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PERIODIC APPROXIMATIONS OF THE ERGODIC CONSTANTS IN THE STOCHASTIC HOMOGENIZATION OF NONLINEAR SECOND-ORDER (DEGENERATE) EQUATIONS

PIERRE CARDALIAGUET AND PANAGIOTIS E. SOUGANIDIS

Abstract. We prove that the effective nonlinearities (ergodic constants) obtained in the stochastic homogenization of Hamilton-Jacobi, “viscous” Hamilton-Jacobi and nonlinear uniformly elliptic pde are approximated by the analogous quantities of appropriate “periodizations” of the equations. We also obtain an error estimate, when there is a rate of convergence for the stochastic homogenization.

1. Introduction

In this note we prove that the effective nonlinearities arising in the stochastic homogenization of Hamilton-Jacobi, “viscous” Hamilton-Jacobi and nonlinear uniformly elliptic pde can be approximated almost surely by the effective nonlinearities of appropriately chosen “periodizations” of the equations. We also establish an error estimate in settings for which a rate of convergence is known for the stochastic homogenization.

To facilitate the exposition, state (informally) our results in the introduction and put everything in context, we begin by recalling the basic stochastic homogenization results for the class of equations we are considering here. The linear uniformly elliptic problem was settled long ago by Papanicolaou and Varadhan [31, 32] and Kozlov [19], while general variational problems were studied by Dal Maso and Modica [16, 17] (see also Zhikov, Kozlov, and Oleinik [36]). Nonlinear problems were considered only relatively recently. Souganidis [34] and Rezakhanlou and Tarver [33] considered the stochastic homogenization of convex and coercive Hamilton-Jacobi equations. The homogenization of viscous Hamilton-Jacobi equations with convex and coercive nonlinearities was established by Lions and Souganidis [25, 26] and Kosygina, Rezakhanlou, and Varadhan [20]. These equations in spatio-temporal media were studied by Kosygina and Varadhan [21] and Schwab [35]. A new proof for the homogenization yielding convergence in probability was found by Lions and Souganidis [27], and the argument was extended to almost sure by Armstrong and Souganidis [5] who also considered unbounded environments satisfying general mixing assumptions. Later Armstrong and Souganidis [6] put forward a new argument based on the so-called metric problem. The convergence rate for these problems was considered, first in the framework of Hamilton-Jacobi equations by Armstrong, Cardaliaguet and Souganidis [1] and later extended to the viscous Hamilton-Jacobi case by Armstrong and Cardaliaguet [2], while Matic and Nolen [28] obtained variance estimates for first order problems. All the above results assume that the Hamiltonians are convex and coercive. The only known result for stochastic

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homogenization of non coercive Hamilton-Jacobi equations was obtained by Cardaliaguet and Souganidis [14] for the so-called $G$-equation (also see Nolen and Novikov [29] who considered the same in dimension $d = 2$ and under additional structure conditions). The stochastic homogenization of fully nonlinear uniformly elliptic second-order equations was established by Caffarelli, Souganidis and Wang [12] and Caffarelli and Souganidis [10] obtained a rate of convergence in strongly mixing environments. Armstrong and Smart extended in [3] the homogenization result of [12] to the non uniformly elliptic setting and, recently, improved the convergence rate in [4]. The results of [12, 10] were extended to spatio-temporal setting by Lin [23].

The problem considered in this paper—approximation of the homogenized effective quantities by the effective quantities for periodic problems—is a classical one. Approximation by periodic problems as a way to prove random homogenization was used first in [32] for linear uniformly elliptic problems and later in the context of random walks in random environments by, for example, Lawler [22] and Guo and Zeitouni [18]. The approach of [32] can be seen as a particular case of the “principle of periodic localization” of Zhikov, Kozlov, and Oleinik [36] for linear, elliptic problems. Bourgeat and Piatnitski [8] gave the first convergence estimates for this approximation, while Owhadi [30] proved the convergence for the effective conductivity. As far as we know the results in this paper are the first for nonlinear problems and provide a complete answer to this very natural question.

We continue with an informal discussion of our results. Since the statements and arguments for the Hamilton-Jacobi and viscous Hamilton-Jacobi equations are similar here as well as for the rest of the paper we combine them under the heading viscous Hamilton-Jacobi-Bellman equations, for short viscous HJB. Hence our presentation consists of two parts, one for viscous HJB and one for fully nonlinear second-order uniformly elliptic problems. We begin with the former and continue with the latter.

**Viscous Hamilton-Jacobi-Bellman equations:** We consider viscous HJB equations of the form

$$-\varepsilon \text{tr} \left( A(\frac{x}{\varepsilon}, \omega) D^2 u^\varepsilon \right) + H(D u^\varepsilon, \frac{x}{\varepsilon}, \omega) = 0,$$

(1.1)

with the possibly degenerate elliptic matrix $A = A(y, \omega)$ and the Hamiltonian $H = H(p, y, \omega)$ stationary ergodic with respect to $\omega$ and, moreover, $H$ convex and coercive in $p$ and $A$ the “square” of a Lipschitz matrix. Precise assumptions are given in Section 2. Under these conditions, Lions and Souganidis [26] proved that almost sure homogenization holds. This means that there exists a convex and coercive Hamiltonian $\overline{H}$, which we call the ergodic constant, such that the solution $u^\varepsilon = u^\varepsilon(x, \omega)$ of (1.1), subject to appropriate initial and boundary conditions, converge, as $\varepsilon \to 0$, locally uniformly and almost surely to the solution $\overline{u}$ of the deterministic equation, with the same initial and boundary conditions, $\overline{H}(Du) = 0$.

A very useful way to identify the effective Hamiltonian $\overline{H}(p)$ is to consider the auxiliary problem

$$\delta v^\delta - \text{tr} (A(x, \omega) D^2 v^\delta) + H(Dv^\delta + p, x, \omega) = 0 \text{ in } \mathbb{R}^d,$$

(1.2)

which admits a unique stationary solution $v^\delta(\cdot, \omega)$, often refer to as an “approximate corrector”. It was shown in [25] that, for each $p \in \mathbb{R}^d$, $c > 0$ and almost surely in $\omega$, as $\delta \to 0$,

$$\sup_{y \in B_{c/\delta}} |\delta v^\delta(\cdot, \omega) + \overline{H}(p)| \to 0.$$

(1.3)
If $A$ and $H$ in (1.1) are replaced by $L$--periodic in $y$ maps $A_L(\cdot, \omega)$ and $H_L(\cdot, \omega)$, the effective Hamiltonian $\overline{H}_L(\cdot, \omega)$ is, for any $(p, \omega) \in \mathbb{R}^d \times \Omega$, the unique constant $\overline{H}_L(p, \omega)$ for which the problem
\[
-\text{tr} \left( A_L(x, \omega) D^2 \chi \right) + H_L(D\chi + p, x, \omega) = \overline{H}_L(p, \omega) \quad \text{in } \mathbb{R}^d,
\] (1.4)
has a continuous, $L$--periodic solution $\chi$. In the context of periodic homogenization, (1.4) and $\chi$ are called respectively the corrector equation and corrector. Without any periodicity, for the constant in (1.4) to be unique, it is necessary for $\chi$ to be strictly sublinear at infinity. As it was shown by Lions and Souganidis [25], in general it is not possible to find such solutions. The nonexistence of correctors is the main difference between the periodic and the stationary ergodic settings, a fact which leads to several technical difficulties as well as new qualitative behaviors.

The very natural question is whether it is possible to come up with $A_L$ and $H_L$ such that, as $L \to \infty$, $\overline{H}_L(\cdot, \omega)$ converges locally uniformly in $p$ and almost surely in $\omega$ to $\overline{H}$. For this it is necessary to choose $A_L$ and $H_L$ carefully. The intuitive idea, and this was done in the linear uniformly elliptic setting [8, 30, 36], is to take $A_L = A$ and $H_L = H$ in $[-L/2, L/2]^d$ and then to extend them periodically in $\mathbb{R}^d$. Unfortunately, such natural as well as simple choice cannot work for viscous HJB equations for two reasons. The first one is that (1.4), with the appropriate boundary/initial conditions, does not have a solution unless $A_L$ and $H_L$ are at least continuous, a property that is not satisfied by the simple choice described above. The second one, which is more subtle, is intrinsically related to the convexity and the coercivity of the Hamiltonian. Indeed it turns out that viscous HJB equations are very sensitive to large values of the Hamiltonian. As a consequence, the $H_L$’s must be substantially smaller than $H$ at places where $H$ and $H_L$ differ.

To illustrate the need to come up with suitable periodizations, we discuss the elementary case when $A \equiv 0$ and $H(p, x, \omega) = |p|^2 - V(x, \omega)$ with $V$ stationary, bounded and uniformly continuous. This is one of the very few examples for which the homogenized Hamiltonian is explicitly known for some values of $p$. Indeed $\overline{H}(0) = \inf_{x \in \mathbb{R}^d} V(x, \omega)$, a quantity which is independent on $\omega$ in view of the stationarity of $V$ and the assumed ergodicity. If $H_L(p, x, \omega) = |p|^2 - V_L(x, \omega)$, with $V_L$ is $L$--periodic, then $\overline{H}_L(0, \omega) = \inf_{x \in \mathbb{R}^d} V_L(x, \omega)$. It follows that $V_L$ cannot just be any regularized truncation of $V(\cdot, \omega)$, since it must satisfy, in addition, the condition $\inf_{x \in \mathbb{R}^d} V_L(x, \omega) \to \inf_{x \in \mathbb{R}^d} V(x, \omega)$ as $L \to \infty$.

Here we show that it is possible to choose periodic $A_L$ and $H_L$ so that the ergodic constant $\overline{H}_L(p, \omega)$ converges, as $L \to +\infty$ to $\overline{H}(p)$ locally uniformly in $p$ and almost surely in $\omega$. One direction of the convergence is based on the homogenization, while the other relies on the construction of subcorrectors (i.e., subsolutions) to (1.4) using approximate correctors for the original system. We also provide an error estimate for the convergence provided a rate is known for the homogenization, which is the case for “i.i.d. environments” [1, 2].

**Fully nonlinear, uniformly elliptic equations:** We consider fully nonlinear uniformly elliptic equations of the form
\[
F \left( D^2 u, \frac{x}{\varepsilon}, \omega \right) = 0,
\] (1.5)
Following Caffarelli, Souganidis and Wang [12], it turns out that there exists a uniformly elliptic $\overline{F}$, which we call again the ergodic constant of the homogenization, such that the solution of (1.5)—complemented with suitable boundary conditions—converges, as $\varepsilon \to 0$, to the solution of $\overline{F}(D^2 u) = 0$. 
Although technically involved, this setting is closer to the linear elliptic one. Indeed we show
that the effective equation $F_L$ of any (suitably regularized) uniformly elliptic (with constants
independent of $L$) periodization of $F$ converges almost surely to $F$. The proof relies on a
combination of homogenization and the Alexandroff-Bakelman-Pucci (ABP) estimate. We
also give an error estimate for the difference $|F_L(P, \omega) - F(P)|$, again provided we know
rates for the stochastic homogenization like the one’s established in [10] and [4].

**Organization of the paper.** In the remainder of the introduction we introduce the no-
tations and some of the terminology needed for the rest of the paper, discuss the general
random setting and record the properties of an auxiliary cut-off function we will be using
to ensure the regularity of the approximations. The next two sections are devoted to the
viscous HJB equations. In section 2 we introduce the basic assumptions and state and prove
the approximation result. Section 3 is about the rate of convergence. The last two sections
are about the elliptic problem. In section 4 we discuss the assumptions and state and prove
the approximation result. The rate of convergence is the topic of the last section of the
paper.

**Notation and conventions.** The symbols $C$ and $c$ denote positive constants which may
vary from line to line and, unless otherwise indicated, depend only on the assumptions for
$A$, $H$ and other appropriate parameters. We denote the $d$-dimensional Euclidean space by
$\mathbb{R}^d$, $\mathbb{N}$ is the set of natural numbers, $S^d$ is the space of $d \times d$ real valued symmetric matrices, and $I_d$ is the $d \times d$ identity matrix. For each $y = (y_1, \ldots, y_d) \in \mathbb{R}^d$, $|y|$ denotes the Euclidean length of $y$, $|y|_\infty = \max_i |y_i|$ its $l^\infty$-length, $\|X\|$ is the usual $L^2$-norm of $X \in S^d$ and $(\cdot, \cdot)$ is the standard inner product in $\mathbb{R}^d$. If $E \subseteq \mathbb{R}^d$, then $|E|$ is the Lebesgue measure of $E$ and $\text{Int}(E)$, $\overline{E}$ and $\text{conv} E$ are respectively the interior, the closure and the closure of the convex hull of $E$. We abbreviate almost everywhere to a.e.. We use $\sharp(X)$ for the number of points of a finite set $X$. For $r > 0$, we set $B(y, r) := \{x \in \mathbb{R}^d : |x - y| < r\}$ and $B_r := B(0, r)$. For each $z \in \mathbb{R}^d$ and $R > 0$, $Q_R(z) := z + [-R/2, R/2)^d$ in $\mathbb{R}^d$ and $Q_R := Q_R(0)$. We say that a map is $1$–periodic, if it is periodic in $Q_1$. The distance between two subsets $U, V \subseteq \mathbb{R}^d$ is $\text{dist}(U, V) = \inf \{|x - y| : x \in U, y \in V\}$. If $f : E \to \mathbb{R}$ then $\text{osc}_E f := \sup_E f - \inf_E f$. The sets of functions on a set $U \subseteq \mathbb{R}^d$ which are Lipschitz, have Lipschitz continuous derivatives and are smooth functions are written respectively as $C^{0,1}(U)$, $C^{1,1}(U)$ and $C^{\infty}(U)$. The set of $\alpha$–Hölder continuous functions on $\mathbb{R}^d$ is $C^{0,\alpha}$ and $\|u\|$ and $[u]_{L^{0,\alpha}}$ denote respectively the usual sup-norm and $\alpha$-Hölder seminorm. When we need to denote the dependence of these last quantities on a particular domain $U$ we write $\|u\|_U$ and $[u]_{L^{0,\alpha, U}}$. The Borel $\sigma$-field on a metric space $M$ is $\mathcal{B}(M)$. If $M = \mathbb{R}^d$, then $\mathcal{B} = \mathcal{B}(\mathbb{R}^d)$. Given a probability space $(\Omega, \mathcal{F}, \mathbb{P})$, we write a.s. or $\mathbb{P}$-a.s. to abbreviate almost surely.

Throughout the paper, all differential inequalities are taken to hold in the viscosity sense.
Readers not familiar with the fundamentals of the theory of viscosity solutions may consult
standard references such as [7, 15].

**The general probability setting.** Let $(\Omega, \mathcal{F}, \mathbb{P})$ be a probability space endowed with a
group $(\tau_y)_{y \in \mathbb{R}^d}$ of $\mathcal{F}$-measurable, measure-preserving transformations $\tau_y : \Omega \to \Omega$. That is,
we assume that, for every $x, y \in \mathbb{R}^d$ and $A \in \mathcal{F}$,
$$\mathbb{P}[\tau_y(A)] = \mathbb{P}[A] \quad \text{and} \quad \tau_{x+y} = \tau_x \circ \tau_y. \quad (1.6)$$
Unless we discuss error estimates we take the group \((\tau_y)_{y \in \mathbb{R}^d}\) to be ergodic. That is, we assume that, if for \(A \in \mathcal{F}\),
\[
\tau_y(A) = A \quad \text{for all } y \in \mathbb{R}^d,
\]
then either \(\mathbb{P}[A] = 0\) or \(\mathbb{P}[A] = 1\). (1.7)

A map \(f : M \times \mathbb{R}^d \times \Omega \rightarrow \mathbb{R}\), with \(M\) either \(\mathbb{R}^d\) or \(\mathbb{S}^d\), which is measurable with respect to \(\mathcal{B}(M) \otimes \mathcal{B} \otimes \mathcal{F}\) is called stationary if for every \(m \in M\), \(y, z \in \mathbb{R}^d\) and \(\omega \in \Omega\),
\[
f(m, y, \tau_z \omega) = f(m, y + z, \omega).
\]

Given a random variable \(f : M \times \mathbb{R}^d \times \Omega \rightarrow \mathbb{R}\), for each \(E \in \mathcal{B}\), let \(\mathcal{G}(E)\) be the \(\sigma\)-field on \(\Omega\) generated by the \(f(m, x, \cdot)\) for \(x \in E\) and \(m \in M\). We say that the environment is “i.i.d.”, if there exists \(D > 0\) such that, for all \(V, W \in \mathcal{B}\),
\[
\text{if } \text{dist}(V, W) \geq D \quad \text{then } \mathcal{G}(V) \text{ and } \mathcal{G}(W) \text{ are independent}.
\] (1.8)

We say that the environment is strong mixing with rate \(\phi : [0, \infty) \rightarrow [0, \infty)\), if \(\lim_{r \rightarrow \infty} \phi(r) = 0\) and
\[
\text{if } \text{dist}(V, W) \geq r \quad \text{then } \sup_{A \in \mathcal{G}(V), B \in \mathcal{G}(W)} |\mathbb{P}[A \cap B] - \mathbb{P}[A] \mathbb{P}[B]| \leq \phi(r). \quad (1.9)
\]

An auxiliary function. To avoid repetition we summarize here the properties of an auxiliary cut-off function we use in all sections to construct the periodic approximations. We fix \(\eta \in (0, 1/4)\) and choose a 1-periodic smooth \(\zeta : \mathbb{R}^d \rightarrow [0, 1]\) so that
\[
\zeta = 0 \text{ in } Q_{1-2\eta}, \quad \zeta = 1 \text{ in } Q_{1 \setminus Q_{1-\eta}}, \quad \|D\zeta\| \leq c/\eta \quad \text{and} \quad \|D^2\zeta\| \leq c/\eta^2.
\] (1.10)

To simplify the notation we omit the dependence of \(\zeta\) on \(\eta\).

2. Approximations for viscous HJB equations

We introduce the hypotheses and we state and prove the approximation result.

The hypotheses. The Hamiltonian \(H : \mathbb{R}^d \times \mathbb{R}^d \times \Omega \rightarrow \mathbb{R}\) is assumed to be measurable with respect to \(\mathcal{S} \otimes \mathcal{B} \otimes \mathcal{F}\). We write \(H = H(p, y, \omega)\) and we require that, for every \(p, y, z \in \mathbb{R}^d\) and \(\omega \in \Omega\),
\[
H(p, y, \tau_z \omega) = H(p, y + z, \omega). \quad (2.1)
\]

We continue with the structural hypotheses on \(H\). We assume that \(H\) is, uniformly in \((y, \omega)\), coercive in \(p\), that is there exists constants \(C_1 > 0\) and \(\gamma > 1\) such that
\[
C_1^{-1}|p|^{\gamma} - C_1 \leq H(p, x, \omega) \leq C_1|p|^{\gamma} + C_1, \quad (2.2)
\]
and, for all \((y, \omega)\),
\[
\text{the map } p \rightarrow H(p, y, \omega) \text{ is convex}. \quad (2.3)
\]

The last assumption can be relaxed to level-set convexity at the expense of some technicalities but we are not pursuing this here.

The required regularity of \(H\) is that, for all \(x, y, p, q \in \mathbb{R}^d\) and \(\omega \in \Omega\),
\[
|H(p, x, \omega) - H(p, y, \omega)| \leq C_1(|p|^{\gamma} + 1)|x - y| \quad (2.4)
\]
and
\[
|H(p, x, \omega) - H(q, x, \omega)| \leq C_1(|p|^{\gamma-1} + |q|^{\gamma-1} + 1)|p - q|. \quad (2.5)
\]

Next we discuss the hypotheses on \(A : \mathbb{R}^d \times \Omega \rightarrow \mathbb{S}^d\). We assume that, for each \((y, \omega)\) \(\in \mathbb{R}^d \times \Omega\), there exists a \(d \times k\) matrix \(\Sigma = \Sigma(y, \omega)\) such that
\[
A(y, \omega) = \Sigma(y, \omega) \Sigma^T(y, \omega). \quad (2.6)
\]
The matrix $\Sigma$ is supposed to be measurable with respect to $B \otimes F$ and stationary, that is for any $y, z \in \mathbb{R}^d$ and $\omega \in \Omega$,

$$\Sigma(y, \tau z, \omega) = \Sigma(y + z, \omega).$$

(2.7)

It is clear that (2.6) and (2.7) yield that $A$ is degenerate elliptic and stationary.

We also assume that $\Sigma$ is Lipschitz continuous with respect to the space variable, i.e., for all $x, y \in \mathbb{R}^d$ and $\omega \in \Omega$,

$$|\Sigma(x, \omega) - \Sigma(y, \omega)| \leq C_1 |x - y|.$$  

(2.8)

To simplify statements, we write

(2.1), (2.2), (2.3), (2.4) and (2.5) hold,

(2.9)

and

(2.6), (2.7) and (2.8) hold.

(2.10)

We denote by $\overline{H} = \overline{H}(p)$ the averaged Hamiltonian corresponding to the homogenization problem for $H$ and $A$. We recall from the discussion in the introduction that $\overline{H}(p)$ is the a.s. limit, as $\delta \to 0$, of $-\delta v_{\delta}(0, \omega)$, where $v_{\delta}$ is the solution to (1.2). Note (see [26]) that, in view of (2.3), $\overline{H}$ is convex. Moreover (2.2) yields (again see [26])

$$C_1^{-1}|p|^\gamma - C_1 \leq \overline{H}(p) \leq C_1|p|^\gamma + C_1.$$  

(2.11)

The periodic approximation. Let $\zeta$ be smooth cut-off function satisfying (1.10). For $(p, x, \omega) \in \mathbb{R}^d \times Q_L \times \Omega$ we set

$$A_L(x, \omega) = (1 - \zeta(x/L))A(x, \omega)$$

and

$$H_L(p, x, \omega) = (1 - \zeta(x/L))H(p, x, \omega) + \zeta(x/L)H_0(p),$$

where, for a constant $C_2 > 0$ to be defined below,

$$H_0(p) = C_2^{-1}|p|^\gamma - C_2.$$  

Then we extend $A_L$ and $H_L$ to $\mathbb{R}^d \times \mathbb{R}^d \times \Omega$ by periodicity, i.e., for all $(x, p) \in \mathbb{R}^d$, $\omega \in \Omega$ and $\xi \in \mathbb{Z}^d$,

$$H_L(p, x + L\xi, \omega) = H_L(p, x, \omega)$$

and

$$A_L(x + L\xi, \omega) = A_L(x, \omega).$$

To define $C_2$, let us recall (see [26]) that (2.9) yields a constant $C_3 \geq 1$ such that, for any $\omega \in \Omega$, $p \in \mathbb{R}^d$ and $\delta \in (0, 1)$, the solution $v_{\delta}$ of (1.2) satisfies $\|Dv_{\delta} + p\|_\infty \leq C_3(|p| + 1)$.

Then we choose $C_2$ so large that, for all $p \in \mathbb{R}^d$,

$$C_2^{-1}(C_3(|p| + 1))^\gamma - C_2 \leq C_1^{-1}|p|^\gamma - C_1.$$  

In view of (2.2), (2.11) and the previous discussion on $v_{\delta}$, we have

$$H_0(Dv_{\delta} + p) \leq \overline{H}(p)$$

and

$$H_0(p) \leq \overline{H}(p).$$  

(2.12)

and, in addition, uniformly in $(y, \omega)$,

$$H_L(p, y, \omega)$$

is coercive in $p$ with a constant that depends only on $C_1$.  

(2.13)
The approximation result. Let \( \overline{H}_L = \overline{H}_L(p, \omega) \) be the averaged Hamiltonian corresponding to the homogenization problem for \( H_L \) and \( A_L \). We claim that, as \( L \to +\infty \), \( \overline{H}_L \) is a good a.s. approximation of \( \overline{H} \).

**Theorem 2.1.** Assume (1.7), (2.9) and (2.10). There exists a constant \( C > 0 \) such that, for all \( p \) and \( \omega \),

\[
\limsup_{L \to +\infty} \overline{H}_L(p, \omega) \leq \overline{H}(p) \leq \liminf_{L \to +\infty} \overline{H}_L(p, \omega) + C(|p|^\gamma + 1)\eta.
\]

Note that, in view of the dependence of \( \zeta \) on \( \eta \), \( \overline{H}_L(p, \omega) \) also depends on \( \eta \) and, hence, it is not possible to let \( \eta \to 0 \) in the above statement. However, it is a simple application of the discussion of Section 3, that under suitable assumptions on the random media, it is possible to choose \( \eta = \eta_n \) and \( L_n \to +\infty \) in such a way that

\[
\lim_{n \to +\infty} \overline{H}_{L_n}(p) = \overline{H}(p).
\]

**The proof of Theorem 2.1.** The proof is divided into two parts which are stated as two separate lemmata. The first is the upper bound, which relies on homogenization and only uses the fact that \( H = H_L \) in \( Q_{L(1-2\eta)} \). The second is the lower bound. Here the specific construction of \( H_L \) plays a key role.

**Lemma 2.2.** *(The upper bound)* Assume (1.7), (2.9) and (2.10). There exists \( C > 0 \) that depends only on \( C_1 \) such that, for all \( p \in \mathbb{R}^d \) and a.s.,

\[
\overline{H}(p) \leq \liminf_{L \to +\infty} \overline{H}_L(p, \omega) + C(|p|^\gamma + 1)\eta.
\]

**Proof.** Choose \( \omega \in \Omega \) for which homogenization holds (recall that this is the case for almost all \( \omega \)) and fix \( p \in \mathbb{R}^d \). Let \( \chi_L^p \) be a corrector for the \( L \)-periodic problem, i.e., a continuous, \( L \)-periodic solution of (1.4). Without loss of generality we assume that \( \chi_L^p(0, \omega) = 0 \). Moreover, since \( H_L \) is coercive, there exists (see [26]) a constant \( C_3 \), which depends only on \( C_1 \), such that \( \|D\chi_L^p + p\|_\infty \leq C_3(|p| + 1) \).

Define \( \Phi_L^p(x, \omega) := L^{-1}\chi_L^p(Lx, \omega) \). It follows that the \( \Phi_L^p \)'s are \( 1 \)-periodic, Lipschitz continuous uniformly in \( L \), since \( \|D\Phi_L^p + p\|_\infty \leq C_3(|p| + 1) \), and uniformly bounded in \( \mathbb{R}^d \), since \( \Phi_L^p(0, \omega) = 0 \). Moreover,

\[
-L^{-1}\text{tr} \left( A(Lx, \omega)D^2\Phi_L^p \right) + H_L(D\Phi_L^p + p, Lx, \omega) = \overline{H}_L(p, \omega) \in \mathbb{R}^d.
\]

Since \( H_L = H \) and \( A_L = A \) in \( Q_{L(1-2\eta)} \), we also have

\[
-L^{-1}\text{tr} \left( A(Lx, \omega)D^2\Phi_L^p \right) + H(D\Phi_L^p + p, Lx, \omega) = \overline{H}_L(p, \omega) \text{ in } \text{Int}(Q_{1-2\eta}).
\]

Let \( L_n \to +\infty \) be such that \( H_{L_n}(p, \omega) \to \liminf_{L \to +\infty} H_L(p, \omega) \). The equicontinuity and equiboundedness of the \( \Phi_L^p \)'s yield a further subsequence, which for notational simplicity we still denote by \( L_n \), such that the \( \Phi_L^p \)'s converge uniformly in \( \mathbb{R}^d \) to a Lipschitz continuous, \( 1 \)-periodic map \( \Phi^p : \mathbb{R}^d \to \mathbb{R} \). Note that, by periodicity

\[
\int_{Q_1} D\Phi^p = 0. \tag{2.14}
\]

Since homogenization holds for the \( \omega \) at hand, by the choice of the subsequence, we have both in the viscosity and a.e. sense that

\[
\overline{H}(D\Phi^p + p) = \liminf_{L \to +\infty} \overline{H}_L(p, \omega) \text{ in } \text{Int}(Q_{1-2\eta}). \tag{2.15}
\]
It then follows from (2.14), the convexity of $\overline{H}$ and Jensen’s inequality that

$$\overline{H}(p) \leq \int_{Q_1} \overline{H}(D\Phi p + p).$$

Using the bound on $\|D\Phi p\|$ together with (2.11) and (2.15), we get

$$\int_{Q_1} \overline{H}(D\Phi p + p) \leq \int_{Q_{1-2\eta}} \overline{H}(D\Phi p + p) + C_1(\|D\Phi p + p\|_{\infty} + 1) \cdot |Q_1 \setminus Q_{1-2\eta}|$$

$$\leq (1 - 2\eta)^d \liminf_{L \to +\infty} \overline{H}_L(p, \omega) + C(\|p\|_{\infty} + 1) \eta,$$

and, after employing (2.11) once more,

$$\overline{H}(p) \leq \liminf_{L \to +\infty} \overline{H}_L(p, \omega) + C(\|p\|_{\infty} + 1) \eta .$$

□

To state the next lemma recall that, for any $\delta > 0$ and $p \in \mathbb{R}^d$, $v^\delta(\cdot, \omega; p)$ solves (1.2).

**Lemma 2.3.** (The lower bound) Assume (2.9) and (2.10). For any $K > 0$, there exists $C > 0$ such that, for all $p \in B_K$, $L = 1/\delta \geq 1$ and $\varepsilon > 0$,

$${\omega \in \Omega : \sup_{y \in Q_{1/\delta}} |\delta v^\delta(y, \omega; p) + \overline{H}(p)| \leq \varepsilon} \subset {\omega \in \Omega : \overline{H}_L(p, \omega) - \overline{H}(p) \leq \frac{C\varepsilon}{\eta}} .$$

**Proof.** Fix $\omega \in \Omega$ such that

$$\sup_{y \in Q_{1/\delta}} |\delta v^\delta(y, \omega; p) + \overline{H}(p)| \leq \varepsilon,$$  

(2.16)

and let $\xi : \mathbb{R}^d \to \mathbb{R}$ be a smooth $1-$periodic map such that

$$\xi = 1 \text{ in } Q_{1-\eta}, \quad \xi = 0 \text{ in } Q_1 \setminus Q_{1-\eta/2}, \quad \|D\xi\|_{\infty} \leq C\eta^{-1} \text{ and } \|D^2\xi\|_{\infty} \leq C\eta^{-2} .$$

Recall that $L = 1/\delta$, define

$$\Psi_L(x, \omega) := \xi\left(\frac{x}{L}\right)v^\delta(x, \omega; p) - (1 - \xi\left(\frac{x}{L}\right)) \frac{\overline{H}(p)}{\delta} \text{ in } Q_L$$

and extend $\Psi_L(\cdot, \omega)$ periodically (with period $L$) over $\mathbb{R}^d$.

The goal is to estimate the quantity $-\text{tr}(A_L(x, \omega)D^2\Psi_L) + H_L(D\Psi_L + p, x, \omega)$. In what follows we argue as if $\Psi_L$ were smooth, the computation being actually correct in the viscosity sense.

Observe that, if $x \in Q_{1/\delta}$, then

$$D\Psi_L(x, \omega) = \xi\left(\frac{x}{L}\right)Dv^\delta(x, \omega; p) + \frac{1}{L}D\xi\left(\frac{x}{L}\right)(v^\delta(x, \omega; p) + \frac{\overline{H}(p)}{\delta}).$$

Hence, in view of (2.16),

$$|D\Psi_L(x, \omega) - \xi\left(\frac{x}{L}\right)Dv^\delta(x, \omega; p)| \leq \frac{C\varepsilon}{\eta L\delta} = \frac{C\varepsilon}{\eta} .$$

(2.17)
Note that $\Psi_L = v^\delta$ in $Q_{L(1-\eta)}$ while $\zeta(\cdot/L) = 1$ in $Q_L \setminus Q_{L(1-\eta)}$. It then follows from the definition of $A_L$ and $H_L$ that, when $x \in Q_L$,

$$
-\text{tr}(A_L(x,\omega)D^2\Psi_L) + H_L(D\Psi_L + p, x, \omega) = (1 - \zeta(\frac{x}{L})) [-\text{tr}(A(x,\omega)D^2\Psi_L) + H(D\Psi_L + p, x, \omega)] + \zeta(\frac{x}{L})H_0(D\Psi_L + p)
$$

(2.18)

We now estimate each term in the right-hand side of (2.18) separately. For the first, in view of (1.2) and (2.16), we have

$$
-\text{tr}(A(x,\omega)D^2v^\delta) + H(Dv^\delta + p, x, \omega) = -\delta v^\delta(x, \omega) \leq \overline{H}(p) + \varepsilon,
$$

while for the second we use (2.17), the convexity of $H_0$ and the Lipschitz bound on $v^\delta$ to find

$$
H_0(D\Psi_L + p) \leq H_0(\xi(\frac{x}{L})Dv^\delta + p) + \frac{C\varepsilon}{\eta},
$$

and, in view of (2.12), deduce that

$$
H_0(D\Psi_L + p) \leq \overline{H}(p) + \frac{C\varepsilon}{\eta}.
$$

Combining the above estimates we find (recall that $\eta \in (0,1)$)

$$
-\text{tr}(A_L(x,\omega)D^2\Psi_L) + H_L(D\Psi_L + p, x, \omega) \leq \overline{H}(p) + \frac{C\varepsilon}{\eta}.
$$

(2.19)

Since $\Psi_L$ is $L-$periodic subsolution for the corrector equation associated to $A_L$ and $H_L$, the classical comparison of viscosity solutions ([7]) yields

$$
\overline{H}_L(p, \omega) \leq \overline{H}(p) + C\varepsilon/\eta.
$$

□

We are now ready to present the

**Proof of Theorem 2.1.** In view of Lemma 2.2, we only have to show that

$$
\limsup_{L \to +\infty} \overline{H}_L(p, \omega) \leq \overline{H}(p).
$$

(2.20)

Fix $p \in \mathbb{R}^d$, let $v^\delta$ be the solution to (1.2), and recall that the $\delta v^\delta$’s converge a.s. to $-\overline{H}(p)$ uniformly in cubes of radius $1/\delta$, that is, a.s. in $\omega \in \Omega$, for any $\varepsilon > 0$, there exists $\delta = \delta(\omega)$ such that, if $\delta \in (0,\delta)$,

$$
\sup_{y \in Q_{1/\delta}} |\delta v^\delta(y, \omega; p) + \overline{H}(p)| \leq \varepsilon.
$$

For such an $\omega$, Lemma 2.3 implies that, for $L = 1/\delta$,

$$
\overline{H}_L(p, \omega) \leq \overline{H}(p) + C\varepsilon/\eta.
$$

Letting first $L \to +\infty$ and then $\varepsilon \to 0$ yields (2.20). □
3. Error estimate for viscous HJB equations

Here we show that it is possible to quantify the convergence of $\overline{H}_L(\cdot, \omega)$ to $\overline{H}$. For this we assume that we have an algebraic rate of convergence for the solution $v^\delta = v^\delta(x, \omega; p)$ of (1.2) towards the ergodic constant $\overline{H}(p)$, that is we suppose that there exists $\eta \in (0, 1)$ and, for each $K > 0$ and $m > 0$, a map $\delta \to c_1^{K,m}(\delta)$ with $\lim_{\delta \to 0} c_1^{K,m}(\delta) = 0$ such that

$$
P\left[ \sup_{(y, p) \in Q_{\delta^{-m}} \times B_K} |\delta v^\delta(y, \cdot; p) + \overline{H}(p)| > \delta \right] \leq c_1^{K,m}(\delta); \quad (3.1)$$

notice that (3.1) implies that the convergence of $\delta v^\delta(y, \cdot; p)$ in balls of radius $\delta^{-m}$ is not slower than $\delta$.  

A rate of convergence like (3.1) is shown to hold for Hamilton-Jacobi equations in [1] and viscous HJB in [2] under some additional assumptions on $H$ and the environment. The first assumption, which is about the shape of the level sets of $H$, is that, for every $p, y \in \mathbb{R}^d$ and $\omega \in \Omega$

$$H(p, y, \omega) \geq H(0, 0, \omega) \quad \text{and} \quad \operatorname{ess sup}_{\omega \in \Omega} H(0, 0, \omega) = 0.$$ 

As explained in [1], from the point of view of control theory, the fact that there is a common $p_0$ for all $\omega$ at which $H(\cdot, 0, \omega)$ has a minimum provides “some controllability”. No generality is lost by assuming $p_0 = 0$ and $\operatorname{ess sup}_{\omega \in \Omega} H(0, 0, \omega) = 0$.

As far as the environment is concerned, (3.1) is known to hold for “i.i.d.” environments and under an additional suitable condition on $H$ at $p = 0$ or, more precisely, for $p$’s in the flat spot of $\overline{H}$. What is an “i.i.d.” environment was explained in the introduction. Here for each $E \in B$, $\mathcal{G}(E)$ is the $\sigma$-field on $\Omega$ generated by the random variables $A(x, \cdot)$ and $H(p, x, \cdot)$ for $x \in E$ and $p \in \mathbb{R}^d$. It was shown in [1] that the $\delta v^\delta$’s may converge arbitrarily slow for $p$’s such that $\overline{H}(p) = 0$. For Hamilton-Jacobi equations, i.e., when $A \equiv 0$, a sufficient condition for (3.1) is the existence of constants $\theta > 0$ and $c > 0$ such that

$$P[H(0, 0, \cdot) > -\lambda] \geq c\lambda^\theta.$$ 

It is shown in [2] that for viscous HJB equations the above condition has to be strengthened in the following way: there exist $\theta > 0$ and $c > 0$ such that, for $(p, x, \omega) \in \mathbb{R}^d \times \mathbb{R}^d \times \Omega$ and $p \in B_1$,

$$H(p, x, \omega) \geq c|p|^\theta.$$ 

In both cases, the function $c_1^{K,m}$ is of the form

$$c_1^{K,m}(\delta) = C\delta^{-r} \exp(-C\delta^{-b}),$$

where $r$, $C$ and $b$ are positive constants depending on $A$, $H$, $K$ and $m$.

The periodic approximation $A_L$ and $H_L$ is the same as in the previous section except that now $\eta \to 0$ as $L \to +\infty$. The rate at which $\eta \to 0$ depends on the assumption on the medium. As before the smooth $1$–periodic $\zeta$ satisfies (1.10).

We choose $\eta_L \to 0$ and, to simplify the notation, we write

$$\zeta_L(x) := \zeta_{\eta_L}(\frac{x}{L}).$$

Note that $\zeta_L$ is now $L$–periodic.

The result is:
Theorem 3.1. Assume (2.9), (2.10) and (3.1) and set \( \eta_L = L^{-\frac{1}{p+1}} \). For any \( K > 0 \), there exists a constant \( C > 0 \) such that, for \( L \geq 1 \),

\[
\mathbb{P} \left[ \sup_{|p| \leq K} \left| \overline{H}(p) - \overline{H}_L(p, \cdot) \right| > CL^{-\frac{1}{p+1}} \right] \leq 2C^{2(\frac{1}{p+1})}(L^{-\frac{1}{p+1}}).
\]

The main idea of the proof, which is reminiscent to the approach of Capuzzo Dolcetta and Ishii [13] and [1], is that \( |\overline{H}(p) - \overline{H}_L(p, \cdot)| \) can be controlled by \( \delta v^\delta(z, \omega; p') + \overline{H}(p') \). The latter one is estimated by the convergence rate assumption (3.1). As in the proof of Theorem 2.1 it is important to obtain estimates for the lower and upper bounds. Since the former is a straightforward application of Lemma 2.3, here we only present the details for the latter.

Estimate for the upper bound. We state the upper bound in the following proposition.

Proposition 3.2. For any \( K > 0 \), there exists \( C > 0 \) such that, for any \( L \geq 1 \), \( \lambda \in (0,1] \) and \( \delta > 0 \),

\[
\{ \omega \in \Omega : \sup_{p \in B_K} |\overline{H}(p) - \overline{H}_L(p, \omega)| > \lambda + C(\eta_L + L^{-\frac{1}{2}}\delta^{-\frac{1}{2}}) \}
\]

\[
\subset \{ \omega \in \Omega : \inf_{(z, p') \in Q_L \times B_{C \delta}} [-\delta v^\delta(z, \omega; p') - \overline{H}(p')] < -\lambda \}.
\]

Proof. Fix \( p \in B_K \) and let \( \chi^p_L \) be a continuous, \( L \)-periodic solution of the corrector equation (1.4); recall that \( \chi^p_L \) is Lipschitz continuous with Lipschitz constant \( \mathcal{T} = \mathcal{T}(K) \).

Set \( \varepsilon = 1/L \) and consider \( w^\varepsilon(x) := \varepsilon \chi_L(\frac{x}{\varepsilon}) \) which solves

\[
-\varepsilon \text{tr} \left( A_L(\frac{x}{\varepsilon}, \omega)D^2 w^\varepsilon \right) + H_L(D w^\varepsilon + p, \frac{x}{\varepsilon}, \omega) = \overline{H}_L(p, \omega) \quad \text{in } \mathbb{R}^d.
\]

Note that \( w^\varepsilon \) is 1-periodic and Lipschitz continuous with constant \( \mathcal{T} \). Moreover, in view of the definition of \( A_L \) and \( H_L \),

\[
-\varepsilon \text{tr} \left( A(\frac{x}{\varepsilon}, \omega)D^2 w^\varepsilon \right) + H(D w^\varepsilon + p, \frac{x}{\varepsilon}, \omega) = \overline{H}_L(p, \omega) \quad \text{in } Q_{1-2\eta_L}.
\]

Fix \( \gamma > 0 \) to be chosen later and consider the sup-convolution \( w^{\varepsilon, \gamma} \) of \( w^\varepsilon \), which is given by

\[
w^{\varepsilon, \gamma}(x, \omega) := \sup_{y \in \mathbb{R}^d} \left( w^\varepsilon(y, \omega) - \frac{1}{2\gamma} |y - x|^2 \right).
\]

Note that \( w^{\varepsilon, \gamma} \) is also 1-periodic and, by the standard properties of the sup-convolution ([7], [15]), \( \|Dw^{\varepsilon, \gamma}\|_\infty \leq \|Dw^\varepsilon\|_\infty \leq \mathcal{T} \).

The main step of the proof is the following lemma which we prove after the end of the ongoing proof.

Lemma 3.3. There exists a sufficiently large constant \( C > 0 \) with the property that, for any \( \kappa > 0 \) and any \( \omega \in \Omega \), if

\[
\inf_{(z, p') \in Q_L \times B_{C \delta}} [-\delta v^\delta(z, \omega; p') - \overline{H}(p')] \geq -\lambda,
\]

then, for a.e. \( x \in Q_r \) with \( r = 1 - 2\eta_L - (C + \mathcal{T})(\gamma + (\frac{\varepsilon}{\delta \kappa})^\frac{1}{2}) \),

\[
\overline{H}(Dw^{\varepsilon, \gamma}(x) + p) \leq \overline{H}_L(p, \omega) + \lambda + C(\frac{1}{\gamma} \kappa + \kappa)(\varepsilon + (\frac{\varepsilon}{\delta \kappa})^\frac{1}{2}).
\]
We complete the ongoing proof. Jensen’s inequality yields, after integrating (3.4) over \( Q_r \),
\[
\mathcal{H} \left( r^{-d} \int_{Q_r} Du^{\varepsilon, \gamma}(x) dx + p \right) \leq r^{-d} \int_{Q_r} \mathcal{H} (Du^{\varepsilon, \gamma}(x) dx + p) \leq \mathcal{H}_L(p, \omega) + \lambda + C(\frac{1}{\gamma} + \kappa)(\varepsilon + \frac{\varepsilon}{\delta \kappa})^{\frac{1}{2}}.
\]

The 1-periodicity of \( w^{\varepsilon, \gamma} \) yields \( \hat{Q}_1 Du^{\varepsilon, \gamma} = 0 \), therefore
\[
\left| \frac{1}{r^d} \int_{Q_r} Du^{\varepsilon, \gamma} \right| \leq \frac{1}{r^d} \left( \int_{Q_1} |Du^{\varepsilon, \gamma}| + ||Du^{\varepsilon, \gamma}||_{\infty} |Q_1 \setminus Q_r| \right) \leq C(1 - r) = C(\eta_L + \gamma + \frac{\varepsilon}{\delta \kappa})^{\frac{1}{2}},
\]
with the last equality following from the choice of \( r \). Hence
\[
\mathcal{H}(p) \leq \mathcal{H}_L(p, \omega) + \lambda + C(\eta_L + \gamma + \frac{\varepsilon}{\gamma} + \kappa \varepsilon + (\frac{\varepsilon}{\delta \kappa})^{\frac{1}{2}}(1 + \kappa + 1)).
\]
Choosing \( \kappa = (\varepsilon \delta)^{-\frac{1}{2}} \gamma^{-\frac{3}{2}} \) and \( \gamma = \varepsilon^2 \delta^{-\frac{1}{2}} \), and recalling that \( \varepsilon = L^{-1} \), we find
\[
\mathcal{H}(p) \leq \mathcal{H}_L(p, \omega) + \lambda + C(\eta_L + L^{-\frac{3}{2}} \delta^{-\frac{1}{2}}). \tag{3.5}
\]
The claim now follows.

\[\square\]

We present next the

**Proof of Lemma 3.3:** Let \( \mathcal{F} \in \text{Int}(Q_r) \) be a differentiability point of \( w^{\varepsilon, \gamma} \). Recall that \( w^{\varepsilon, \gamma} \) is Lipschitz continuous with Lipschitz constant \( L \) and, hence, a.e. differentiable. Then there exists a unique \( y \in \mathbb{R}^d \) such that
\[
y \to w^{\varepsilon}(y, \omega) - \frac{1}{2\gamma}|y - \mathcal{F}|^2 \text{ has a maximum at } y \tag{3.6}
\]
and
\[
Du^{\varepsilon, \gamma}(\mathcal{F}) = \frac{y - \mathcal{F}}{\gamma} \text{ and } |y - \mathcal{F}| \leq L \gamma. \tag{3.7}
\]
Recall that \( \kappa > 0 \) is fixed. For \( \sigma > 0 \) small, consider the map \( \Phi : \mathbb{R}^d \times \mathbb{R}^d \times \Omega \to \mathbb{R} \)
\[
\Phi(y, z, \omega) := w^{\varepsilon}(y, \omega) - \varepsilon v^\delta \left( \frac{z}{\varepsilon}, \omega ; \frac{y - \mathcal{F}}{\gamma} + p \right) - \frac{|y - \mathcal{F}|^2}{2\gamma} - \frac{\kappa}{2} |y - \mathcal{F}|^2 - \frac{|y - z|^2}{2\sigma}
\]
and fix a maximum point \((y_\sigma, z_\sigma)\) of \( \Phi \).

Note that \( w^{\varepsilon, \gamma} \) as well as all the special points chosen above depend on \( \omega \). Since this plays no role in what follows, to keep the notation simple we omit this dependence.

Next we derive some estimates on \( |y_\sigma - z_\sigma| \) and \( |y_\sigma - \mathcal{F}| \). The Lipschitz continuity of \( v^\delta(\cdot, \omega ; \frac{y - \mathcal{F}}{\gamma} + p) \) yields
\[
|y_\sigma - z_\sigma| \leq C \sigma. \tag{3.8}
\]
Using this last observation as well as the fact that \((y_\sigma, z_\sigma)\) is a maximum point of \(\Phi\) and \(\|v^\delta\|_\infty \leq C/\delta\), we get
\[
w^\varepsilon(y, \omega) - C\varepsilon \frac{|y - \gamma|^2}{2\gamma} \leq \Phi(y, \gamma) \leq w^\varepsilon(y_\sigma, \omega) + C\varepsilon \frac{|y_\sigma - \gamma|^2}{2\gamma} - \frac{\kappa}{2}|y_\sigma - y|^2,
\]
while, in view of (3.6), we also have
\[
w^\varepsilon(y_\sigma, \omega) - \frac{|y_\sigma - \gamma|^2}{2\gamma} \leq w^\varepsilon(y, \omega) - \frac{|y - \gamma|^2}{2\gamma}.
\]
Putting together the above inequalities yields
\[
|y_\sigma - y| \leq C \left( \frac{\varepsilon}{\delta \kappa} \right)^{1/2}.
\]
(3.9)
In particular, (3.7), the choice of \(r\) and the fact that \(\Phi \in \text{Int}(Q_r)\) imply that
\[
y \in \text{Int}(Q_{1 - 2\eta L - C(\frac{r}{\delta})}^{\frac{1}{2}})\text{ and } y_\sigma \in Q_{1 - 2\eta L}^{\frac{1}{2}}.
\]
At this point, for the convenience of the reader, it is necessary to recall some basic notation and terminology from the theory of viscosity solutions (see [15]). Given a viscosity upper semicontinuous (resp. lower semicontinuous) sub-solution (resp. super-solution) \(u\) of \(F(D^2u, Du, u, x) = 0\) in some open subset \(U\) of \(\mathbb{R}^d\), the lower-jet (resp. upper-jet) \(\overline{J}^d_+ u(x)\) (resp. \(\overline{J}^d_- u(x)\)) at some \(x \in U\) consists of \((X, p) \in \mathbb{R}^d \times \mathbb{R}^d\) that can be used to evaluate the equation with the appropriate inequality. For example if \(u\) is a sub-solution of \(F(D^2u, Du, u, x) = 0\) in \(U\) and \((X, p) \in \overline{J}^d_+ u(x)\), then \(F(X, p, u(x), x) \leq 0\).

Now we use the maximum principle for semicontinuous functions (see [15]). Since \((y_\sigma, z_\sigma)\) is a maximum point of \(\Phi\), for any \(\eta > 0\), there exist \(Y_{\sigma, \eta}, Z_{\sigma, \eta} \in \mathbb{R}^d\) such that
\[
(Y_{\sigma, \eta}, \frac{y_\sigma - \gamma}{\gamma} + \frac{y_\sigma - z_\sigma}{\sigma} + \kappa(y_\sigma - y) \in \overline{J}^d_+ w^\varepsilon(y_\sigma, \omega), \ Z_{\sigma, \eta}, \frac{y_\sigma - z_\sigma}{\sigma}) \in \overline{J}^d_- v^\delta(\frac{z_\sigma}{\varepsilon}, \omega),
\]
and
\[
\begin{pmatrix} Y_{\sigma, \eta} \\ 0 \\ \frac{1}{2} \Sigma_{\sigma, \eta} \end{pmatrix} \leq M_{\sigma, \eta} + \eta M_{\sigma, \eta}^2,
\]
(3.10)
where
\[
M_{\sigma, \eta} = \begin{pmatrix} \frac{1}{\sigma} I_d & -\frac{1}{\sigma} I_d \\ \frac{1}{\sigma} I_d & \frac{1}{\sigma} I_d \end{pmatrix} + \begin{pmatrix} \frac{1}{2} + \kappa \end{pmatrix} I_d + \begin{pmatrix} 0 \\ 0 \end{pmatrix},
\]
(3.11)
Evaluating the equations for \(w^\varepsilon\) and \(v^\delta\) at \(y_\sigma \in Q_{1 - 2\eta L}^{\frac{1}{2}}\) and \(z_\sigma \in \mathbb{R}^d\) respectively we find
\[
-\varepsilon \text{tr}(A(\frac{y_\sigma}{\varepsilon}, \omega)Y_{\sigma, \eta}) + H(\frac{y_\sigma - \gamma}{\gamma} + \frac{y_\sigma - z_\sigma}{\sigma} + \kappa(y_\sigma - y) + p, \frac{y_\sigma}{\varepsilon}, \omega) \leq H_{L}(p, \omega)
\]
(3.12)
and
\[
\delta v^\delta(\frac{z_\sigma}{\varepsilon}, \omega; \frac{y_\sigma - \gamma}{\gamma} + p) - \text{tr} \left( A(\frac{z_\sigma}{\varepsilon}, \omega)Z_{\sigma, \eta} \right) + H(\frac{y_\sigma - z_\sigma}{\sigma} + \frac{y_\sigma - \gamma}{\gamma} + p, \frac{z_\sigma}{\varepsilon}, \omega) \geq 0.
\]
(3.13)
Multiplying (3.10) by the positive matrix
\[
\begin{pmatrix} \Sigma \left( \frac{y_\sigma}{\varepsilon}, \omega \right) \\ \Sigma \left( \frac{z_\sigma}{\varepsilon}, \omega \right) \end{pmatrix} \begin{pmatrix} \Sigma \left( \frac{y_\sigma}{\varepsilon}, \omega \right) \\ \Sigma \left( \frac{z_\sigma}{\varepsilon}, \omega \right) \end{pmatrix}^T
\]
and taking the trace, in view of (3.11), we obtain
\[
\text{tr}(A(\frac{y_\sigma}{\epsilon}, \omega)Y_{\sigma, \eta}) - \frac{1}{\epsilon}\text{tr}(A(\frac{z_\sigma}{\epsilon}, \omega)Z_{\sigma, \eta}) \\
\quad \leq \frac{1}{\sigma}||\Sigma(\frac{y_\sigma}{\epsilon}, \omega) - \Sigma(\frac{z_\sigma}{\epsilon}, \omega)||^2 + (\frac{1}{\gamma} + \kappa)||\Sigma(\frac{y_\sigma}{\epsilon}, \omega)||^2 \\
\quad + \eta\text{tr} \left( M_{\sigma, \eta}^2 \left( \frac{\Sigma(y_\sigma, \omega)}{\Sigma(z_\sigma, \omega)} \right)(\Sigma(y_\sigma, \omega))^T \right).
\]

Recalling that \(\Sigma\) satisfies (2.8) and using (3.8), we get
\[
\text{tr}(A(\frac{y_\sigma}{\epsilon}, \omega)X_{\sigma, \eta}) - \frac{1}{\epsilon}\text{tr}(A(\frac{z_\sigma}{\epsilon}, \omega)Y_{\sigma, \eta}) \\
\quad \leq \frac{C}{\sigma^2}\left|y_\sigma - z_\sigma\right|^2 + C\left(\frac{1}{\gamma} + \kappa\right) + \eta C(\sigma) \leq C\left(\frac{\sigma}{\epsilon^2} + \frac{1}{\gamma} + \kappa\right) + \eta C(\sigma). \quad (3.14)
\]

Note that the \(C(\sigma)\) actually depends also on all the other parameters of the problem but, and this is important, is independent of \(\eta\).

Next we use that \(H\) satisfies (2.4), (2.5). From (3.8) and (3.9) it follows
\[
H\left(\frac{y_\sigma - \overline{\theta}}{\gamma} + \frac{y_\sigma - z_\sigma}{\sigma} + \kappa y_\sigma - \overline{\theta} + p, \frac{y_\sigma}{\epsilon}, \omega\right) - H\left(\frac{y_\sigma - z_\sigma}{\sigma} + \kappa y_\sigma - \overline{\theta} + \frac{y_\sigma - z_\sigma}{\epsilon}, \omega\right) \\
\quad - C\left(\frac{\sigma}{\gamma} + \frac{\epsilon}{\gamma} + \kappa\epsilon + (\frac{\epsilon}{\delta K})\frac{1}{\gamma} + \frac{\sigma}{\epsilon}\right) \geq \eta \in C(\sigma). \quad (3.15)
\]

We estimate the difference between (3.12) and (3.13), using (3.14) and (3.15), to find
\[
-\delta_0^d \left(\frac{z_\sigma}{\epsilon}, \omega; \frac{\overline{\theta} - \overline{\theta}}{\gamma} + \frac{z_\sigma - \overline{\theta}}{\gamma} + \frac{\overline{\theta} - \overline{\theta}}{\gamma}\right) \leq \overline{H}_L(p, \omega) + C\left(\frac{\sigma}{\gamma} + \frac{\epsilon}{\gamma} + \kappa\epsilon + (\frac{\epsilon}{\delta K})\frac{1}{\gamma} + \frac{\sigma}{\epsilon}\right) + \eta \epsilon C(\sigma).
\]

Finally the choice of \(\omega\) (recall (3.3)) implies
\[
\overline{H}\left(\frac{\overline{\theta} - \overline{\theta}}{\gamma} + \frac{z_\sigma - \overline{\theta}}{\sigma}\right) \leq \overline{H}_L(p, \omega) + \lambda + C\left(\frac{\epsilon}{\gamma} + \kappa\epsilon + (\frac{\epsilon}{\delta K})\frac{1}{\gamma} + \frac{\sigma}{\epsilon}\right) + \eta \epsilon C(\sigma).
\]

We now let \(\eta \to 0\) and then \(\sigma \to 0\) to obtain
\[
\overline{H}\left(\frac{\overline{\theta} - \overline{\theta}}{\gamma} + \frac{z_\sigma - \overline{\theta}}{\sigma}\right) \leq \overline{H}_L(p, \omega) + \lambda + C\left(\frac{\epsilon}{\gamma} + \kappa\epsilon + (\frac{\epsilon}{\delta K})\frac{1}{\gamma} + \frac{\sigma}{\epsilon}\right).
\]

Recalling (3.7), we may now conclude (3.4) holds.

**The full estimate.** Combining Proposition 3.2 and Lemma 2.3 yields the full estimate.

**Proof of Theorem 3.1.** Recall that \(\eta_L = L^{-\frac{1}{2\pi+1}}\) and choose \(\delta = L^{-\frac{1}{2\pi+1}}\) and \(\lambda = \delta_0^d = L^{-\frac{1}{2\pi+1}}\). Then Proposition 3.2 implies that, for \(L \geq 1,\)
\[
\mathbb{P}\left[ \sup_{p \in B_K} (\overline{H}(p) - \overline{H}_L(p, \cdot)) > CL^{-\frac{1}{2\pi+1}} \right] \\
\quad \leq \mathbb{P}\left[ \inf_{(z, p') \in Q_L \times B_G} (-\delta_0^d(z_\cdot ; p') - \overline{H}(p')) < -\delta_0^d \right].
\]

Then (3.1) gives
\[
\mathbb{P}\left[ \sup_{p \in B_K} (\overline{H}(p) - \overline{H}_L(p, \cdot)) > CL^{-\frac{1}{2\pi+1}} \right] \leq c_1 C_0(C_d)^{2(\pi+1)} L^{-\frac{1}{2\pi+1}}.
\]
Similarly Lemma 2.3 implies, for $L \geq 1$, that
\[
\{ \omega \in \Omega : \sup_{p \in B_k} (\overline{H}_L(p, \omega) - \overline{H}(p)) > \frac{C \lambda}{\eta_L} \} 
\subset \{ \omega \in \Omega : \sup_{(y, p) \in Q_L \times B_k} |\delta v^\delta(y, \omega; p) + \overline{H}(p)| > \lambda \}.
\]
Since $\lambda/\eta_L = L^{\frac{a}{4} + \frac{a + 1}{2}}$, using (3.1) we get
\[
P \left[ \sup_{p \in B_k} (\overline{H}_L(p, \cdot) - \overline{H}(p)) > C L^{\frac{a}{4} + \frac{a + 1}{2}} \right] 
\leq P \left[ \sup_{(y, p) \in Q_L \times B_k} |\delta v^\delta(y, \cdot; p) + \overline{H}(p)| > \delta \right] 
\leq c_{1,2}(\overline{\sigma} + 1) \left( L^{\frac{a}{4} + \frac{a + 1}{2}} \right).
\]
Combining both estimates gives the result. $\square$

4. Approximations fully nonlinear uniformly elliptic equations

We introduce the hypotheses and state and prove the approximation result. We remark that our arguments extend to nonlinear elliptic equations which include gradient dependence at the expense of some additional technicalities.

The hypotheses. The map $F : S^d \times \mathbb{R}^d \times \Omega \to \mathbb{R}$ is $\mathcal{B}(S^d) \otimes \mathcal{B} \otimes \mathcal{F}$ measurable and stationary, that is, for all $X \in S^d$, $x, y \in \mathbb{R}^d$ and $\omega \in \Omega$,
\[
F(X, y, \tau_z \omega) = F(X, y + z, \omega).
\]
(4.1)
We continue with the structural hypotheses on $F$. We assume that it is uniformly elliptic uniformly in $\omega$, that is there exist constants $0 < \underline{\lambda} < \overline{\lambda}$ such that, for all $X, Y \in S^d$ with $Y \geq 0$, $x \in \mathbb{R}^d$ and $\omega \in \Omega$,
\[
-\overline{\lambda} \|Y\| \leq F(X + Y, x, \omega) - F(X, x, \omega) \leq -\underline{\lambda} \|Y\|,
\]
(4.2)
and bounded, that is there exists $\overline{C} > 0$ such that
\[
\sup_{\omega \in \Omega} |F(0, 0, \omega)| \leq \overline{C}.
\]
(4.3)
Note that, in view of (4.1) and (4.2), for each $R > 0$, there exists $C = C(R, \overline{\lambda}, \underline{\lambda}, \overline{C}) > 0$ such that
\[
\sup_{\|X\| \leq R, y \in \mathbb{R}^d, \omega \in \Omega} |F(X, y, \omega)| \leq C.
\]
(4.4)
The required regularity on $F$ is that there exists $\rho : [0, \infty) \to [0, \infty)$ such that $\lim_{r \to 0} \rho(r) = 0$ and, for all $x, y \in \mathbb{R}^d$, $\sigma > 0$, $P, X, Y \in S^d$ such that
\[
\begin{pmatrix} X & 0 \\ 0 & -Y \\ \end{pmatrix} \leq \frac{3}{\sigma} \begin{pmatrix} I_d & -I_d \\ -I_d & I_d \\ \end{pmatrix},
\]
\[
F(X + P, x, \omega) - F(Y + P, y, \omega) \leq \rho \left( \frac{|x - y|^2}{\sigma} + |x - y| \right).
\]
(4.5)
To simplify the statements, we write
\[
(4.1), (4.2), (4.3) \text{ and } (4.5) \text{ hold.}
\]
The periodic approximation. Let \( \zeta_t : \mathbb{R}^d \to [0, 1] \) be a smooth, 1–periodic satisfying (1.10), choose \( \eta_L \to 0 \) and, to simplify the notation, write \( \zeta_L(x) := \zeta_{\eta L}(x) \).

For \( (X, x, \omega) \in S^d \times Q_L \times \Omega \) we set
\[
F_L(X, x, \omega) = (1 - \zeta_L(x))F(X, x, \omega) + \zeta_L(x)F_0(X),
\]
where \( F_0 \in C(S^d) \) is space independent and uniformly elliptic map with the same ellipticity constants as \( F \). Then we extend \( F_L \) to be an \( L \)–periodic map in \( x \), i.e., for all \( (X, x, \omega) \in S^d \times \mathbb{R}^d \times \Omega \) and all \( \xi \in \mathbb{Z}^d \),
\[
F_L(X, x + L\xi, \omega) = F_L(X, x, \omega).
\]
Note that, in view of the choice of \( F_0 \),
\[
F_L \text{ satisfies (4.6).} \tag{4.7}
\]

The approximation result. Let \( \mathcal{F} = \mathcal{F}(\cdot) \) and \( \mathcal{F}_L = \mathcal{F}_L(\cdot, \omega) \) be the averaged nonlinearities (ergodic constants) that correspond to the homogenization problem for \( F \) and \( F_L(\cdot, \cdot) \). We claim that, as \( L \to \infty \), \( \mathcal{F}_L(\cdot, \cdot) \) is an a.s. good approximation of \( \mathcal{F} \).

**Theorem 4.1.** Assume (1.7) and (4.6). For any \( P \in \mathcal{S}(\mathbb{R}^d) \) and a.s. in \( \omega \),
\[
\lim_{L \to +\infty} \mathcal{F}_L(P, \omega) = \mathcal{F}(P). \tag{4.8}
\]

**Proof.** Fix \( P \in \mathcal{S}^d \) with \( \|P\| \leq K \), \( \omega \in \Omega \) for which the homogenization holds and let \( \chi_L \) be a \( L \)–periodic corrector for \( F_L(P, \omega) \), that is a continuous solution to
\[
F_L(D^2 \chi_L + P, x, \omega) = \mathcal{F}_L(P, \omega) \text{ in } \mathbb{R}^d.
\]
Without loss of generality we assume that \( \chi_L(0) = 0 \).

The rescaled function \( v_L(x) := L^{-2} \chi_L(Lx) \) is 1–periodic and solves
\[
F_L(D^2 v_L + P, Lx, \omega) = \mathcal{F}_L(P, \omega) \text{ in } \mathbb{R}^d.
\]
Lemma 4.2 below (its proof is presented after the end of the ongoing one) implies the existence of an \( \alpha \in (0, 1) \) and \( C > 0 \) depending only \( \overline{\lambda}, \overline{\Lambda}, d \) and \( C \) in (4.3) so that
\[
\text{osc}(v_L) \leq C \text{ and } [v_L]_{0, \alpha} \leq C. \tag{4.9}
\]
Note that, by the definition of \( F_L(P, y, \omega) \),
\[
F(D^2 v_L + P, Lx, \omega) = \mathcal{F}_L(P) \text{ in } Q_{1-2\eta L},
\]
while, since \( F_L \) is uniformly elliptic,
\[
-M^+(D^2 v_L + P) \leq F(P, Lx, \omega) - \mathcal{F}_L(P) \text{ in } \mathbb{R}^d
\]
and
\[
-M^-(D^2 v_L + P) \geq F(P, Lx, \omega) - \mathcal{F}_L(P) \text{ in } \mathbb{R}^d,
\]
where \( M^+ \) and \( M^- \) are the classical Pucci extremal operators associated with the uniform ellipticity constants \( \overline{\lambda}/d \) and \( \overline{\Lambda} \) — see [9] for the exact definitions.

Fix a sequence \( (L_n)_{n \in \mathbb{N}} \) such that \( \mathcal{F}_{L_n}(P, \omega) \to \sup_{L \to +\infty} \mathcal{F}_L(P, \omega) \). Using (4.9) we find a further subsequence (still denoted in the same way) and an 1–periodic \( v \in C^{0, \alpha}(\mathbb{R}^d) \) such that the \( v_{L_n} \)’s converge uniformly to \( v \). In view of the results of [12] about stochastic homogenization, \( v \) solves
\[
\mathcal{F}(D^2 v + P) = \lim \sup_{L \to +\infty} \mathcal{F}_L(P, \omega) \text{ in } \text{Int}(Q_1), \tag{4.10}
\]
while the stability of solutions also gives, for \(C_P = \sup_{x \in \mathbb{R}^d} |F(P, x, \omega)| + \limsup_{L \to +\infty} |F_L(P)|\),
\[-M^+(D^2v) \leq C_P \quad \text{and} \quad -M^-(D^2v) \geq -C_P \text{ in } \mathbb{R}^d.
\]

Define \(B := \bigcup_{z \in \mathbb{Z}^d} \partial Q_1(z)\). In view of (4.10), the periodicity of \(v\) implies that
\[
\overline{F}(D^2v + P) = \limsup_{L \to +\infty} \overline{F}_L(P, \omega) \quad \text{in } \mathbb{R}^d \setminus B.
\]

Let \(\overline{\tau}\) be a minimum point of \(v\) and, for \(\sigma \in (0, 1)\) fixed, consider the map \(w(x) := v(x) + \sigma |x - \overline{\tau}|^2\) and and its convex hull \(\Gamma(w)\). Since \(w\) is a subsolution to
\[-M^+(D^2w) = -M^+(D^2v + 2\sigma I_d) \leq C'_P := C_P + 2\sigma \Lambda,
\]
it follows (see [9]) that \(\Gamma(w)\) is \(C^{1,1}\) with \(\|D^2\Gamma(w)\|_\infty \leq C\).

Let \(E\) be the contact set between \(w\) and its convex envelope, i.e.,
\[E := \{x \in \text{Int}(B_{1/4}) : w(x) = \Gamma(w)(x)\}.
\]

Note, and this is a step in the proof of the ABP-estimate (see [9]) that, if \(p \in B_{\sigma/4}\), then there exists \(x \in E\) such that \(D\Gamma(w)(x) = p\). Indeed, if \(y \notin B_{1/4}(\overline{\tau})\) and \(p \in B_{\sigma/4}\), then
\[w(y) - \langle p, y \rangle \geq v(y) + \sigma |y - \overline{\tau}|^2 - \langle p, \overline{\tau} \rangle - |p||y - \overline{\tau}|
\]
\[\geq v(\overline{\tau}) - \langle p, \overline{\tau} \rangle + |y - \overline{\tau}|(\sigma/4 - |p|) \geq w(\overline{\tau}) - \langle p, \overline{\tau} \rangle.
\]

Hence any maximum point \(x\) of \(w - \langle p, \cdot \rangle\) must belong to \(B_{1/4}(\overline{\tau})\). Then, since \(w(y) \geq w(x) + \langle p, y - x \rangle\) for any \(y \in \mathbb{R}^d\), it follows that \(w(x) = \Gamma(w)(x)\) and \(D\Gamma(w)(x) = p\). As a consequence we have
\[|B_{\sigma/4}| \leq |D\Gamma(w)(E)| \leq \int_E \det(D^2\Gamma(w)) \leq C |E|.
\]

Since \(B\) has zero measure, the above estimate shows that there exists \(x \in E \setminus B\) such that \(w(x) = \Gamma(w)(x)\). Then, for any \(y \in \mathbb{R}^d\),
\[v(y) \geq \Gamma(w)(y) - \sigma |y - \overline{\tau}|^2 \geq w(x) + \langle D\Gamma(w)(x), y - x \rangle - \sigma |y - \overline{\tau}|^2,
\]
with an equality at \(y = x\).

Using \(\phi(y) := w(x) + \langle D\Gamma(w)(x), y - x \rangle - \sigma |y - \overline{\tau}|^2\) as a test function in (4.11) and the fact that \(x \notin B\), we get
\[
\overline{F}(-2\sigma I_d + P) \geq \limsup_{L \to +\infty} \overline{F}_L(P, \omega).
\]

Letting \(\sigma \to 0\) gives one side of the equality (4.8). The proof of the reverse one follows in a symmetrical way.

To complete the proof, it remains to explain (4.9). For this we note that \(v_L\) is \(1\)-periodic and, in view of (4.4), belongs to the class \(S^*(\mathbb{N}/d, \mathbb{X}, C_0)\), where \(C_0 = \sup_x |F(P, x, \omega)|\) (see [9] for the definition of \(S^*(\mathbb{N}/d, \mathbb{X}, C_0)\)). Then (4.9) is a consequence of the classical Krylov-Safonov result about the continuity of solutions of uniformly elliptic pde. Since we do not know an exact reference for (4.9), we present below its proof.

**Lemma 4.2.** Let \(0 < \lambda < \Lambda\) and \(C_0 > 0\) be constants. There exist \(C = C(d, \lambda, \Lambda, d, C_0) > 0\) and \(\alpha = \alpha(d, \lambda, \Lambda, d, C_0) \in (0, 1)\) such that, any \(1\)-periodic \(u \in S^*(\lambda, \Lambda, C_0)\) satisfies \(\text{osc}(u) \leq C\) and \([u]_{C^{0, \alpha}} \leq C\).
Proposition 4.3. Let $\Sigma \subset \mathbb{R}^d$ be a set of zero measure and assume that $u \in C(\mathbb{R}^d)$ is a viscosity solution of the uniformly elliptic equation $F(D^2u, x) = 0$ in $\mathbb{R}^d \setminus \Sigma$. If, in addition, $u \in S^*(\lambda, \Lambda, d, C)$ in $\mathbb{R}^d$, for some $0 < \lambda < \Lambda$, then $u$ is a viscosity solution of $F(D^2u, x) = 0$ in $\mathbb{R}^d$.

5. The convergence rate for nonlinear elliptic equations

Here we show that it is possible to quantify the rate of convergence of $\overline{F}_L(\cdot, \omega)$ to $\overline{F}$. As in the viscous HJB problem, we assume that we know a rate for the convergence of the solution to the approximate cell problem to the ergodic constant $\overline{F}$.

For the sake of the presentation below and to simplify the argument it is more convenient to consider, for $L \geq 1$ and $P \in S^d$, the solution $v^L = v^L(\cdot; P, \omega)$ of

$$v^L + F(D^2v^L + P, Lx, \omega) = 0 \text{ in } \mathbb{R}^d. \quad (5.1)$$

Note that $v_L(x) := L^2v^L(L^{-1}x)$ solves the auxiliary problem

$$L^{-2}v_L + F(D^2v_L + P, x, \omega) = 0 \text{ in } \mathbb{R}^d.$$ 

In view of the stochastic homogenization, it is known that the $v^L$’s converge locally uniformly and a.s. to the unique solution $\overline{\sigma} = -\overline{F}(P)$ of

$$\overline{\sigma} + \overline{F}(D^2\overline{\sigma} + P) = 0 \text{ in } \mathbb{R}^d.$$ 

We assume that there exist nonincreasing rate maps $L \to \lambda(L)$ and $L \to c_2(L)$, which tend to 0 as $L \to +\infty$, such that

$$\mathbb{P}[\sup_{x \in B_5} |v^L(x, \cdot) + \overline{F}(P)| > \lambda(L)] \leq c_2(L). \quad (5.2)$$

Recall that such a rate was obtained in [10] under a strong mixing assumption on the random media—see at the beginning of the paper for the meaning of this. The recent contribution [4] shows that for “i.i.d” environments the rate is at least algebraic, that is $\lambda(L) = L^{-\overline{\rho}}$ for some $\overline{\rho} \in (0, 1)$.

In addition to the above assumption on the convergence rate, it also necessary to enforce the regularity condition (4.5) on $F$. Indeed we assume that there exists a constant $C > 0$ such that

$$(4.5) \text{ holds with } \rho(r) = Cr. \quad (5.3)$$
The periodic approximations of $F$ is exactly the same as in the previous section and the result is:

**Theorem 5.1.** Assume (4.6), (5.2) and (5.3) and set $\eta_L(L) = \lambda(L)^{\frac{1}{1+r}}$. Then there exists a constants $C > 0$ such that, for $L \geq 1$, 
\[
P[| - F(P) + F_L(P, \cdot)| > C \lambda(L)^{\frac{1}{r+1}}] \leq c_2(L).
\]

**Proof.** For any $L \geq 1$, let $v^L$ be the solution to (5.1) and $\chi_L$ a $L$–periodic corrector for $F_L(P, \omega)$, i.e., a solution to 
\[
F_L(D^2\chi_L + P, x, \omega) = F(P, \omega) \text{ in } \mathbb{R}^d.
\]
Without loss of generality we assume that $\chi_L(0, \omega) = 0$. Set $w(L, x, \omega) := L^{-2}\chi_L(Lx, \omega)$ and note that $w_L$ is $1$–periodic and solves 
\[
F_L(D^2w_L + P, Lx, \omega) = F(P, \omega) \text{ in } \mathbb{R}^d.	ag{5.4}
\]
It also follows from (4.9) that $\|w_L\| \leq C$ and $[w_L]_{0,\alpha} \leq C$, and we note that the $v^L$'s are bounded in $C^{0,\alpha}$ uniformly with respect to $L$.

From now on we fix $\lambda > 0$ and $\omega$ such that
\[
\sup_{x \in B_\delta} |v^L(x, \omega) + F(P)| \leq \lambda.	ag{5.5}
\]
The goal is to show that
\[
|F(P) - F_L(P, \omega)| \leq \lambda + C(\eta_L^{\frac{1}{r}} + \lambda \eta_L^{-2}).	ag{5.6}
\]
For this, we follow the proof of the convergence quantifying each step in an appropriate way. In what follows to simplify the expressions we suppress the dependence on $\omega$ which is fixed throughout the argument. Moreover since the proof is long we organize it in separate subsections.

**Construction of the minimum points $\bar{x}_0$ and $\hat{x}_0$:** Let $\bar{x}_0$ be a minimum point of $w_L$ in $\bar{Q}_1$; note that since $w_L$ is $1$–periodic, $\bar{x}_0$ is actually a minimum point of $w_L(\cdot)$ in $\mathbb{R}^d$. For $a, r, r_0 \in (0, 1)$ to be chosen below and $\xi \in \mathbb{R}^d$, we consider the map
\[
\Phi_\xi^0(x) := w^L(x) + \frac{a}{2}|x - \bar{x}_0|^2 + \langle \xi, x - \bar{x}_0 \rangle.
\]
The claim is that, if $\hat{x}_0$ is a minimum point of $\Phi_\xi^0$ with $\xi \in B_{r_0}$ and
\[
2r_0 \leq ar,
\]
then $\hat{x}_0 \in B_r(\bar{x}_0)$. Indeed, by the definition of $\hat{x}_0$ and $\bar{x}_0$,
\[
\Phi_\xi^0(\hat{x}_0) \leq \Phi_\xi^0(\bar{x}_0) = w^L(\bar{x}_0) \leq w^L(\hat{x}_0),
\]
hence,
\[
\frac{a}{2}|\hat{x} - \bar{x}_0|^2 + \langle \xi, \hat{x} - \bar{x}_0 \rangle \leq 0,
\]
and, in view of (5.7),
\[
|\hat{x}_0 - \bar{x}_0| \leq 2|\xi|/a \leq 2r_0/a \leq r.
\]
Next we consider two cases depending on whether $\hat{x}_0 \in Q_1$ or not.

**Case 1:** $\hat{x}_0 \in Q_1$. Let
\[
E_0 := \{\hat{x}_0 \in Q_1 \cap B_r(\bar{x}_0) : \text{there exists } \xi \in B_{r_0} \text{ such that } \Phi_\xi^0 \text{ has a minimum at } \hat{x}_0\}.
\]
Note that, by the definition of \( \hat{x}_0 \), \( w_L \) is touched from below at \( \hat{x}_0 \) by a parabola of opening \( a \in (0, 1) \). It then follows from the Harnack inequality that \( w_L \) is touched from above at \( \hat{x}_0 \) by a parabola of opening \( C \). This is a classical fact about uniformly elliptic second-order equations and we refer to \([11]\) for more details. It follows that \( w_L \) is differentiable at \( \hat{x}_0 \) and, in view of the choice of \( \hat{x}_0 \) for \( \Phi_{\xi}^0 \), \( Dw^L(\hat{x}_0) + a(\hat{x}_0 - \xi_0) + \xi = 0 \).

Hence \( \xi \) is determined from \( \hat{x}_0 \) by the relation \( \xi = \Psi^0(y) := -(Dw^L(\hat{x}_0) + a(\hat{x}_0 - \xi_0)) \).

Moreover, in view the above remark on the parabolas touching \( w_L \) from above and below, \( \Psi^0 \) is Lipschitz continuous on \( E^0 \) with a Lipschitz constant bounded by \( C \). We refer the reader to \([11]\) for the details of this argument.

**Case 2:** \( \hat{x}_0 \notin Q_1 \): If \( \hat{x}_0 \notin Q_1 \), then there exists \( z \in \mathbb{Z}^d \) such that \( \hat{x}_0 \in Q_1(z) \). Since \( \hat{x}_0 \in Q_r(\xi) \) with \( \xi \in Q_1 \) and \( r < 1 \), it follows that \( |z|_\infty = 1 \). Set \( \xi_z := \xi - z \), \( \hat{x}_z := \hat{x}_0 - z \in Q_1 \) (note that \( \hat{x}_z \in B_r(\xi_z) \)) and

\[ \Phi_{\xi}^z(x) = w^L(x) + \frac{a}{2}|x - \xi_z|^2 + \langle \xi, x - \xi_z \rangle. \]

In view of the periodicity of \( w_L \), \( \hat{x}_z \) is a minimum point of \( \Phi_{\xi}^z \).

Let \( \mathcal{Z} := \{ z \in \mathbb{Z}^d : |z|_\infty \leq 1 \} \). It is clear that \( \mathcal{Z} \) is a finite set and, if \( z \in \mathcal{Z} \), either \( |z|_\infty = 1 \) or \( z = 0 \). Also set \( E^z \) to be the set of points \( \hat{x}_z \in Q_1 \cap B_r(\xi_z) \) for which there exists \( \xi \in B_{r_0} \) such that \( \Phi_{\xi}^z \) has a minimum at \( \hat{x}_z \).

Arguing as in the previous case, we see that there is a Lipschitz map \( \Psi^z \) on \( E^z \) (with a uniform Lipschitz constant bounded) such that, if \( \hat{x}_z \in E^z \) and \( \xi = \Psi^z(\hat{x}_z) \), then \( \hat{x}_z \) is a minimum of \( \Phi_{\xi}^z \).

**The existence of interior minima.** It follows from the previous two steps that, for any \( \xi \in B_{r_0} \), there exist \( z \in \mathcal{Z} \) and \( \hat{x}_z \in E^z \) such that \( \xi = \Psi^z(\hat{x}_z) \). Hence, using that the \( \Psi^z \)'s are Lipschitz continuous with a uniform Lipschitz constant uniformly for \( z \in \mathcal{Z} \), we find

\[ |B_{r_0}| = \sum_{z \in \mathcal{Z}} |\Psi^z(E^z)| \leq \#(\mathcal{Z}) \max_z |\Psi^z(E^z)| \leq C \max_z |E^z|. \]

Therefore there must exist some \( z \in \mathcal{Z} \), which we fix from now on, such that

\[ |E^z| \geq r_0^d/C. \quad (5.8) \]

We now show that, for a suitable choice of the constants, the sets \( E^z \) and \( Q_{1-3\eta_L} \) have a nonempty intersection. For this we note that, since \( E^z \subset B_r(\xi_z) \cap Q_1 \), the claim holds true as soon as

\[ |E^z| + |B_r(\xi_z) \cap Q_{1-3\eta_L}| > |B_r(\xi_z) \cap Q_1|. \]

As

\[ |B_r(\xi_z) \cap Q_1| - |B_r(\xi_z) \cap Q_{1-3\eta_L}| = |B_r(\xi_z) \cap (Q_1 \setminus Q_{1-3\eta_L})| \leq C r^{d-1} \eta_L, \]

provided \( r \geq C \eta_L \), we conclude from (5.8), that if

\[ r_0^d \geq C r^{d-1} \eta_L, \quad (5.9) \]

then \( E^z \cap Q_{1-3\eta_L} \neq \emptyset \).

**The perturbed problem:** From now on we assume that (5.7) and (5.9) hold and, therefore, there exist (fixed) \( z \in \mathcal{Z} \), \( \xi \in B_{r_0} \) and \( \hat{x}_z \in Q_{1-3\eta_L} \cap B_r(\xi_z) \) such that \( \Phi_{\xi}^z \) has a minimum
The maximum principle: Since \( \hat{\xi} \) and \( \bar{\xi} \) are regular at \( \bar{x} \), we can use (5.5) and (5.10) to conclude that
\[
\Phi_\sigma(x, y) := v^L(x) - w_L(y) - \frac{a}{2}|y - \sigma_x|^2 - \frac{b}{2}|y - \hat{x}|^2 - \frac{|x - y|^2}{2\sigma} 
\]
and let \((\bar{x}, \bar{y})\) be a maximum point of \(\Phi_\sigma\) over \(Q_5 \times \mathbb{R}^d\). We claim that
\[
|\bar{y} - \hat{x}| \leq 2(\lambda b^{-1})^{\frac{1}{2}} \text{ and } |\bar{y} - \bar{x}| \leq C\sigma^{\frac{1}{1 - 2\alpha}}. \tag{5.10}
\]
Indeed, since \(\Phi_\sigma(\bar{x}, \bar{y}) \geq \Phi_\sigma(\hat{x}, \hat{z})\) and \(\Phi_\sigma(\hat{x}, \hat{z}) \leq \Phi_\sigma(\bar{y})\), in view of (5.5), we find
\[
\Phi_\sigma(\bar{x}, \bar{y}) \geq v^L(\hat{x}) - \Phi_\sigma(\hat{x}) \geq \overline{F}(P) - \lambda - \Phi_\sigma(\bar{y}) 
\geq v^L(\bar{x}) - 2\lambda - \Phi_\sigma(\bar{y}),
\]
and, therefore,
\[
\frac{b}{2}|\bar{y} - \hat{x}|^2 + \frac{|\bar{x} - \bar{y}|^2}{2\sigma} \leq 2\lambda.
\]
This gives the first inequality in (5.10). The maximality of \(\bar{x}\) in \(\Phi_\sigma(\cdot, \bar{y})\) and the H"older regularity of \(v^L\) gives the second inequality.

If we assume that
\[
2(\lambda b^{-1})^{\frac{1}{2}} \leq \eta_L, \tag{5.11}
\]
then, since \(\hat{x} \in Q_{1-3\eta_L}\) and (5.10) holds, it follows that \(\bar{y}\) belongs to \(Q_{1-2\eta_L}\). Moreover, for \(\sigma\) small enough, we still have by (5.10) that \(\bar{x} \in Q_2\). In particular, \((\bar{x}, \bar{y})\) is an interior maximum of \(\Phi_\sigma\) in \(Q_5 \times \mathbb{R}^d\).

**The maximum principle:** Since \((\bar{x}, \bar{y})\) is an interior maximum of \(\Phi_\sigma\), the maximum principle already used earlier states that there exist \(X, Y \in \mathbb{S}^d\) and \(p_x, p_y \in \mathbb{R}^d\) such that
\[
(p_x, X) \in \mathfrak{d}^{2+} v^L(\bar{x}), \quad (p_y, Y) \in \mathfrak{d}^{2-} w_L(\bar{y})
\]
and
\[
\begin{pmatrix}
X & 0 \\
0 & -Y - (a + b)I_d
\end{pmatrix} \leq \frac{3}{\sigma} \begin{pmatrix}
I_d & -I_d \\
-I_d & I_d
\end{pmatrix}.
\]
In view of (5.1) and (5.4) and since \(\bar{y} \in Q_{1-2\eta_L}\), which yields that \(F_L(\cdot, \bar{y}) = F(\cdot, \bar{y})\), evaluating the equations satisfied by \(v^L\) and \(w_L\) at \(\bar{x}\) and \(\bar{y}\) respectively we find
\[
v^L(\bar{x}) + F(X + P, L\bar{x}) \leq 0 \tag{5.12}
\]
and
\[
F(Y + P, L\bar{y}) \geq \overline{F}_L(P, \omega).
\]
From the uniform in \(x\) and \(\omega\) Lipschitz continuity of \(F\) with respect to \(P\), we get
\[
F(Y + (a + b)I_d + P, L\bar{y}) \geq \overline{F}_L(P, \omega) - C(a + b).
\]
Using (5.3) to estimate the difference between (5.12) and the above inequality, we obtain
\[
v^L(\bar{x}) + \overline{F}_L(P, \omega) \leq C\left(\frac{L^2|\bar{x} - \bar{y}|^2}{\sigma} + L|\bar{x} - \bar{y}| + a + b\right).
\]
Finally we use (5.5) and (5.10) to conclude that
\[
\overline{F}(P) + \overline{F}_L(P, \omega) \leq \lambda + C\left(L^2\sigma^{\alpha/(2 - \alpha)} + L\sigma^{1/(2 - \alpha)} + a + b\right).
\]
Letting $\sigma \to 0$, we get
\[
-\overline{F}(P) + F_L(P,\omega) \leq \lambda + C(a + b)
\] (5.13)
provided (5.5), (5.7), (5.9) and (5.11) hold.

The choice of the constants: In order for (5.11), (5.7) and (5.9) to hold, we choose respectively $b = 4\lambda\eta_L^{-2}$, $r = 1/2$, $r_0 = a/4$ and $a = C\eta_L^{\frac{1}{2}}$. We then have
\[
-\overline{F}(P) + F_L(P,\omega) \leq \lambda + C(\eta_L^{\frac{1}{2}} + \lambda\eta_L^{-2}).
\]
Arguing in a similar way, we can check that, under (5.5), we also have
\[
-\overline{F}(P) + F_L(P,\omega) \geq -\lambda - C(\eta_L^{\frac{1}{2}} + \lambda\eta_L^{-2}),
\]
which yields (5.6).

Combining (5.6) with the assumption (5.2) on the convergence rate, we find
\[
\mathbb{P}[| -\overline{F}(P) + F_L(P,\cdot)| > \lambda(L) + C(\eta_L^{\frac{1}{2}} + \lambda(L)\eta_L^{-2})] 
\leq \mathbb{P}[\sup_{x \in B_5} |v^L(x,\cdot) + \overline{F}(P)| > \lambda(L)] \leq c_2(L).
\]
The choice of $\eta_L(L) = (\lambda(L))^{\frac{2}{2+d+1}}$ gives the claim. \qed

References


