

Licensed to South China University of Technology. Prepared on Wed Mar 2 19:15:00 EST 2022 for download from IP 222.16.34.63.
License or copyright restrictions may apply to redistribution; see <https://www.ams.org/journal-terms-of-use>

[illegible]
$$\begin{aligned} (*) & \quad \exists \text{ a } C^1 \text{ map } \theta: \mathbb{R} \times \mathcal{N} \rightarrow \mathcal{N} \text{ s.t. } (\mathcal{B}(\mathbb{R}) \otimes \mathcal{F}, \mathcal{F})\text{-a.s. } \text{ab}_t(\cdot) \\ (**) & \quad \theta_0 = d_{\Omega}, \quad \text{d}(\cdot, \cdot)_{\mathcal{N}}, \text{ a.s. } d_{\theta_{t+s}} = \theta_t \circ \theta_s, \quad \text{a.s. } s, t \in \mathbb{R}; \\ (***) & \quad \theta_t \mathbb{P} = \mathbb{P} \quad \text{a.s. } t \in \mathbb{R}. \end{aligned}$$
$$\begin{aligned} (*) \quad & \mathbb{B} : (\mathcal{B}(\mathbb{R}^+) \otimes \mathcal{F} \otimes \mathcal{B}(\mathcal{H}), \mathcal{B}(\mathcal{H})) \rightarrow \mathcal{A} \text{ ab. Gr.} \\ (**) \quad & \mathbb{B}(t, \omega) := \mathbb{B}(t, \omega, \cdot) : \mathcal{H} \rightarrow \mathcal{H} \quad \text{a.c.c. c.l.f.} \quad \text{f. } \theta_t : \\ & \mathbb{B}(0, \omega) = \text{id}_{\mathcal{H}}, \quad \forall \omega \in \mathfrak{Q}, \end{aligned}$$

2.2. I

$$\begin{aligned} (*) \quad & S(0) = 0; \\ (**) \quad & \exists \text{ a } t \mapsto S(t)x \text{ c } \quad [0, \infty) \quad (\text{ac}) \quad x \in \mathcal{H}; \\ (***) \quad & \text{...} \end{aligned}$$

$$S(t)S(s) = \left(\int_0^{t+s} - \int_0^t - \int_0^s \right) S(\tau) d\tau.$$

Then for any $\lambda \in \mathbb{R}$ and $M \geq 1$, $\rho(A) \subset \rho(A_0)$ and

$$(2.1) \quad \|(\lambda I - A)^{-k}\|_{\mathcal{L}(\mathcal{H}_0)} \leq \frac{M}{(\lambda - \omega_A)^k} \quad \text{for } \lambda > \omega_A \text{ and } k \geq 1.$$

$$(2.2) \quad \lim_{\lambda \rightarrow \infty} (\lambda I - A)^{-1}x = 0, \quad \text{for } x \in \mathcal{H}.$$

And by [22], by (2.1) and (2.2) we have $A_0 \in \mathcal{A}(\mathcal{H})$ and $A \in \mathcal{A}(\mathcal{H})$. Add to (2.1) and (2.2) we have $A_0 \in \mathcal{A}(\mathcal{H})$ and $A \in \mathcal{A}(\mathcal{H})$. Add to (2.1) and (2.2) we have $A_0 \in \mathcal{A}(\mathcal{H})$ and $A \in \mathcal{A}(\mathcal{H})$.

$$(2.3) \quad \sigma(A) = \sigma(A_0),$$

by [18, Lemma 2.1]. Note that $\mathcal{H}_0$ is a closed subspace of $\mathcal{H}$ and $A_0|_{\mathcal{H}_0}$ is bounded. By [18, Proposition 3.5] we have $A_0|_{\mathcal{H}_0} \in \mathcal{A}(\mathcal{H}_0)$ and $A|_{\mathcal{H}_0} \in \mathcal{A}(\mathcal{H}_0)$.

2.5. Let $P_0 : \mathcal{H}_0 \rightarrow \mathcal{H}_0$ be a bounded linear projection, such that

$$P_0(\lambda I - A_0)^{-1} = (\lambda I - A_0)^{-1}P_0 \quad \text{for } \lambda > \omega_A$$

and

$$P_0\mathcal{H}_0 \subset D(A_0) \quad \text{with } A_0|_{P_0\mathcal{H}_0} \text{ bounded.}$$

Then there exists a unique bounded projection $P : \mathcal{H} \rightarrow \mathcal{H}$ satisfying

- (*) $P|_{\mathcal{H}_0} = P_0$;
- (**) $P(\mathcal{H}) \subset \mathcal{H}_0$;
- (***) $P(\lambda I - A)^{-1} = (\lambda I - A)^{-1}P$ for all $\lambda > \omega_A$.

Then we have $P \in \mathcal{A}(\mathcal{H})$ and $P \in \mathcal{A}(\mathcal{H})$.

2.6. A sequence $(S(t))_{t \geq 0}$ is called a $\mathcal{A}$ -process if

$$V^\infty(S, 0, t) = \left\{ \left\| \sum_{i=1}^n (S(t_i) - S(t_{i-1}))x_i \right\| \right\} < \infty,$$

where $x_i \in \mathcal{H}$ and $\|x_i\| = 1$ for $i \in \{1, \dots, n\}$. Then we have $V^\infty(S, 0, t) < \infty$ for all $t \geq 0$.

2.7. Let $\mathcal{C}_0(\mathbb{R}, \mathbb{R})$ be the space of continuous functions vanishing at infinity. Let $\mathcal{B}(\mathcal{C}_0(\mathbb{R}, \mathbb{R}))$ be the Borel σ -algebra on $\mathcal{C}_0(\mathbb{R}, \mathbb{R})$. Let $\mathcal{P}$ be a probability measure on $\mathcal{B}(\mathcal{C}_0(\mathbb{R}, \mathbb{R}))$.

$$(2.4) \quad dz = -zdt + d\omega,$$

where ω is a Brownian motion.

2.7.

- (1) There exists a $(\theta_t)_{t \in \mathbb{R}}$ -invariant set $\mathcal{P} \in \mathcal{B}(\mathcal{C}_0(\mathbb{R}, \mathbb{R}))$ of full measure with sublinear growth:

$$\lim_{t \rightarrow \pm\infty} \frac{|\omega(t)|}{|t|} = 0, \quad \forall \omega \in \mathcal{P}.$$

(H3) $F : \mathcal{H}_0 \rightarrow \mathcal{H}^*$ is bilinear, L^* is continuous, and

$$\|F(u_1) - F(u_2)\| \leq L\|u_1 - u_2\|, \quad \forall u_1, u_2 \in \mathcal{H}_0,$$

$$L^*(L^*u - L^*v) - L^*c = 0 \quad \text{and} \quad F(0) = 0.$$

B (H2), $\mathcal{H}_0 = \mathcal{H}_0^u \oplus \mathcal{H}_0^s$ and $\mathcal{H} = \mathcal{H}^u \oplus \mathcal{H}^s$.

$$\mathcal{H}_0 = \mathcal{H}_0^u \oplus \mathcal{H}_0^s,$$

Let $\mathcal{H}_0^u = P_0^u \mathcal{H}_0$ and $\mathcal{H}_0^s = P_0^s \mathcal{H}_0$. Then $\mathcal{H} = \mathcal{H}^u \oplus \mathcal{H}^s$. Let $P^u : \mathcal{H} \rightarrow \mathcal{H}^u$ and $P^s : \mathcal{H} \rightarrow \mathcal{H}^s$ be the orthogonal projections. Then $P^u = P^u|_{\mathcal{H}^u} = P^u|_{\mathcal{H}^s} = 0$, $P^s = P^s|_{\mathcal{H}^u} = P^s|_{\mathcal{H}^s} = \text{Id}$. Let $A^u = A|_{\mathcal{H}^u}$, $A^s = A|_{\mathcal{H}^s}$, $A_0^u = A|_{\mathcal{H}_0^u}$, $A_0^s = A|_{\mathcal{H}_0^s}$. Then $A^u = A^s = A$, $A_0^u = A_0^s = A_0$.

$$\mathcal{H} = \mathcal{H}^u \oplus \mathcal{H}^s.$$

Let $A_0^i = A_0|_{\mathcal{H}_0^i}$ for $i = u, s$. Then $A_0^i = \overline{D(A^i)}$ for $i = u, s$. Let $\mathcal{H}_0^u = \mathcal{H}^u \cap \mathcal{H}_0$ and $\mathcal{H}_0^s = \mathcal{H}^s \cap \mathcal{H}_0$. Let $A_0^u = A_0|_{\mathcal{H}_0^u}$ and $A_0^s = A_0|_{\mathcal{H}_0^s}$. Let $\varepsilon > 0$ and $\zeta > 0$ be such that $\varepsilon < \zeta$ and $\varepsilon < \zeta$.

$$(2.11) \quad C(\varepsilon, \zeta) = \frac{2\varepsilon \{1, e^{-\zeta\tau_\varepsilon}\}}{1 - e^{(\omega_A - \zeta)\tau_\varepsilon}}$$

Let $\tau_\varepsilon > 0$ be such that $MV^\infty(S_A, 0, \tau_\varepsilon) < \varepsilon$ and $\zeta > \omega_A$.

Then $\mathcal{H}_0^u = \mathcal{H}^u \cap \mathcal{H}_0$ and $\mathcal{H}_0^s = \mathcal{H}^s \cap \mathcal{H}_0$. Let $A_0^u = A_0|_{\mathcal{H}_0^u}$ and $A_0^s = A_0|_{\mathcal{H}_0^s}$. Let $\varepsilon > 0$ and $\zeta > 0$ be such that $\varepsilon < \zeta$ and $\varepsilon < \zeta$.

L **2.8.** The following assertions are valid:

(*) Assume (H1) and (H3) hold; equation (2.8) possesses a unique global integrated solution on $\mathcal{H}_0$ given by

$$(2.12) \quad v(t, \omega, x) = T(t)e^{\int_0^t z(\theta_\tau \omega) d\tau} x + \int_0^t T(t-r)e^{\int_r^t z(\theta_\tau \omega) d\tau} \times \lambda(\lambda I - A)^{-1} G(\theta_r \omega, v(r, \omega, x)) dr.$$

Moreover, this solution operator in (2.12) generates an RDS $\Pi : \mathbb{R}^+ \times \Omega \times \mathcal{H}_0 \rightarrow \mathcal{H}_0$.

(**) Assume (H1)–(H3) hold and for some:

$$(2.7) \quad b = L(a - P(d, T))^{-1} N(a \| H_0, \| \cdot \|) : a \in Ba \text{ ac}, d \in b, v(t, \omega, x) \in \mathcal{H}_0$$

$$\mathcal{C}_{\gamma}^{-}(\mathbb{R}^{-}; \mathcal{H}_0) = \left\{ \varphi \in \mathcal{C}((-\infty, 0], \mathcal{H}_0) \mid \sup_{t \in (-\infty, 0]} e^{-\gamma t - \int_0^t z(\theta_{\tau} \omega) d\tau} \|\varphi(t)\| < +\infty \right\}$$

$$\begin{aligned} \mathcal{W}^{ss}(x, \omega) &= \{x \in \mathcal{H}_0 \mid v(t, \omega, x) - v(t, \omega, x) \in \mathcal{C}_\gamma^+(\mathbb{R}^+; \mathcal{H}_0)\}, \\ \mathcal{W}^{uu}(x, \omega) &= \{x \in \mathcal{H}_0 \mid v(t, \omega, x) - v(t, \omega, x) \in \mathcal{C}_\gamma^-(\mathbb{R}^-; \mathcal{H}_0)\}. \end{aligned}$$

$$(3.1) \quad \|(S_A \diamond G_x(v))(t)\| \leq C(\beta, \gamma) \int_0^t \tau e^{\gamma(t-\tau) + \int_\tau^t z(\theta_\tau \omega) d\tau} \|G(\theta_\tau \omega, v(\tau, \omega, x))\| d\tau,$$

[illegible]

3.1. Assume **(H1)**–**(H3)** hold. If the gap condition

$$(3.2) \quad KL \left(C(\beta, \gamma) \|P^s\|_{\mathcal{L}(\mathcal{H})} + \frac{\|P^u\|_{\mathcal{L}(\mathcal{H})}}{\alpha - \gamma} \right) < 1,$$

is satisfied, then there exists a Lipschitz invariant stable foliation for (2.8) whose leaf is given by

$$\mathcal{W}^{ss}(x, \omega) = \{\eta + I^s(\omega, \eta, x) | \eta \in \mathcal{H}_0^s\},$$

where $\mathbf{x} \in \mathcal{H}_0$ and $l^s(\omega, \eta, \mathbf{x})$ is measurable in $(\omega, \eta, \mathbf{x})$ and Lipschitz continuous in η with

$$Lip\ I^s(\omega, \cdot, x) \leq \frac{K^2 L \|P^s\|_{\mathcal{L}(\mathcal{H})} \|P^u\|_{\mathcal{L}(\mathcal{H})}}{(\alpha - \gamma) \left[1 - KL \left(C(\beta, \gamma) \|P^s\|_{\mathcal{L}(\mathcal{H})} + \frac{\|P^u\|_{\mathcal{L}(\mathcal{H})}}{\alpha - \gamma} \right) \right]}.$$

Moreover, if

$$(3.3) \quad (K+1)KL \left(C(\beta, \gamma) \|P^s\|_{\mathcal{L}(\mathcal{H})} + \frac{\|P^u\|_{\mathcal{L}(\mathcal{H})}}{\alpha - \gamma} \right) < 1,$$

then $\mathcal{W}^{ss}(x, \omega) \cap \mathcal{M}^u(\omega)$ contains a unique point. Furthermore, $\hat{\mathcal{W}}^{ss}(x, \omega) = {}^{-1}(\mathcal{W}^{ss}(x, \omega), \omega)$ is a leaf of invariant stable foliation for the RDS generated by (2.7).

Proof. Take $x \in \mathcal{W}^{ss}(x, \omega)$ and $\psi(0) = x - x$. Then

Step 1. We claim that $x \in \mathcal{W}^{ss}(x, \omega)$ and $\psi(0) = x - x$. Let $\psi(\cdot) \in \mathcal{C}_\gamma^+(\mathbb{R}^+; \mathcal{H}_0)$ and $\psi(0) = x - x$. Then

$$(3.4) \quad \begin{aligned} \psi(t) &= T_{A_0^s}(t) e^{\int_0^t z(\theta_\tau \omega) d\tau} \eta + P_0^s(S_A \diamond G_x^\eta(v, \psi))(t) \\ &\quad + \int_{+\infty}^t e^{A_0^u(t-r) + \int_r^t z(\theta_\tau \omega) d\tau} P^u G(\theta_r \omega, v(r, \omega, x), \psi(r)) dr, \end{aligned}$$

$$P_0^s \eta = P_0^s(x - x) \text{ and}$$

$$G(\theta_r \omega, v(r, \omega, x), \psi(r)) = G(\theta_r \omega, v(r, \omega, x) + \psi(r)) - G(\theta_r \omega, v(r, \omega, x)),$$

$$(S_A \diamond G_x^\eta(v, \psi))(t) = (S_A \diamond G_x(v + \psi))(t) - (S_A \diamond G_x(v))(t).$$

Take $x \in \mathcal{W}^{ss}(x, \omega)$, then $\psi(t) = v(t, \omega, x) - v(t, \omega, x)$. Using (2.12), for $0 < t < \infty$ we have

$$P^s v(t, \omega, x) = T_{A_0^s}(t) e^{\int_0^t z(\theta_\tau \omega) d\tau} P_0^s$$

[illegible]

$$J^s(\psi, \omega, \eta, x) = T_{A_0^s}(t) e^{\int_0^t z(\theta_\tau \omega) d\tau} \eta + P_0^s(S_A \diamond G_x^\eta(v, \psi))(t) \\ - \int_t^{+\infty} e^{A_0^u(t-r) + \int_r^t z(\theta_\tau \omega) d\tau} P^u G(\theta_r \omega, v(r, \omega, x), \psi(r)) dr.$$

$$\begin{aligned}
& e^{-\gamma t - \int_0^t z(\theta_\tau \omega) d\tau} \|J^s(\psi, \omega, \eta, x)\| \\
& \leq K \|\eta\| + C(\beta, \gamma) \|P^s\|_{\mathcal{L}(\mathcal{H})} e^{-\gamma r - \int_0^t z(\theta_\tau \omega) d\tau + \int_r^t z(\theta_\tau \omega) d\tau} \\
& \quad \times \|G(\theta_r \omega, \nu(r, \omega, x), \psi(r))\| + K \|P^u\|_{\mathcal{L}(\mathcal{H})} \int_t^{+\infty} e^{-\gamma t - \int_0^t z(\theta_\tau \omega) d\tau} \\
& \quad \times e^{\alpha(t-r) + \int_r^t z(\theta_\tau \omega) d\tau} \|G(\theta_r \omega, \nu(r, \omega, x), \psi(r))\| dr \\
& \leq K \|\eta\| + LC(\beta, \gamma) \|P^s\|_{\mathcal{L}(\mathcal{H})} \|\psi\|_\gamma^+ + KL \|P^u\|_{\mathcal{L}(\mathcal{H})} \int_t^{+\infty} e^{(\alpha-\gamma)(t-r)} dr \|\psi\|_\gamma^+ \\
& \leq K \|\eta\| + KL \left(C(\beta, \gamma) \|P^s\|_{\mathcal{L}(\mathcal{H})} + \frac{\|P^u\|_{\mathcal{L}(\mathcal{H})}}{\alpha - \gamma} \right) \|\psi\|_\gamma^+,
\end{aligned}$$

$$\psi, \psi \in C_{\gamma}^{+}(\mathbb{R}^{+}; \mathcal{H}_0), \quad J^s(\cdot, \omega, \eta, x) = C_{\gamma}^{+}(\mathbb{R}^{+}; \mathcal{H}_0) \rightarrow F$$

$$\|J^s(\psi, \omega, \eta, x) - J^s(\psi, \omega, \eta, x)\|_{\gamma}^{+} \leq KL \left(C(\beta, \gamma) \|P^s\|_{\mathcal{L}(\mathcal{H})} + \frac{\|P^u\|_{\mathcal{L}(\mathcal{H})}}{\alpha - \gamma} \right) \|\psi - \psi\|_{\gamma}^{+}.$$

$$\begin{aligned} & \text{The } J^s(\cdot, \omega, \eta, x) \text{ is a } C^s \text{ function on } (0, \infty) \times \mathbb{R}^d \times \mathbb{R}^d \times \mathbb{R}^d \text{ satisfying} \\ & \text{B} \quad J^s(\cdot, \omega, \eta, x) \text{ is a } C^s \text{ function on } (0, \infty) \times \mathbb{R}^d \times \mathbb{R}^d \times \mathbb{R}^d \text{ satisfying} \\ & \psi^*(\cdot, \omega, \eta, x) \in S_\gamma(J^s : C_\gamma^+(\mathbb{R}^+; \mathcal{H}) \rightarrow C_\gamma^+(\mathbb{R}^+; \mathcal{H}_0)) \text{ and} \end{aligned}$$

$$J^s(\psi^*)(t) = P_0^s(S_A \diamond G_x^\eta(v, \psi^*)) (t) \\ + \int_{+\infty}^t e^{A_0^u(t-r)} \int_r^t z(\theta_{\tau}\omega) d\tau P^u G(\theta_r\omega, v(r, \omega, x), \psi^*(r)) dr.$$

$$F = \begin{pmatrix} I - J \\ ad_a L^{-1} c^T \end{pmatrix}, \quad G = \begin{pmatrix} c^T(a-d)^{-1}(I-J)^{-1}L^{-1}c^T \\ \eta^T Na + \eta_1, \eta_2 \in \mathcal{H}_0^s \end{pmatrix}$$

$$(3.5) \quad \|\psi^*(t, \omega, \eta_1, x) - \psi^*(t, \omega, \eta_2, x)\|_{\gamma}^+ \leq \frac{K}{1 - L\|J\|} \|\eta_1 - \eta_2\|.$$

$$B_{\text{d}}(\cdot, \psi^*(0, \eta, x)) \in \mathcal{B}_{\text{d}}(\mathbb{H}, \mathcal{H}). \quad (9)$$

Step 5. We define $\tilde{v}(\tau, \omega, \cdot) = v(\tau, \omega, \cdot)$. It follows from Lemma 4.1 that $\tilde{v}(\tau, \omega, \cdot) \in C^{\alpha}_{\gamma}(\mathbb{R}^{+}; \mathcal{H}_0)$, $\forall \tau \geq 0$. Moreover, we have $\tilde{v}(\tau, \omega, \cdot) - v(\tau, \omega, \cdot) \in C^{\alpha}_{\gamma}(\mathbb{R}^{+}; \mathcal{H}_0)$, $\forall \tau \geq 0$.

$$v(t+\tau, \omega, z) = v(t, \theta_\tau \omega, v(\tau, \omega, z)) \quad \text{a.s. } z \in \mathcal{H}_0, \quad v(\tau, \omega, x) \in \mathcal{W}^{ss}(v(\tau, \omega, x), \theta_\tau \omega).$$

$$v(\tau, \omega, x) \in \mathcal{W}^{ss}(v(\tau, \omega, x), \theta_\tau \omega).$$

Step 6. We define $\hat{\mathcal{W}}^{ss}(x, \omega) = \pi^{-1}(\mathcal{W}^{ss}(x, \omega), \omega)$. By (2.7),

$$\begin{aligned} u(t, \omega, \hat{\mathcal{W}}^{ss}(x, \omega)) &= \pi^{-1}(v(t, \omega, \hat{\mathcal{W}}^{ss}(x, \omega)), \theta_t \omega) \\ &= \pi^{-1}(v(t, \omega, \mathcal{W}^{ss}(x, \omega)), \theta_t \omega) \\ &\subset \pi^{-1}(\mathcal{W}^{ss}(v(t, \omega, x), \theta_t \omega), \theta_t \omega) \\ &\subset \hat{\mathcal{W}}^{ss}(v(t, \omega, x), \theta_t \omega). \end{aligned}$$

Now let $x_i \in \hat{\mathcal{W}}^{ss}(x, \omega)$, $y_i \in \mathcal{W}^{ss}(x, \omega)$ and $x_i = e^{z(\omega)} y_i$ for $i = 1, 2$. Then $u(t, \omega, x_1) - u(t, \omega, x_2) = e^{z(\omega)}(v(t, \omega, y_1) - v(t, \omega, y_2))$. Note that $t \mapsto z(\omega)$ is a bounded function. By Lemma 2.5, there exists a constant C such that $|z(\omega)| \leq C$. Therefore, $u(t, \omega, x_1) - u(t, \omega, x_2) \in \hat{\mathcal{W}}^{ss}(x, \omega)$. By (2.7), $\hat{\mathcal{W}}^{ss}(x, \omega)$ is invariant under the flow $\pi^{-1} \circ \theta_t \circ \pi$.

$$\begin{aligned} \hat{\mathcal{W}}^{ss}(x, \omega) &= \{ \pi^{-1}(\eta + I^s(\omega, \eta, x), \omega) | \eta \in \mathcal{H}_0^s \} \\ &= \{ e^{z(\omega)}(\eta + I^s(\omega, \eta, x)) | \eta \in \mathcal{H}_0^s \} \\ &= \{ \eta + e^{z(\omega)} I^s(\omega, e^{-z(\omega)} \eta, x) | \eta \in \mathcal{H}_0^s \}. \end{aligned}$$

Therefore, $\hat{\mathcal{W}}^{ss}(x, \omega)$ is invariant under the flow $\pi^{-1} \circ \theta_t \circ \pi$. $\square$

As a consequence, we have the following proposition.

3.2. Under the assumptions of Theorem 3.1, there exists a Lipschitz invariant unstable foliation for (2.8) whose leaf is given by

$$\mathcal{W}^{uu}(x, \omega) = \{ \eta + I^u(\omega, \eta, x) | \eta \in \mathcal{H}_0^u \},$$

where $x \in \mathcal{H}_0$ and $I^u(\omega, \eta, x)$ is measurable in (ω, η, x) and Lipschitz continuous in η . Moreover, $\mathcal{W}^{uu}(x, \omega) \cap \mathcal{M}^s(\omega)$ contains a unique point and $\hat{\mathcal{W}}^{uu}(x, \omega) = \pi^{-1}(\mathcal{W}^{uu}(x, \omega), \omega)$ is a leaf of invariant unstable foliation for the RDS generated by (2.7).

Proof. We define $\mathcal{C}_\gamma(\mathbb{R}^+; \mathcal{H}_0)$ as the space of continuous functions $\gamma: \mathbb{R}^+ \rightarrow \mathcal{H}_0$ such that $\|\gamma\|_\gamma < \infty$. By (3.4), it follows that

$$\begin{aligned} \psi(t) &= e^{A_0^u(t)} e^{\int_0^t z(\theta_\tau \omega) d\tau} \eta + \int_0^t e^{A_0^u(t-r) + \int_r^t z(\theta_\tau \omega) d\tau} P^u G(\theta_r \omega, v(r, \omega, x), \psi(r)) dr \\ &\quad + \lim_{s \rightarrow \infty} \int_{-\infty}^s T_{A_0^s}(t-r) e^{\int_r^t z(\theta_\tau \omega) d\tau} \lambda(\lambda I - A)^{-1} G(\theta_r \omega, v(r, \omega, x), \psi(r)) dr. \end{aligned}$$

We claim that $\psi(t) \in \hat{\mathcal{W}}^{uu}(x, \omega)$ for all $t \geq 0$. By (3.1),

4. ILLUSTRATIVE EXAMPLE

$$\begin{aligned}
 & \text{Consider the stochastic partial differential equation} \\
 (4.1) \quad & \begin{cases} \frac{\partial u(t, x)}{\partial t} = \left(\frac{\partial^2 u(t, x)}{\partial x^2} + \delta u(t, x) + f(u(t, x)) \right) dt + u(t, x) \circ dW(t), \\ -\frac{\partial u(t, 0)}{\partial x} = g_0(u(t, \cdot)), \\ \frac{\partial u(t, 1)}{\partial x} = g_1(u(t, \cdot)), \\ u(0, \cdot) = u_0 \in L^2(0, 1), \end{cases} \\
 & \text{for } t > 0, x \in (0, 1), \delta > 0, f : L^2(0, 1) \rightarrow L^2(0, 1) \text{ and } g_0, g_1 : L^2(0, 1) \rightarrow \\
 & \mathbb{R} \text{ are Lipschitz continuous functions, } u_0 \in L^2(0, 1) \text{ and } g_0, g_1 \in L^2(0, 1). \text{ If } dW(t) \\
 & \text{is a Brownian motion, then } u(t, x) \text{ is a } L^2\text{-valued stochastic process on } (0, 1). \text{ If } dW(t)
 \end{aligned}$$

$$\begin{aligned}
& \mathcal{H}_0: I \\
& \delta \neq \pi k \\
& k \in \mathbb{N}. I \\
& \alpha = \lambda^+ - \Pi^* a \text{ d } \beta = \lambda^- + \Pi^* \\
& \Pi^* > 0 \\
& f(0) = g_0(0) = g_1(0) = 0 \\
& 3.1 \text{ a d } 3.2 \text{ a } (a \text{ } cab \text{ } ca \text{ } \\
& (4.1).
\end{aligned}$$

1. A. I. Stepanov, *Resolvent positive operators and integrated semigroups*, *Math. Notes*, 1984.
2. A. I. Stepanov, *Math. Notes*, 1984.

- 17 . . . , *On semilinear Cauchy problems with non-dense domain*, *A* . . .
D . . . E *J* . . . **14** (2009), . . . 11-12, 1041–1084. . . 2560868
- 18 . . . , *Center manifolds for semilinear equations with non-dense domain and applications to Hopf bifurcation in age structured models*, . . . *A* . . .
. . . **202** (2009), . . . 951, . . . +71, D . . . 10.1090/ . . . 0065-9266-09-00568-7. . . 2559965
- 19 . . . , *Variation of constants formula and exponential dichotomy for non autonomous non densely defined Cauchy problems*, . . . , *arXiv:1608.07079*, 2016.
- 20 . . . E . . . A. . . . , *The stable manifold theorem for stochastic differential equations*, *A* . . . **27** (1999), . . . 2, 615–652, D . . .
10.1214/ . . . /1022677380. . . 1698943
- 21 . . . E . . . A. . . . , *The stable manifold theorem for semilinear stochastic evolution equations and stochastic partial differential equations*,
. . . *A* . . . **196** (2008), . . . 917, . . . +105, D . . . 10.1090/ . . . /0917. . . 2459571
- 22 A *Random invariant manifolds for ill-posed stochastic evolution equations*,
. . . D . . . **20** (2020), . . . 2, 2050013, 31, D . . . 10.1142/ . . . 0219493720500136. . . 4080161
- 23 D . . . *Characteristic exponents and invariant manifolds in Hilbert space*, *A* . . .
. . . (2) **115** (1982), . . . 2, 243–290, D . . . 10.2307/1971392. . . 647807
- 24 B *A random fixed point theorem and the random graph transformation*, . . .
. . . *A* . . . **225** (1998), . . . 1, 91–113, D . . . 10.1006/ . . . 1998.6008. . . 1639297
- 25 *Wong-Zakai approximations and center manifolds of stochastic differential equations*, . . . D . . . E *J* . . . **263** (2017), . . . 8, 4929–4977, D . . .
10.1016/ . . . 2017.06.005. . . 3680943
- 26 *The Wong-Zakai approximations of invariant manifolds and foliations for stochastic evolution equations*, . . . D . . . E *J* -
. . . **266** (2019), . . . 8, 4568–4623, D . . . 10.1016/ . . . 2018.10.008. . . 3912728
- 27 . . . , *Semiflows generated by Lipschitz perturbations of non-densely defined operators*, D E *J* (. . . 6-350.9(- . . .)7 334497 . . . (. . .) /F2 . . .) /F2 . . . D . . . 25780710730560.002