

*Analysis of splitting schemes for the stochastic Allen-Cahn equation*

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The stochastic Allen-Cahn equation, with additive space-time white noise perturbation, in dimension 1, is given by the following semilinear SPDE

$$dX(t) = AX(t)dt + (X(t) - X(t)^3)dt + dW(t).$$

Since the nonlinearity  $x \mapsto x - x^3$  is not globally Lipschitz continuous, the design of suitable temporal discretization scheme is delicate. We propose to use a splitting strategy, taking into account that the flow  $(\Phi_t(z))_{t \geq 0}$  of the ODE  $\dot{z} = z - z^3$  is exactly known.

We study numerical schemes defined as

$$X_{n+1} = e^{\Delta t A} \Phi_{\Delta t}(X_n) + \int_{n\Delta t}^{(n+1)\Delta t} e^{(n\Delta t - t)A} dW(t),$$

(exact sampling of the stochastic convolution), or as

$$X_{n+1} = S_{\Delta t} \Phi_{\Delta t}(X_n) + S_{\Delta t} (W((n+1)\Delta t) - W(n\Delta t))$$

with  $S_{\Delta t} = (I - \Delta t A)^{-1}$  (semi-implicit discretization of the stochastic convolution).

Moment estimates, as well as strong and weak convergence rates, will be presented.

I will also present numerical simulations supporting the theoretical results.