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Dissipation and High Disorder.

Given a field $\{B(x)\}_{x \in \mathbf{Z}^d}$ of independent standard Brownian motions, indexed by \mathbf{Z}^d , the generator of a suitable Markov process on \mathbf{Z}^d , \mathcal{G} , and sufficiently nice function $\sigma : [0, \infty) \rightarrow [0, \infty)$, we consider the influence of the parameter λ on the behavior of the system,

$$\begin{aligned} du_t(x) &= (\mathcal{G}u_t)(x) dt + \lambda \sigma(u_t(x)) dB_t(x) \quad [t > 0, x \in \mathbf{Z}^d], \\ u_0(x) &= c_0 \delta_0(x), \end{aligned}$$

We show that for any $\lambda > 0$ in dimensions one and two the total mass $\sum_{x \in \mathbf{Z}^d} u_t(x) \rightarrow 0$ as $t \rightarrow \infty$ while for dimensions greater than two there is a phase transition point $\lambda_c \in (0, \infty)$ such that for $\lambda > \lambda_c$, $\sum_{\mathbf{Z}^d} u_t(x) \rightarrow 0$ as $t \rightarrow \infty$ while for $\lambda < \lambda_c$, $\sum_{\mathbf{Z}^d} u_t(x) \not\rightarrow 0$ as $t \rightarrow \infty$. (Received January 26, 2015)