \rightarrow T \otimes T$ be a splitting map defined as in [6, Section 4.1] and define the linear map $R_\ell : T \rightarrow T$ by

$$R_\ell(z)\tau = (\ell[\cdot](z) \otimes \text{Id})\Delta_r^- \tau = \sum_{\tau^{(1)}, \tau^{(2)}} \ell[\tau^{(1)}](z)\tau^{(2)}$$

for some spacetime functions $\ell[\tau](z)$ indexed by $\tau \in \mathbb{B}$, where we use Sweedler's notation $\Delta_r^- \tau = \sum \tau^{(1)} \otimes \tau^{(2)}$ for simplicity. (The letter 'r' means that R_ℓ cancels divergences occurring at the root of the tree.) We call such a map (satisfying some additional conditions – see [4, Section 4.3.1]) a *renormalization character*. For any ℓ , we can define linear maps $\Pi^{\varepsilon, \ell}$ and $\Pi_{\times}^{\varepsilon, \ell}$ as follows.

$$\begin{aligned} (\Pi^{\varepsilon, \ell} \tau)(z) &= \{\Pi_{\times}^{\varepsilon, \ell}(R_\ell(z)\tau)\}(z), \\ \Pi_{\times}^{\varepsilon, \ell}(\tau_1 \cdots \tau_n) &= (\Pi_{\times}^{\varepsilon, \ell} \tau_1) \cdots (\Pi_{\times}^{\varepsilon, \ell} \tau_n), & \Pi_{\times}^{\varepsilon, \ell} \mathcal{I}_n \tau &= (\partial_x^n K^{a(v)})(\Pi^{\varepsilon, \ell} \tau). \end{aligned}$$

Proposition 4.1 ([6, Proposition 3.16]). *The map $\Pi^{\varepsilon, \ell}$ defines a model $M^{\varepsilon, \ell}$.*

For example, we consider the symbol $\tau = (\mathcal{I}_1(\Xi))^2$. Since $R_\ell(z)\tau = \tau + \ell[\tau](z)X^{(0,0)}$ in this case, by choosing

$$\ell[\tau](z) = - \int_{(\mathbb{R}^2)^2} \partial_x K^{a(v)}(z, z_1) \partial_x K^{a(v)}(z, z_2) \mathbb{E}[\xi^\varepsilon(z_1) \xi^\varepsilon(z_2)] dz_1 dz_2, \quad (4.1)$$

we have

$$\Pi^{\varepsilon, \ell} \tau(z) = \int_{(\mathbb{R}^2)^2} \partial_x K^{a(v)}(z, z_1) \partial_x K^{a(v)}(z, z_2) : \xi^\varepsilon(z_1) \xi^\varepsilon(z_2) : dz_1 dz_2,$$

where $:(\cdot):$ means Wick product. It is not difficult to show the convergence of the above quantity by a similar way to [14, Section 10]. Assumption 1 says that we can choose an appropriate renormalization character ℓ^ε for $\hat{M}^\varepsilon := M^{\varepsilon, \ell}$ to converge as $\varepsilon \rightarrow 0$.

4.2. Proof of Theorem 2.2. We can see the action of the character ℓ on the equation by following Bailleul and Bruned's simple approach [1]. Note that each tree $\tau \in \mathbb{B}$ can be written as

$$\tau = X^{\mathbf{k}} \Xi_i \prod_{\nu=1}^m \mathcal{I}_{m_\nu}(\sigma_\nu)^{\beta_\nu},$$

where $(m_\mu, \sigma_\mu) \neq (m_\nu, \sigma_\nu)$ for any $\mu \neq \nu$ uniquely up to the order of multiplications. By using this representation, we inductively define $S : \mathbb{B} \rightarrow \mathbb{N}$ by

$$S[\tau] := \mathbf{k}! \prod_{\nu=1}^m \{S[\sigma_\nu]^{\beta_\nu} \beta_\nu!\}.$$

Moreover, we define smooth functions $\Upsilon[\tau](\mathbf{u}, \mathbf{v})$ of $\mathbf{u} = (\mathbf{u}_{\mathbf{k}})_{\mathbf{k} \in \mathbb{N}^2}$ and $\mathbf{v} = (\mathbf{v}_{\mathbf{k}})_{\mathbf{k} \in \mathbb{N}^2}$ for each $\tau \in \mathbb{B}$ as follows.

$$\begin{aligned}\Upsilon[\Xi_1](\mathbf{u}, \mathbf{v}) &:= f(u_{(0,0)}), \\ \Upsilon[\Xi_2](\mathbf{u}, \mathbf{v}) &:= g(u_{(0,0)})u_{(0,1)}^2 + cu_{(0,0)}, \\ \Upsilon[\Xi_3](\mathbf{u}, \mathbf{v}) &:= (a(u_{(0,0)}) - a(v_{(0,0)}))u_{(0,2)}, \\ \Upsilon\left(X^{\mathbf{k}}\Xi_i \prod_{j=1}^n \mathcal{I}_{n_j}(\tau_j)\right) &:= (\partial^{\mathbf{k}} D_{(0,n_1)} \cdots D_{(0,n_i)} \Upsilon[\Xi_i]) \prod_{j=1}^n \Upsilon[\tau_j],\end{aligned}$$

where $D_{\mathbf{k}} = D_{\mathbf{u}_{\mathbf{k}}}$ is the differential operator with respect to $\mathbf{u}_{\mathbf{k}}$ and $\partial^{\mathbf{k}}$ is the differential operator defined by

$$\partial^{\mathbf{e}} := \sum_{\mathbf{k} \in \mathbb{N}^2} (\mathbf{u}_{\mathbf{k}+\mathbf{e}} D_{\mathbf{u}_{\mathbf{k}}} + \mathbf{v}_{\mathbf{k}+\mathbf{e}} D_{\mathbf{v}_{\mathbf{k}}}) \quad (\mathbf{e} \in \{(1,0), (0,1)\})$$

and $\partial^{\mathbf{k}} := (\partial^{(1,0)})^{k_1} (\partial^{(0,1)})^{k_2}$.

Theorem 4.2 ([4, Proposition 24]). *Let $(\mathbf{u}^{\varepsilon,\ell}, \mathbf{v}^{\varepsilon,\ell}, \mathbf{w}^{\varepsilon,\ell})$ be the solution to (2.2) with respect to the model $\mathbb{M}^{\varepsilon,\ell}$. Then one can choose $t'_0 \in (0, t_0)$ small enough for $u^{\varepsilon,\ell} := \mathbb{R}^{\mathbb{M}^{\varepsilon,\ell}} \mathbf{u}^{\varepsilon,\ell}$ to solve*

$$\partial_t u^{\varepsilon,\ell} - a(u^{\varepsilon,\ell}) \partial_x^2 u^{\varepsilon,\ell} = f(u^{\varepsilon,\ell}) \xi^\varepsilon + g(u^{\varepsilon,\ell}) (\partial_x u^{\varepsilon,\ell})^2 + \sum_{|\tau^{\mathbf{p}}| < 0} \frac{\ell^\varepsilon[\tau^{\mathbf{p}}]}{S[\tau^{\mathbf{p}}]} \Upsilon[\tau^{\mathbf{p}}](u^{\varepsilon,\ell}, \partial_x u^{\varepsilon,\ell}, v) \quad (4.2)$$

on $(0, t'_0) \times \mathbb{T}$, with initial condition u_0 . In the last term, $\Upsilon[\tau^{\mathbf{p}}]$ depends only on $\mathbf{u}_{(0,0)}$, $\mathbf{u}_{(0,1)}$, $\mathbf{v}_{(0,0)}$ and at most linear with respect to $\mathbf{u}_{(0,1)}$.

Theorem 2.2 is immediately obtained from Theorems 3.4 and 4.2.

4.3. Proof of Theorem 2.3. The edge decoration \mathbf{p} has the following two important roles.

- [4, Lemma 25] There exist \mathbf{v} -independent smooth functions $\Upsilon_0[\tau]$ such that

$$\Upsilon[\tau^{\mathbf{p}}](\mathbf{u}_{(0,0)}, \mathbf{u}_{(0,1)}, \mathbf{v}_{(0,0)}) = (a(\mathbf{u}_{(0,0)}) - a(\mathbf{v}_{(0,0)}))^{\|\mathbf{p}\|} \Upsilon_0[\tau](\mathbf{u}_{(0,0)}, \mathbf{u}_{(0,1)}).$$

- [4, Lemma 26] For each $\lambda > 0$, let $Z^\lambda(t, x)$ be the Green function of $(\partial_t - \lambda \partial_x^2 + c)^{-1}$, and define the renormalization character $l_\lambda^\varepsilon[\tau^{\mathbf{p}}]$ by replacing $K^{a(v)}$ in the definition of $\ell^\varepsilon[\tau^{\mathbf{p}}]$ (as in (4.1)) with Z^λ . Then $l_\lambda^\varepsilon[\tau^{\mathbf{p}}]$ is analytic in λ and

$$\frac{1}{n!} \partial_\lambda^n l_\lambda^\varepsilon[\tau^{\mathbf{0}}] = \sum_{|\mathbf{p}|=n} l_\lambda^\varepsilon[\tau^{\mathbf{p}}].$$

Proof of Theorem 2.3. Under Assumption 2, we can trade off the character $\ell^\varepsilon[\tau^{\mathbf{p}}](\cdot)$ in the last term of (2.3) by $l_{a(v(\cdot))}^\varepsilon[\tau^{\mathbf{p}}]$ up to an ε -uniform remainder and have

$$\begin{aligned}\sum_{|\tau^{\mathbf{p}}| < 0} \frac{l_{a(v)}^\varepsilon[\tau^{\mathbf{p}}]}{S[\tau^{\mathbf{p}}]} \Upsilon[\tau^{\mathbf{p}}](u^\varepsilon, \partial_x u^\varepsilon, v) &= \sum_{|\tau^{\mathbf{0}}| < 0} \frac{1}{S[\tau^{\mathbf{0}}]} \sum_{\mathbf{p} \in \mathbb{N}^{\mathbb{E}_\tau}} l_{a(v)}^\varepsilon[\tau^{\mathbf{p}}] \Upsilon_0[\tau^{\mathbf{p}}](u^\varepsilon, \partial_x u^\varepsilon, v) \\ &= \sum_{|\tau^{\mathbf{0}}| < 0} \frac{1}{S[\tau^{\mathbf{0}}]} \Upsilon_0[\tau](u^\varepsilon, \partial_x u^\varepsilon) \sum_{n=0}^{\infty} (a(u^\varepsilon) - a(v))^n \sum_{|\mathbf{p}|=n} l_{a(v)}^\varepsilon[\tau^{\mathbf{p}}] \\ &= \sum_{|\tau^{\mathbf{0}}| < 0} \frac{1}{S[\tau^{\mathbf{0}}]} \Upsilon_0[\tau](u^\varepsilon, \partial_x u^\varepsilon) l_{a(u^\varepsilon)}^\varepsilon[\tau^{\mathbf{0}}].\end{aligned}$$

In the first equality, we use [4, Lemma 18]. \square

Finally, we show some examples satisfying Assumption 2. See [4, Section 4.5] for details.

4.3.1. *Two dimensional generalized PAM.* We consider the equation

$$\partial_t u - a(u)\Delta u = f(u)\xi, \quad (t, x) \in \mathbb{R}_+ \times \mathbb{T}^2$$

with the space white noise ξ . Although the spatial dimension is two, similar arguments to above work well. In this case we can choose $2/3 < \alpha_0 < 1$. For example, we consider the renormalization character of the symbol

$$\tau = \Xi_1 \mathcal{I}_0(\Xi_1).$$

Similarly to (4.1), we can choose the character

$$\ell^\varepsilon[\tau](t, x) = \int_{\mathbb{R}^3} K^{a(v)}((t, x), (s, y)) \mathbb{E}[\xi^\varepsilon(x)\xi^\varepsilon(y)] ds dy.$$

By using the classical Levi's parametrix method, we can trade off $K^{a(v)}$ with $Z_{t-s}^{a(v(t,x))}(x-y)$ (see [4, Proposition 28]) and have that

$$\ell^\varepsilon[\tau](t, x) = \int_{(-\infty, t) \times \mathbb{R}^2} Z_{t-s}^{a(v(t,x))}(x, y) \mathbb{E}[\xi^\varepsilon(x)\xi^\varepsilon(y)] ds dy + O(1) = l_{a(v(t,x))}^\varepsilon[\tau] + O(1).$$

We can perform a similar calculation for the symbol $\Xi_3 \mathcal{I}_0(\Xi_1) \mathcal{I}_2(\Xi_1)$ and have the following.

Corollary 4.3 ([2, Theorem 1]). *There exists a diverging constant c^ε such that the solution to*

$$\partial_t u^\varepsilon - a(u^\varepsilon)\Delta u^\varepsilon = f(u^\varepsilon)\xi^\varepsilon - c^\varepsilon \left(\frac{f'f}{a} - \frac{a'f^2}{a^2} \right) (u^\varepsilon)$$

converges locally in time as $\varepsilon \rightarrow 0$.

4.3.2. *One dimensional generalized KPZ equation with regularized noise.* Let ξ be a stationary Gaussian noise on $\mathbb{R} \times \mathbb{T}$ which is slightly more regular than the white one (e.g. let η be a white noise and consider $\xi = (1 - \Delta)^{-\alpha}\eta$ with $\alpha > 0$). In this case we can choose $1/2 < \alpha_0 < 2/3$. We can perform similar calculations to above for the equation

$$\partial_t u - a(u)\partial_x^2 u = f(u)\xi + g(u)(\partial_x u)^2, \quad (t, x) \in \mathbb{R}_+ \times \mathbb{T}$$

and obtain the following result.

Corollary 4.4 ([12, Equation (1.2)]). *There exists a smooth function $C_{(\cdot)}^\varepsilon$ such that the solution to*

$$\partial_t u^\varepsilon - a(u^\varepsilon)\partial_x^2 u^\varepsilon = f(u^\varepsilon)\xi^\varepsilon + g(u^\varepsilon)(\partial_x u^\varepsilon)^2 - C_{a(u^\varepsilon)}^\varepsilon \left(f'f + \frac{gf^2}{a} - \frac{a'f^2}{a} \right) (u^\varepsilon)$$

converges locally in time as $\varepsilon \rightarrow 0$.

4.3.3. *One dimensional quasilinear stochastic heat equation.* We consider the equation

$$\partial_t u - a(u)\partial_x^2 u = \xi, \quad (t, x) \in \mathbb{R}_+ \times \mathbb{T}$$

with the spacetime white noise ξ on $\mathbb{R} \times \mathbb{T}$. In this case we can choose $2/5 < \alpha_0 < 1/2$. The only difference with above cases is that we cannot trade off the function $K^{a(v)}$ in the integral

$$\ell^\varepsilon[\Xi_3 \mathcal{I}_0(\Xi_1) \mathcal{I}_2(\Xi_1)](z) = \int_{(\mathbb{R}^2)^2} K^{a(v)}(z, z') \partial_x^2 K^{a(v)}(z, z'') \mathbb{E}[\xi^\varepsilon(z')\xi^\varepsilon(z'')] dz' dz'' \quad (4.3)$$

with $Z_{t-\cdot}^{a(v(t,x))}(x - \cdot)$ up to an integrable remainder. Instead, we choose a time-independent smooth function $v(x)$ and derive that

$$K^{a(v)}(z, z') = Z_{t-t'}^{a(v(x))}(x - x') + a'(v(x))v'(x)Y_{t-t'}^x(x - x') + \dots$$

by continuing the decomposition based on Levi’s parametrix method. Here $Y_t^x(x')$ is an odd function with respect to x' ([4, Proposition 29]). Because of symmetries of Z and Y , the integral

$$\int_{((-\infty,t)\times\mathbb{R})^2} Z_{t-t'}^{a(v(x))}(x-x')\partial_x^2 Y_{t-t''}^x(x-x'')\mathbb{E}[\xi^\varepsilon(t',x')\xi^\varepsilon(t'',x'')]dt'dx'dt''dx''$$

is equal to zero, if we approximate the noise by $\xi^\varepsilon = \rho^\varepsilon * \xi$ with a *spatially even mollifier* ρ^ε . Therefore, we can trade off $K^{a(v)}$ in (4.3) by $Z^{a(v(x))}$ and obtain the following result.

Corollary 4.5 ([11, Theorem 1.1]). *There exist smooth functions $C_i^\varepsilon(\cdot)$ for each $i \in \{1, 2, 3\}$ such that the solution to*

$$\partial_t u^\varepsilon - a(u^\varepsilon)\partial_x^2 u^\varepsilon = \xi^\varepsilon - \{C_1^\varepsilon(a(u^\varepsilon))a'(u^\varepsilon) + C_2^\varepsilon(a(u^\varepsilon))(a'a'')(u^\varepsilon) + C_3^\varepsilon(a(u^\varepsilon))(a'(u^\varepsilon))^3\}$$

converges locally in time as $\varepsilon \rightarrow 0$.

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