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Random pullback attractor of a non-autonomous local modified stochastic Swift-Hohenberg with multiplicative noise

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Abstract: In this paper, we study the existence of the random \mathcal{D} -pullback attractor of a non-autonomous local modified stochastic Swift-Hohenberg equation with multiplicative noise in stratonovich sense. It is shown that a random \mathcal{D} -pullback attractor exists in $H_0^2(D)$ when its external force has exponential growth. Due to the stochastic term, the estimate are delicate, we overcome this difficulty by using the Ornstein-Uhlenbeck(O-U) transformation and its properties.

Keywords: Swift-Hohenberg equation; Random \mathcal{D} -pullback attractor; Non-autonomous random dynamical system

1. Introduction

The Swift-Hohenberg(S-H) type equations arise in the study of convective hydrodynamical, plasma confinement in toroidal and viscous film flow, was introduced by authors in [1]. After that, Doelman and Standstede [2] proposed the following modified Swift-Hohenberg equation for a pattern formation system near the onset to instability

$$u_{t} + \Delta^{2}u + 2\Delta u + au + b |\nabla u|^{2} + u^{3} = 0,$$
(1.1)

where a and b are arbitrary constants.

We can see from the above equation that there exist two operators Δ and Δ^2 , these two operators have some symmetry, for any $u \in H^1_0(D)$, the inner product $(\Delta u, u) = -(\nabla u, \nabla u) = ||\nabla u||^2$, for any $u \in H^2_0(D)$, $(\Delta^2 u, u) = (\Delta u, \Delta u) = ||\Delta u||^2$, Δ is antisymmetry and Δ^2 is symmetry. We will use the symmetry principle study S-H equation.

The dynamical properties of the S-H equation are important for the studies pattern formation system have been extensively investigated by many authors; see [3-8]. Polat [8] establish the existence of global attractor for the system (1.1), and then Song et al. [7] improved the result in H^k .

Recently for non-autonomous modified S-H equation:

$$du + (\Delta^{2}u + 2\Delta u + au + b |\nabla u|^{2} + u^{3} - g(x,t))dt = lu \circ dW(t),$$
(1.2)

it has also attracted the interest of many authors. If l=0, equation (1.2) becomes a non-autonomous modified S-H equaiton. Park [9] proved the existence of \mathcal{D} -pullback attractor when the external force has exponential growth, Xu et al.[10] established the existence of uniform attractor when the external force g(x,t) satisfies translation bounded, these results need the spatial variable in two dimensions. When l=0, equation (1.2) becomes a non-autonomous stochastic S-H equation, if |b| << 1 is a constant, Guo et al.[11] investigated the equation when g(x,t)=0 and proved the existence of random attractor which need the spatial variable in one dimension. For g(x,t)=0, to the best of our knowledge, the existence of random \mathcal{D} -pullback attractor for equation (1.2) has not yet considered.

In this paper, we consider the following one dimensional non-autonomous local modified stochastic S-H equation with multiplicative noise:

$$du + (\Delta^{2}u + 2u_{xx} + au + bu_{x}^{2} + u^{3} - g(x,t))dt = lu \circ dW(t), \text{ in } D \times [\tau, \infty),$$
(1.3)

$$u = u_{xx} = 0, x \in \partial D, \tag{1.4}$$

$$u(x,\tau) = u_{\tau}, x \in D \tag{1.5}$$

Where D is a bounded open interval, Δu means u_{xx} , and $\Delta^2 u$ means u_{xxxx} , |b| < 4, a and l are arbitrary constants, W(t) is a two-sided real-valued Wiener process on a probability space which will be specified later. For the external force $g(x) \in L^2_{loc}(R, L^2(D))$, we assume that there exist M > 0 and $\beta > 0$ such that

$$a - \beta - 5 < 0$$
, $||g(x,t)||^2 \le Me^{\gamma|t|}$, for any $t \in \mathbb{R}$, $0 \le \gamma < \frac{3\beta}{11}$. (1.6)

The assumption is same as [8, 12], through simple calculation, for all $t \in R$, we have

$$H(t) := \int_{-\infty}^{t} e^{\beta s} \|g(x,s)\|^{2} ds < \infty, \quad \int_{-\infty}^{t} e^{-\frac{8\beta}{3}s} H^{\frac{11}{3}}(s) ds < \infty.$$
 (1.7)

An outline of this paper is as follows: In section 2, we recall some basic concepts about random \mathcal{D} -pullback attractors. In Section 3, we prove that the stochastic dynamical system generated by (1.3) exists a random \mathcal{D} -pullback attractor in $H_0^2(D)$.

2.2 Preliminaries

There are many research results on random attractors and related issues. The reader is referred to [13-19] for more details, we only list the definitions and abstract result

Let $(X, \|\cdot\|_X)$ be a separable Banach space with Borel σ -algebra $\mathcal{B}(X)$ and $(\Omega, \mathcal{F}, \mathbb{P})$ be a probability space. In this paper, the term \mathbb{P} -a.s.(the abbreviation for \mathbb{P} almost surely) denotes that an event happens with probability one. In other words, the set of possible exception may be non-empty, but it has probability zero.

Definition 2.1.([15,16,20,21]) $(\Omega, \mathcal{F}, \mathbb{P}, (\theta_t)_{t \in \mathbb{R}})$ is called a metric dynamical systems if $\theta: \mathbb{R} \times \Omega \to \Omega$ is $(\mathcal{B}(\mathbb{R}) \otimes \mathcal{F}, \mathcal{F})$ -measurable, and θ_0 is the identity on Ω , $\theta_{s+t} = \theta_t \circ \theta_s$ for all $t, s \in \mathbb{R}$ and $\theta_t \mathbb{P} = \mathbb{P}$ for all $t \in \mathbb{R}$.

Definition 2.2.([12,13,18]) A non-autonomous random dynamical system (NRDS) (φ, θ) on X over a metric dynamical system $(\Omega, \mathcal{F}, \mathbb{P}, (\theta_t)_{t \in \mathbb{R}})$ is a mapping

$$\varphi(t,\tau,\omega): X \to X, \quad (t,\tau,\omega,x) \to \varphi(t,\tau,\omega)x$$

which represents the dynamics in the state space X and satisfies the properties

- (i) $\varphi(\tau,\tau,\omega)$ is the identity on X;
- (ii) $\varphi(t,\tau,\omega) = \varphi(t,s,\theta_{s-\tau}\omega)\varphi(s,\tau,\omega)$ for all $\tau \leq s \leq t$;
- (iii) $\omega \to \varphi(t,\tau,\omega)x$ is \mathcal{F} -measurable for all $t \ge \tau$ and $x \in X$.

In the sequel, we use $\mathcal D$ to denote a collection of some families of nonempty bounded subsets of X:

$$D' \in \mathcal{D}, D' = \{D(t, \omega) \in \mathcal{B}(X) : t \in \mathbb{R}, \omega \in \Omega\}.$$

Definition 2.3.([12,13,18]) A set $B' \in \mathcal{D}$ is called a random \mathcal{D} -pullback bounded absorbing set for NRDS (φ, θ) if for any $t \in \mathbb{R}$ and any $D' \in \mathcal{D}$, there exists $\tau_0(t, D')$ such that

$$\varphi(t,\tau,\theta_{\tau-t}\omega)D(\tau,\theta_{\tau-t}\omega)\subset B(t,\omega)$$
 for any $\tau\leq\tau_0$.

Definition 2.4.([12,13,18]) A set $A = \{A(t,\omega) : t \in \mathbb{R}, \omega \in \Omega\}$ is called a random D-pullback attractor for $\{\varphi,\theta\}$ if the following hold:

- (i) $A(t, \omega)$ is a random compact set;
- (ii) A is invariant; that is, for \mathbb{P} -a.s. $\omega \in \Omega$, and $\tau \leq t$, $\varphi(t,\tau,\omega)A(\tau,\omega) = A(t,\theta_{t-\tau}\omega)$;

(iii) A attracts all set in D; that is, for all $B' \in D$ and \mathbb{P} -a.s. $\omega \in \Omega$, $\lim_{\tau \to -\infty} d(\varphi(t, \tau, \theta_{\tau - t}\omega) B(\tau, \theta_{\tau - t}\omega), A(t, \omega)) = 0.$

Where d is the Hausdorff semimetric given by $dist(B, A) = \sup_{b \in B} \inf_{a \in A} \|b - a\|_{X}$.

Definition 2.5.([14, 17]) A NRDS (φ, θ) on a Banach space X is said to be pullback flattening if for every random bounded set $B' = \{B(t, \omega) : t \in \mathbb{R}, \omega \in \Omega\} \in \mathcal{D}$, for any $\varepsilon > 0$ and $\omega \in \Omega$ there exists a $T(B', \varepsilon, \omega) < t$ and a finite dimensional subspace X_{ε} such that

(i)
$$P(\bigcup_{\tau \leq T_c} \varphi(t, \tau, \theta_{\tau - t}\omega) B(\tau, \theta_{\tau - t}\omega))$$
 is bounded, and

(i)
$$P(\bigcup_{\tau \leq T_{\varepsilon}} \varphi(t, \tau, \theta_{\tau - t}\omega) B(\tau, \theta_{\tau - t}\omega))$$
 is bounded, and
(ii) $\| (I - P)(\bigcup_{\tau \leq T_{\varepsilon}} \varphi(t, \tau, \theta_{\tau - t}\omega) B(\tau, \theta_{\tau - t}\omega)) \|_{X} < \varepsilon$,

where $P: X \to X_s$ is a bounded projector.

Theorem 2.1.([14, 17]) Suppose that (φ, θ) is a continuous NRDS on a uniformly convex Banach space X. If (φ, θ) possesses a random \mathcal{D} – pullback bounded absorbing sets $B' = \{B(t, \omega) : t \in \mathbb{R}, \omega \in \Omega\}$ and (φ, θ) is pullback flattening, then there exists a random \mathcal{D} -pullback attractor $\mathcal{A} = \{A(t, \omega) : t \in \mathbb{R}, \omega \in \Omega\}$.

3. Random pullback attractor for modified Swift-Hohenberg

In this section, we will use abstract theory in section 2 to obtain the random \mathcal{D} -pullback attractor for equation (1.3)-(1.5). First we introduce an Ornstein-Uhlenbeck process,

$$z(\theta_t(\omega)) := -\int_{-\infty}^0 e^{\tau}(\theta_t \omega)(\tau) d\tau, t \in \mathbb{R}.$$

We known from [6], it is the solution of Langevin equation

$$dz + zdt = dW(t)$$
.

W(t) is a two-sided real-valued Wiener process on a probability space $(\Omega, \mathcal{F}, \mathbb{P})$, where

$$\Omega = \{ \omega \in C(\mathbb{R}, \mathbb{R}) : \omega(0) = 0 \},$$

 \mathcal{F} is the Borel algebra induced by the compact open topology of Ω , and \mathbb{P} is the corresponding Wiener measure on $\{\Omega, \mathcal{F}\}$. We identify $\omega(t)$ with W(t), i.e.,

$$W(t) = W(t, \omega) = \omega(t), t \in \mathbb{R}$$

Define the Wiener time shift by

$$\theta_{\bullet}\omega(s) = \omega(s+t) - \omega(t), \omega \in \Omega, t, s \in \mathbb{R}.$$

Then $(\Omega, \mathcal{F}, \mathbb{P}, \theta_t)$ is an ergodic metric dynamical system.

From [15,16,20], it is known that the random variable $z(\omega)$ is tempered and there exists a θ_t -invariant set of full measure $\tilde{\Omega} \subset \Omega$ such that for all $\omega \in \tilde{\Omega}$:

$$\lim_{t \to \pm \infty} \frac{|z(\theta_t \omega)|}{|t|} = 0, \quad \lim_{t \to \pm \infty} \frac{1}{t} \int_0^t z(\theta_s \omega) ds = 0, \tag{3.1}$$

and for any $\varepsilon > 0$, there exists $\rho(\varepsilon) > 0$, such that

$$|z(\theta_t \omega)| \le \rho(\omega) + \varepsilon |t|, |\int_0^t z(\theta_s \omega) ds | \le \rho(\omega) + \varepsilon |t|.$$
 (3.2)

Let $v(s,\tau) = e^{-lz(\theta_{s-t}\omega)}u(s)$, then $dv = -le^{-lz(\theta_{s-t}\omega)}u(s)dz + e^{-lz(\theta_{s-t}\omega)}du$. Using Langevin equation, combined with the original equation (1.3), we get

$$\frac{dv}{ds} + \Delta^2 v + 2v_{xx} + (a - lz)v + be^{lz(\theta_{s-t}\omega)} |v_x|^2 + e^{2lz(\theta_{s-t}\omega)}v^3 = e^{-lz(\theta_{s-t}\omega)}g(x,s), in \ D \times [\tau,\infty),$$

$$(3.3)$$

$$v = \Delta v = 0 \text{ on } \partial D \times [\tau, \infty), \tag{3.4}$$

$$v(x,\tau) = v_{\tau} = e^{-lz(\theta_{s-t}\omega)} u_{\tau}(x) \text{ in } D.$$

$$(3.5)$$

Equation (1.3)-(1.5) are equivalent to equation (3.3)-(3.5), by a standard method, it can be proved that the problem (3.3)-(3.5) is well posed in $H_0^2(D)$, that is, for every $\tau \in \mathbb{R}$ and $v_\tau \in H_0^2(D)$, there exits a unique solution $v \in C([\tau,\infty),H_0^2(D))$ (see e.g.[2,8,22]). Furthermore, the solution is continuous with respect to the initial condition v_τ in $H_0^2(D)$. To construct a non-autonomous random dynamical system $\{V(t,\tau,\omega)\}$ for problem (3.3)-(3.5), we define $V(t,\tau,\omega):H_0^2(D)\to H_0^2(D)$ by $V(t,\tau,\omega)v_\tau$. Then the system $\{V(t,\tau,\omega)\}$ is a non-autonomous random dynamical system in $H_0^2(D)$.

We now apply abstract theory in Section 2 to obtain the random \mathcal{D} -pullback attractors for non-autonomous modified Swift-Hohenberg equation, by the equivalent, we only consider the random \mathcal{D} -pullback attractor of equation (3.3)-(3.5).

For convenience, the $L^p(D)$ norm of u will be denoted by $\|\cdot\|_p$, $H = L^2(D)$ with a scalar product and the norm of Sobolev spaces $W_p^k(D)$ by $\|\cdot\|_{k,p}$, we regard the space $H_0^2(D)$ endowed with the norm $\|u\|_{2,2} = \|\Delta u\|$, c or $c(\omega)$ denote the arbitrary positive constants, which only depend on ω and may be different from line to line and even in the same line.

For our purpose that the following Gagliardo-Nirenberg inequality will be used.

Lemma 3.1. (Gagliardo-Nirenberg Inequality). Let D be an open, bounded domain of the Lipschitz class in \mathbb{R}^n . Assume that $1 \le p \le \infty, 1 \le q \le \infty, 1 \le r, 0 < \theta \le 1$ and let

$$k - \frac{n}{p} \le \theta(m - \frac{n}{q}) + (1 - \theta)\frac{n}{r}.$$

Then the following inequality holds:

$$||u||_{k,p} \le c(D)||u||_r^{1-\theta}||u||_{m,q}^{\theta}$$

Lemma 3.2. *For all* $t \ge \tau$ *, the following inequality hold:*

$$\|v(t,\tau,\theta_{\tau-t}\omega)\|^{2} \le c(\omega)(e^{-\beta(t-\tau)}\|v_{\tau}\|^{2} + 1 + e^{-\beta t}H(t)), \tag{3.6}$$

and

$$\int_{\tau}^{t} e^{2\beta(s-t)+2t \int_{s}^{t} z(\theta_{t-t}\omega)dr} \|v_{xx}\|^{2} ds \le c(\omega) (e^{-\beta(t-\tau)} \|v_{\tau}\|^{2} + 1 + e^{-\beta t} H(t)). \tag{3.7}$$

Proof. Let v(s) or v denotes $v(s, \tau, \theta_{s-t}\omega)$ be the solution of equation (3.3)-(3.5). Taking the inner product of equation (3.3) with v, we get

$$\frac{1}{2} \frac{d}{ds} ||v||^2 + ||\Delta v||^2 + 2(\Delta v, v) + (a - lz)||v||^2 + be^{lz(\theta_{s-t}\omega)}(v_x^2, v)||v||_4^4 + e^{2lz(\theta_{s-t}\omega)}||v||_4^4 = e^{-lz(\theta_{s-t}\omega)}(g(x, s), v).$$

Using Young inequality, we get

$$|(2\Delta v, v)| \le \frac{1}{4} ||\Delta v||^2 + 4||v||^2.$$

By integration by parts, we obtain

$$be^{lz(\theta_{s-t}\omega)}(v_x^2,v) = be^{lz(\theta_{s-t}\omega)} \int_D v_x^2 v dx = -be^{lz(\theta_{s-t}\omega)} \int_D (v^2 v_{xx} + v v_x^2) dx,$$

thus

$$be^{lz(\theta_{s-t}\omega)}(v_x^2,v) = -\frac{b}{2}e^{lz(\theta_{s-t}\omega)}\int_D v^2v_{xx}dx.$$

Applying the Hölder inequality and Young inequality, we get

$$be^{lz(\theta_{s-t}\omega)} \mid (v_x^2, v) \mid = \mid \frac{b}{2} e^{lz(\theta_{s-t}\omega)} \int_D v^2 v_{xx} dx \mid \leq \mid \frac{b}{2} \mid e^{lz(\theta_{s-t}\omega)} \mid \mid v_{xx} \mid \mid \mid \mid v \mid \mid_4^2 \leq \eta \mid \mid v_{xx} \mid \mid^2 + \frac{b^2}{16n} e^{2lz(\theta_{s-t}\omega)} \mid \mid v \mid \mid_4^4,$$

and

$$e^{-lz(\theta_{s-r}\omega)} |(g(x,s),v)| \le ||v||^2 + \frac{1}{4}e^{-2lz(\theta_{s-r}\omega)}||(g(x,s))||^2.$$

For convenience, we take $\eta = \frac{1}{4}$, |b| < 2 (|b| < 4, the same conclusion hold), we obtain

$$\frac{d}{ds} ||v||^2 + ||\Delta v||^2 + 2(a - lz - 5)||v||^2 + 2(1 - \frac{b^2}{4})e^{2lz(\theta_{s-t}\omega)}||v||_4^4 \le \frac{1}{2}e^{-2lz(\theta_{s-t}\omega)}||(g(x,s))|^2.$$

Taking $\beta > 0$ such that $a - \beta - 5 < 0$, we have

$$\frac{d}{ds} \| v \|^{2} + \| \Delta v \|^{2} + 2(\beta - lz) \| v \|^{2} + 2(1 - \frac{b^{2}}{4}) e^{2lz(\theta_{s-t}\omega)} \| v \|_{4}^{4}$$

$$\leq -2(a - \beta - 5) \| v \|^{2} + \frac{1}{2} e^{-2lz(\theta_{s-t}\omega)} \| (g(x, s)) \|^{2}.$$

By the Sobolev imbedding $L^4(D) \subset L^2(D)$ and Young inequality, we get

$$-2(a-\beta-5)||v||^2 \le c||v||_4^2 \le 2(1-\frac{b^2}{4})e^{2lz(\theta_{s-t}\omega)}||v||_4^4 + ce^{-2lz(\theta_{s-t}\omega)}.$$

Thus we obtain

$$\frac{d}{ds}||v||^2 + ||\Delta v||^2 + 2(\beta - lz)||v||^2 \le ce^{-2lz(\theta_{s-l}\omega)}(1 + ||(g(x,s))|^2).$$

Multiply this by $e^{2\beta s-2l\int_{r}^{s}z(\theta_{r-l}\omega)dr}$ and integrating from au to t, we have

$$||v(t)||^{2} + \int_{\tau}^{t} e^{2\beta(s-t)+2l\int_{s}^{t} z(\theta_{r-t}\omega)dr} ||\Delta v||^{2} ds$$

$$\leq e^{-2\beta(t-\tau)+2l\int_{\tau}^{t} z(\theta_{r-t}\omega)dr} ||v_{\tau}||^{2} + \int_{\tau}^{t} e^{-2\beta(t-s)+2l\int_{s}^{t} z(\theta_{r-t}\omega)-2lz(\theta_{s-t}\omega)} (1+||g(x,s)||^{2}) ds$$

$$\leq e^{-2\beta(t-\tau)+2l\int_{\tau-t}^{0} z(\theta_{r}\omega)dr} ||v_{\tau}||^{2} + \int_{\tau}^{t} e^{-2\beta(t-s)+2l\int_{s-t}^{0} z(\theta_{r}\omega)-2lz(\theta_{s-t}\omega)} (1+||g(x,s)||^{2}) ds$$

From (3.2), we get

$$2l\int_{\tau-t}^{0} z(\theta_{r}\omega)dr \leq \rho(\omega) + \beta(t-\tau), \ 2l\int_{s-t}^{0} z(\theta_{r}\omega) - 2lz(\theta_{s-t}\omega) \leq \rho(\omega) + \beta(t-s).$$

Then we have

$$\| v(t)\|^{2} + \int_{\tau}^{t} e^{2\beta(s-t)+2l\int_{s}^{t} z(\theta_{r-t}\omega)dr} \| \Delta v\|^{2} ds$$

$$\leq c(\omega)(e^{-\beta(t-\tau)} \| v_{\tau}\|^{2} + \int_{\tau}^{t} e^{-\beta(t-s)} (1+\| g(x,s)\|^{2}) ds)$$

$$\leq c(\omega)(e^{-\beta(t-\tau)} \| v_{\tau}\|^{2} + 1 + e^{-\beta t} \int_{\tau}^{t} e^{\beta s} \| g(x,s)\|^{2} ds).$$

Thus we get the desired results. \Box

Lemma 3.3. For all $t \ge \tau$, the following inequality hold:

$$\|\Delta v(t,\tau,\theta_{\tau-t}\omega)\|^{2} \leq c(\omega)[(1+\frac{1}{t-\tau})e^{-\beta(t-\tau)}\|v_{\tau}\|^{2} + e^{-\frac{11}{3}\beta(t-\tau)}\|v_{\tau}\|^{\frac{22}{3}} + e^{-\beta t}(H(t) + \int_{-\infty}^{t} e^{-\frac{8}{3}\beta s} H^{\frac{11}{3}}(s)ds)]$$

$$(3.8)$$

Proof. Taking inner product of equation (3.3) with $\Delta^2 v$, we have

$$\frac{1}{2} \frac{d}{ds} \| \Delta v \|^{2} + \| \Delta^{2} v \|^{2} + 2(\Delta v, \Delta^{2} v) + (a - lz) \| \Delta v \|^{2}
+ be^{lz(\theta_{s-i}\omega)} (v_{x}^{2}, \Delta^{2} v) + e^{2lz(\theta_{s-i}\omega)} (v^{3}, \Delta^{2} v) = e^{-lz(\theta_{s-i}\omega)} (g(x, s), \Delta^{2} v).$$
(3.9)

By the Hölder inequality, Young inequality and Gagliardo-Nirenberg inequality, we get

$$\begin{split} -2(\Delta v, \Delta^2 v) & \leq \frac{1}{8} \| \Delta^2 v \|^2 + 8 \| \Delta v \|^2, \\ |b| e^{lz(\theta_{s-t}\omega)} |(v_x^2, \Delta^2 v)| & \leq |b| e^{lz(\theta_{s-t}\omega)} \| v_x \|_4^2 \| \Delta^2 v \| \leq c e^{lz(\theta_{s-t}\omega)} \| v \|_8^{\frac{11}{8}} \| \Delta^2 v \|_8^{\frac{13}{8}} \\ & \leq \frac{1}{8} \| \Delta^2 v \|^2 + c e^{\frac{16}{3} lz(\theta_{s-t}\omega)} \| v \|_3^{\frac{22}{3}}, \\ e^{2lz(\theta_{s-t}\omega)} |(v^3, \Delta^2 v)| & \leq e^{2lz(\theta_{s-t}\omega)} \| v \|_6^3 \| \Delta^2 v \| \leq c e^{2lz(\theta_{s-t}\omega)} \| \Delta^2 v \| \| v \|_4^{\frac{11}{4}} \| \Delta^2 v \|_4^{\frac{1}{4}} \\ & = c e^{2lz(\theta_{s-t}\omega)} \| \Delta^2 v \|_4^{\frac{5}{4}} \| v \|_4^{\frac{14}{4}} \leq \frac{1}{8} \| \Delta^2 v \|^2 + c e^{\frac{16}{3} lz(\theta_{s-t}\omega)} \| v \|_3^{\frac{22}{3}} \\ e^{-lz(\theta_{s-t}\omega)} (g(x,s), \Delta^2 v) & \leq \frac{1}{8} \| \Delta^2 v \|^2 + 2 e^{-2lz(\theta_{s-t}\omega)} \| g(x,s) \|^2. \end{split}$$

Putting all these inequalities together, we deduce

$$\frac{d}{ds} \| \Delta v \|^2 + 2(\beta - lz) \| \Delta v \|^2 \le 2(8 + \beta - a) \| \Delta v \|^2 + c(e^{\frac{16}{3}lz(\theta_{s-t}\omega)} \| v \|^{\frac{22}{3}} + e^{-2lz(\theta_{s-t}\omega)} \| g(x,s) \|^2).$$

Multiplying this by $(s-\tau)e^{2\beta s-2l\int_{\tau}^{s}z(\theta_{r-l}\omega)dr}$ and integrating it over (τ,t) , we get

$$(t-\tau)e^{2\beta t-2l\int_{\tau}^{t}z(\theta_{r-t}\omega)dr} \|\Delta v(t)\|^{2} \leq c\left[\int_{\tau}^{t}e^{2\beta s-2l\int_{\tau}^{s}z(\theta_{r-t}\omega)dr} \|\Delta v\|^{2}ds + \int_{\tau}^{t}(s-\tau)e^{2\beta s-2l\int_{\tau}^{s}z(\theta_{r-t}\omega)dr} (\|\Delta v\|^{2} + e^{\frac{16}{3}lz(\theta_{s-t}\omega)} \|v\|^{\frac{22}{3}} + e^{-2lz(\theta_{s-t}\omega)} \|g(x,s)\|^{2})ds\right].$$

Then we have

$$\begin{split} & \| \Delta v(t) \|^2 \leq c [(1 + \frac{1}{t - \tau}) \int_{\tau}^{t} e^{-2\beta(t - s) + 2l \int_{s}^{t} z(\theta_{r - t}\omega) dr} \| \Delta v \|^2 ds \\ & + \int_{\tau}^{t} e^{-2\beta(t - s) + 2l \int_{s}^{t} z(\theta_{r - t}\omega) dr + \frac{16}{3} lz(\theta_{s - t}\omega)} \| v \|^{\frac{22}{3}} ds + \int_{\tau}^{t} e^{-2\beta(t - s) + 2l \int_{s}^{t} z(\theta_{r - t}\omega) dr - 2lz(\theta_{s - t}\omega)} \| g(x, s) \|^2]. \end{split}$$

By (3.2), (3.6) and the inequality $(a+b)^r \le c(a^r+b^r)(a,b>0,r\ge 1)$, we get

$$\int_{\tau}^{t} e^{-2\beta(t-s)+2l\int_{s}^{t} z(\theta_{r-t}\omega)dr + \frac{16}{3}lz(\theta_{s-t}\omega)} \|v\|^{\frac{22}{3}} ds \leq c(\omega) \int_{\tau}^{t} e^{-\beta(t-s)} \|v\|^{\frac{22}{3}} ds
\leq c(\omega)e^{-\beta t} \int_{\tau}^{t} e^{\beta s} (e^{-\beta(s-\tau)} \|v_{\tau}\|^{2} + 1 + e^{-\beta s} H(s))^{\frac{11}{3}} ds
\leq c(\omega)e^{-\beta t} \int_{\tau}^{t} e^{\beta s} (e^{-\frac{11}{3}\beta(s-\tau)} \|v_{\tau}\|^{\frac{22}{3}} + 1 + e^{-\frac{11}{3}\beta s} H^{\frac{11}{3}}(s)) ds
\leq c(\omega)(e^{-\frac{11}{3}\beta(t-\tau)} \|v_{\tau}\|^{\frac{22}{3}} + 1 + e^{-\beta t} \int_{\tau}^{t} e^{-\frac{8}{3}\beta s} H^{\frac{11}{3}}(s) ds).$$

Thus we have

$$\begin{split} \| \ \Delta v(t,\tau) \|^2 & \leq c(\omega) [(1 + \frac{1}{t-\tau}) e^{-\beta(t-s)} \| \ v_\tau \|^2 + e^{-\frac{11}{3}\beta(t-\tau)} \| \ v_\tau \|^{\frac{22}{3}} + 1 \\ & + e^{-\beta t} (H(t) + \int_{-\infty}^t e^{-\frac{8}{3}\beta s} H^{\frac{11}{3}}(s)) ds)]. \end{split}$$

We complete the proof of Lemma 3.3. □

Let $\mathcal R$ be the set of all function $r:\mathbb R\to (0,+\infty)$ such that $\lim_{t\to -\infty}e^{\beta t}r^2(t)=0$ and denote by $\mathcal D$ the class of all families $\hat D=\{D(t):t\in\mathbb R\}$ such that $D(t)\subset \overline B(r(t))$ for some $r(t)\in\mathcal R$, $\overline B(r(t))$ denote the closed ball in $H^2_0(D)$ with radius r(t). Let

$$r_1^2(t) = 2c(\omega)[1 + e^{-\beta t}(H(t) + \int_{-\infty}^t e^{-\frac{8}{3}\beta s} H^{\frac{11}{3}}(s)ds)]$$
(3.10)

By lemma 3.3 for any $\hat{D} \in \mathcal{D}$ and $t \in \mathbb{R}$, there exists $\tau_0(\hat{D}, t, \omega) < t$ such that $\|\Delta v(t, \tau, \theta_{\tau - t}\omega)\| \le r_1(t)$, for any $\tau < \tau_0$.

Since $0 \le \gamma < \frac{3\beta}{11}$, simple calculation imply that $r_1(t) \in \mathcal{R}$, which say that the $\overline{B}(r_1(t))$ be a family of random \mathcal{D} -pullback bounded absorbing sets in $H_0^2(D)$ and $\{\overline{B}(r_1(t))\} \in \mathcal{D}$.

Theorem 3.1. The non-autonomous random dynamical system to problem (1.1)-(1.3) possesses a unique random \mathcal{D} -pullback attractor in $H_0^2(D)$.

Proof. We need only prove that the dynamical system (3.3)-(3.5) satisfies the pullback flattening condition. Since A^{-1} is a continuous compact operator in $H_0^2(D)$, by the classical spectral theorem, there exists a sequence $\{\lambda_i\}_{i=1}^{\infty}$ satisfing

$$0 < \lambda_1 \le \lambda_2 \le \cdots \ge \lambda_j \le \cdots, \lambda_j \longrightarrow +\infty, as j \longrightarrow +\infty,$$

and a family of elements $\{e_i\}_{i=1}^{\infty}$ of $H_0^2(D)$ which are orthonormal in H such that

$$Ae_j = \lambda_j e_j, \forall j \in \mathbb{N}^+.$$

Let $H_m = span\{e_1, e_2, \cdots, e_m\}$ in H and $P_m: H \to H_m$ be an orthogonal projector. For any $v \in H$ we write

$$v = P_m v + (I - P_m)v = v_1 + v_2.$$

Taking inner product of (3.3) with $\Delta^2 v_2$ in H, we get

$$\frac{1}{2}\frac{d}{ds}\|\Delta v_2\|^2 + \|\Delta^2 v_2\|^2 + 2(\Delta v, \Delta^2 v_2) + (a - lz)\|\Delta v_2\|^2$$

$$+be^{lz(\theta_{s-i}\omega)}(|\nabla v|^2,\Delta^2v_2)+e^{2lz(\theta_{s-i}\omega)}(v^3,\Delta^2v_2)=e^{-lz(\theta_{s-i}\omega)}(g(x,s),\Delta^2v_2).$$

By the Hölder inequality, Young inequality and Gagliardo-Nirenberg inequality, we get

$$\begin{split} -2(\Delta v, \Delta^2 v_2) &\leq \frac{1}{8} \| \Delta^2 v_2 \|^2 + 8 \| \Delta v \|^2, \\ -b e^{lz(\theta_{s-t}\omega)} (v_x^2, \Delta^2 v_2) &\leq \frac{1}{8} \| \Delta^2 v_2 \|^2 + 2b^2 e^{2lz(\theta_{s-t}\omega)} \| v_x \|_4^4 \\ &\leq \frac{1}{8} \| \Delta^2 v_2 \|^2 + c e^{2lz(\theta_{s-t}\omega)} \| v \|^{4(1-\theta)} \| \Delta v \|^{4\theta} \\ &= \frac{1}{8} \| \Delta^2 v_2 \|^2 + c e^{2lz(\theta_{s-t}\omega)} \| v \|^3 \| \Delta v \| \qquad (\theta = \frac{1}{4}) \\ &\leq \frac{1}{8} \| \Delta^2 v_2 \|^2 + \frac{1}{2} \| \Delta v \|^2 + c e^{4lz(\theta_{s-t}\omega)} \| v \|^6, \end{split}$$

$$\begin{split} -e^{2lz(\theta_{s-i}\omega)}(v^3,\Delta^2v_2) &\leq \frac{1}{8} \| \Delta^2v_2\|^2 + 2e^{4lz(\theta_{s-i}\omega)} \| v \|_6^3 \\ &\leq \frac{1}{8} \| \Delta^2v_2\|^2 + ce^{4lz(\theta_{s-i}\omega)} \| v \|^{3(1-\theta)} \| \Delta v \|^{3\theta} \\ &= \frac{1}{8} \| \Delta^2v_2\|^2 + ce^{4lz(\theta_{s-i}\omega)} \| v \|^2 \| \Delta v \| \quad (\theta = \frac{1}{3}) \\ &\leq \frac{1}{8} \| \Delta^2v_2\|^2 + \frac{1}{2} \| \Delta v \|^2 + ce^{8lz(\theta_{s-i}\omega)} \| v \|^4, \\ e^{-lz(\theta_{s-i}\omega)}(g(x,s),\Delta^2v_2) &\leq \frac{1}{8} \| \Delta^2v_2\|^2 + 2e^{-2lz(\theta_{s-i}\omega)} \| g(x,s) \|^2. \end{split}$$

Putting all these inequalities together, we have

$$\begin{split} & \frac{d}{ds} \| \Delta v_2 \|^2 + \| \Delta v_2^2 \|^2 + 2(a - lz) \| \Delta v_2 \|^2 \\ & \leq 18 \| \Delta v \|^2 + c(e^{4lz(\theta_{s-r}\omega)} \| v \|^6 + e^{8lz(\theta_{s-r}\omega)} \| v \|^4 + e^{-2lz(\theta_{s-r}\omega)} \| g(x,s) \|^2). \end{split}$$

 $\lambda_n \|\Delta v_2\|^2 \le \|\Delta^2 v_2\|^2$, which imply that

$$\begin{split} & \frac{d}{ds} \| \Delta v_2 \|^2 + (\lambda_n - 2lz) \| \Delta v_2 \|^2 \\ & \leq c (\| \Delta v \|^2 + e^{4lz(\theta_{s-r}\omega)} \| v \|^6 + e^{8lz(\theta_{s-r}\omega)} \| v \|^4 + e^{-2lz(\theta_{s-r}\omega)} \| g(x,s) \|^2). \end{split}$$

Multiply this by $(s-\tau)e^{\lambda_\eta s-2l\int_{\tau}^s z(\theta_{r-t}\omega)dr}$ and integrating from τ to t, we obtain

$$(t-\tau)e^{\lambda_{n}t-2l\int_{\tau}^{t}z(\theta_{r-t}\omega)dr} \|\Delta v_{2}\|^{2} \leq c\left[\int_{\tau}^{t}(1+s-\tau)e^{\lambda_{n}s-2l\int_{\tau}^{s}z(\theta_{r-t}\omega)dr} \|\Delta v\|^{2}ds + \int_{\tau}^{t}(s-\tau)e^{\lambda_{n}s-2l\int_{\tau}^{s}z(\theta_{r-t}\omega)dr} (e^{4lz(\theta_{s-t}\omega)} \|v\|^{6} + e^{8lz(\theta_{s-t}\omega)} \|v\|^{4} + e^{-2lz(\theta_{s-t}\omega)} \|g(x,s)\|^{2})ds\right]$$

Thus we get

$$\begin{split} \| \Delta v_{2} \|^{2} & \leq c [(1 + \frac{1}{t - \tau}) \int_{\tau}^{t} e^{\lambda_{n}(s - t) + 2l \int_{s}^{t} z(\theta_{r - t}\omega) dr} \| \Delta v \|^{2} ds + \int_{\tau}^{t} e^{\lambda_{n}(s - t) + 2l \int_{s}^{t} z(\theta_{r - t}\omega) dr + 4lz(\theta_{s - t}\omega)} \| v \|^{6} ds \\ & + \int_{\tau}^{t} e^{\lambda_{n}(s - t) + 2l \int_{s}^{t} z(\theta_{r - t}\omega) dr + 8lz(\theta_{s - t}\omega)} \| v \|^{4} ds + \int_{\tau}^{t} e^{\lambda_{n}(s - t) + 2l \int_{s}^{t} z(\theta_{r - t}\omega) dr - 2lz(\theta_{s - t}\omega)} \| g(x, s) \|^{2} ds \\ & \leq c(\omega) [(1 + \frac{1}{t - \tau}) \int_{\tau}^{t} e^{(\lambda_{n} - \beta)(s - t)} \| \Delta v \|^{2} ds + \int_{\tau}^{t} e^{(\lambda_{n} - \beta)(s - t)} \| v \|^{6} ds \\ & + \int_{\tau}^{t} e^{(\lambda_{n} - \beta)(s - t)} \| v \|^{4} ds + \int_{\tau}^{t} e^{(\lambda_{n} - \beta)(s - t)} \| g(x, s) \|^{2} ds] \\ & = c(\omega) (I_{1} + I_{2} + I_{3} + I_{4})). \end{split}$$

By simple calculation, we find that there exists $N\in\mathbb{N}$, $\ \forall n>N$, $\ \lambda_n-\beta>\beta$, and

$$I_{1} \leq (1 + \frac{1}{t - \tau}) \int_{\tau}^{t} e^{\beta(s - t)} \|\Delta v\|^{2} ds < \infty, \ e^{\lambda_{n}(s - t)} \|\Delta v(s)\|^{2} \to 0 \ as \ n \to \infty,$$

According to Lebesgue dominated convergent theorem, we obtain

$$I_1 \to 0$$
 as $n \to \infty$.

Using (3.6), we get

$$\begin{split} I_{2} &\leq c \int_{\tau}^{t} e^{(\lambda_{n} - \beta)(s - t)} (e^{-\beta(s - \tau)} \| v_{\tau} \|^{2} + 1 + e^{-\beta s} H(s))^{3} ds \\ &\leq c \int_{\tau}^{t} e^{(\lambda_{n} - \beta)(s - t)} (e^{-3\beta(s - \tau)} \| v_{\tau} \|^{6} + 1 + e^{-3\beta s} H^{3}(s)) ds \\ &\leq c [e^{-\beta t} \frac{e^{-3\beta(t - \tau)}}{\lambda_{n} - 4\beta} \| v_{\tau} \|^{6} + \frac{1}{\lambda_{n} - \beta} + \frac{e^{-4\beta t}}{\lambda_{n} - 4\beta} H^{3}(t)] \to 0 \quad as \quad n \to \infty, \end{split}$$

$$\begin{split} I_{3} &\leq c \int_{\tau}^{t} e^{(\lambda_{n} - \beta)(s - t)} (e^{-\beta(s - \tau)} \| v_{\tau} \|^{2} + 1 + e^{-\beta s} H(s))^{2} ds \\ &\leq c \int_{\tau}^{t} e^{(\lambda_{n} - \beta)(s - t)} (e^{-2\beta(s - \tau)} \| v_{\tau} \|^{4} + 1 + e^{-2\beta s} H^{2}(s)) ds \\ &\leq c [e^{-\beta t} \frac{e^{-2\beta(t - \tau)}}{\lambda_{n} - 3\beta} \| v_{\tau} \|^{4} + \frac{1}{\lambda_{n} - \beta} + \frac{e^{-3\beta t}}{\lambda_{n} - 3\beta} H^{2}(t)] \to 0, as \ n \to \infty, \end{split}$$

and

$$I_4 \le e^{-\beta t} \int_{\tau}^{t} e^{\beta s} \| g(x,s) \|^2 ds, \ e^{(\lambda_n - \beta)(s - t)} \| g(x,s) \|^2 \to 0 \ as \ n \to \infty,$$

Again using Lebesgue dominated convergent theorem, we get

$$e^{(\lambda_n-\beta)(s-t)} ||g(x,s)||^2 ds \to 0 \text{ as } n \to \infty.$$

In summary, we obtain that the terms on the right hand of inequality (3.13) tend to 0 as $n \to \infty$, which say that $||v_2(t,\tau,\theta_{\tau-t}\omega)|| \to 0$, i.e., the random dynamical system (3.3)-(3.5) satisfies pullback flattening.

□ 5.

4. Conclusions

This paper extends the existence of pullback attractor of non-autonomous modified S-H equation to the case of non-autonomous stochastic modified S-H equation with multiplicative noise. In the concrete experiment, the random term in the equation is more consistent with the actual problem. For S-H equation with multiplicative noise, the external force has exponential growth, we have proved that the equation exists a random \mathcal{D} -pullback attractor in one dimension. In the future work, we will continue to investigate whether the same results can be obtained when the spatial dimension is two-dimensional or n-dimensional.

Author Contributions: All the authors have equal contribution to this study. All authors have read and agreed to the published version of the manuscript.

Funding: This research was supported by the National Natural Science Foundation of China(11761044, 11661048) and the key constructive discipline of Lanzhou City University (LZCU-ZDJSXK-201706).

Conflicts of Interest: The authors declare no conflict of interest. The funders had no role in the design of the study; in the collection, analyses, or interpretation of data; in the writing of the manuscript, or in the decision to publish the results.

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