

**G-MEAN RANDOM ATTRACTORS FOR COMPLEX  
GINZBURG-LANDAU EQUATIONS WITH  
PROBABILITY-UNCERTAIN INITIAL DATA\***

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**Abstract.**  $(??)L_G^2(\Omega, L^2(\mathbb{R}))L_G^2(\Omega, L_\sigma^2(\mathbb{R}))$

**Keywords.**

**AMS subject classifications.**

**1. Introduction**  $\mathbb{R}$

$$\begin{cases} \frac{\partial u}{\partial t} = (\lambda + i\alpha)\Delta u - \rho u - (\kappa + i\beta)|u|^2 u + f(x, t), x \in \mathbb{R}, t > \tau, \\ u(x, \tau) = u_\tau(x), x \in \mathbb{R}, \end{cases} \quad (1.1)$$

$\tau \in \mathbb{R} u_\tau \in L_G^2(\Omega, L^2(\mathbb{R})) u(x, t) i\lambda, \alpha, \rho, \kappa, \beta \lambda, \rho, \kappa > 0 f L_{loc}^2(\mathbb{R}, L^2(\mathbb{R}))$

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??? $\mathbb{R}$

? $L_G^2(\Omega, L^2(\mathbb{R}))(\Omega, \mathcal{H}, \hat{\mathbb{E}}, \mathcal{F})(\Omega, \mathcal{H}, \hat{\mathbb{E}}, \mathcal{F}, \mathcal{F}_t) f??$

$(??)L_G^2(\Omega, L_\sigma^2(\mathbb{R}))????L_G^2(\Omega, L^2(\mathbb{R}))L_G^2(\Omega, L_\sigma^2(\mathbb{R}))\sigma > \frac{1}{2}L_G^2(\Omega, L_\sigma^2(\mathbb{R}))f(x, t)L_G^2(\Omega, L_\sigma^2(\mathbb{R}))$ ■

$L_G^2(\Omega, L^2(\mathbb{R}))$

????(??) $L_G^2(\Omega, L^2(\mathbb{R}))$ (??) $L_G^2(\Omega, L^2(\mathbb{R}))L_G^2(\Omega, L_\sigma^2(\mathbb{R}))????$

$\|\cdot\|_{L^p(\mathbb{R})} \langle \cdot, \cdot \rangle_{L^p(\mathbb{R})} L^p(\mathbb{R}) p = 2L^p(\mathbb{R})$

**2. Preliminaries**  $(\Omega, \mathcal{F})\mathcal{H}(\Omega, \mathcal{F})\varphi(\xi_1, \xi_2, \dots, \xi_n) \in \mathcal{H}\xi_1, \xi_2, \dots, \xi_n \in \mathcal{H}\varphi \in C_{l, Lip}(\mathbb{R}^n)$ ■

$C_{l, Lip}(\mathbb{R}^n)\varphi$

$$|\varphi(x) - \varphi(y)| \leq C(1 + |x|^m + |y|^m)|x - y| \text{ for } x, y \in \mathbb{R}^n,$$

$C > 0 m \in \mathbb{N}\varphi$

DEFINITION 2.1. A sublinear expectation  $\hat{\mathbb{E}}$  on  $\mathcal{H}$  is a functional  $\hat{\mathbb{E}}: \mathcal{H} \rightarrow \mathbb{R}$  satisfying the following properties: for all  $\xi, \zeta \in \mathcal{H}$ ,

(i) **Monotonicity:** if  $\xi \geq \zeta$ , then  $\hat{\mathbb{E}}[\xi] \geq \hat{\mathbb{E}}[\zeta]$ ;

(ii) **Constant preserving:**  $\hat{\mathbb{E}}[c] = c$ ;

(iii) **Sub-additivity:**  $\hat{\mathbb{E}}[\xi + \zeta] \leq \hat{\mathbb{E}}[\xi] + \hat{\mathbb{E}}[\zeta]$ ;

(iv) **Positive homogeneity:**  $\hat{\mathbb{E}}[\lambda\xi] = \lambda\hat{\mathbb{E}}[\xi]$  for  $\lambda \geq 0$ .

The triple  $(\Omega, \mathcal{H}, \hat{\mathbb{E}})$  is called a sublinear expectation space.

DEFINITION 2.2. A set function  $\mathbb{C}$  on  $\mathcal{F}$  is called a capacity if it satisfies

(i)  $\mathbb{C}(\emptyset) = 0, \mathbb{C}(\Omega) = 1$ ;

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**G-MEAN RANDOM ATTRACTORS FOR COMPLEX GINZBURG-LANDAU EQUATION**

A capacity  $\mathbb{C}$  is said to be sub-additive if it satisfies  $\mathbb{C}(A \cup B) \leq \mathbb{C}(A) + \mathbb{C}(B)$ .

DEFINITION 2.3. Given a capacity  $\mathbb{C}$ , a set  $A \in \mathcal{F}$  is said to be polar if  $\mathbb{C}(A) = 0$ . A property is said to hold quasi-surely (q.s.) if it holds outside a polar set.

$$(\Omega, \mathcal{H}, \hat{\mathbb{E}})\mathbb{C}(A) := \hat{\mathbb{E}}(I_A) \forall A \in \mathcal{F} \mathbb{C} \mathbb{E}_P : \mathcal{H} \rightarrow \mathbb{R} P \in \mathcal{P}$$

$$\hat{\mathbb{E}}[u] = \sup_{P \in \mathcal{P}} \mathbb{E}_P[u], u \in \mathcal{H}. \quad (2.1)$$

$$L_G^0(\Omega, X)(\mathcal{F}, \mathcal{B}(X))X \|\cdot\|_X \mathcal{L}^2 := \{u \in L_G^0(\Omega, X) : \hat{\mathbb{E}}[\|u\|_X^2] < \infty\} \mathcal{N}^2 := \{u \in L_G^0(\Omega, X) : \hat{\mathbb{E}}[\|u\|_X^2] = 0\} L_G^2(\Omega, X) := \mathcal{L}^2 / \mathcal{N}^2 L_G^2(\Omega, X) \|u\|_{L_G^2} := (\hat{\mathbb{E}}[\|u\|_X^2])^{\frac{1}{2}}$$

$$(\Omega, \mathcal{H}, \hat{\mathbb{E}}, \mathcal{F})(\Omega, \mathcal{H}, \hat{\mathbb{E}}, \mathcal{F}, \mathcal{F}_t) \mathfrak{X} := L_G^2((\Omega, \mathcal{H}, \hat{\mathbb{E}}, \mathcal{F}); X) = \{\phi \mid \phi \text{ is } \mathcal{F}\text{-measurable and } \hat{\mathbb{E}}[\|\phi\|_X^2] < \infty\} \mathbb{R}_{\geq}^2 := \{(t, t_0) \in \mathbb{R}^2 : t \geq t_0\}$$

DEFINITION 2.4. A family of mappings  $\Phi = \{\Phi(t, t_0, \xi_0) : (t, t_0) \in \mathbb{R}_{\geq}^2\}$  on nonlinear expectation space is called a  $G$ -mean square random dynamical system over  $(\Omega, \mathcal{H}, \hat{\mathbb{E}}, \mathcal{F})$ , if the mapping  $\Phi(t, t_0, \cdot) : \mathfrak{X} \rightarrow \mathfrak{X}$ ,  $(t, t_0) \in \mathbb{R}_{\geq}^2$  satisfies:

- (i) **Initial value property:**  $\Phi(t_0, t_0, \xi_0) = \xi_0$  for any  $\xi_0 \in \mathfrak{X}$  and  $t_0 \in \mathbb{R}$ ;
- (ii) **Two-parameter semigroup property:**  $\Phi(t_2, t_0, \xi_0) = \Phi(t_2, t_1, \Phi(t_1, t_0, \xi_0))$  for every  $\xi_0 \in \mathfrak{X}$  and  $(t_2, t_1), (t_1, t_0) \in \mathbb{R}_{\geq}^2$ ;
- (iii) **Continuity property:**  $(t, t_0, \xi_0) \mapsto \Phi(t, t_0, \xi_0)$  is continuous in the space  $\mathbb{R}_{\geq}^2 \times \mathfrak{X}$ .

DEFINITION 2.5. A family  $K = \{K(t)\}_{t \in \mathbb{R}}$  of nonempty subsets of  $\mathfrak{X}$  for each  $t \in \mathbb{R}$  is said to be  $\Phi$ -invariant if

$$\Phi(t, t_0, K(t_0)) = K(t), \quad \text{for all } (t, t_0) \in \mathbb{R}_{\geq}^2,$$

and  $\Phi$ -positively invariant if

$$\Phi(t, t_0, K(t_0)) \subseteq K(t), \quad \text{for all } (t, t_0) \in \mathbb{R}_{\geq}^2.$$

$$D = \{D(t) \subseteq \mathfrak{X} : t \in \mathbb{R}\} \lambda > 0 \quad \lim_{t \rightarrow -\infty} e^{\lambda t} \|D(t)\|_{\mathfrak{X}}^2 = 0, \quad (2.2)$$

$$\|D(t)\|_{\mathfrak{X}}^2 = \sup_{u \in D(t)} \hat{\mathbb{E}}[\|u\|_X^2] \cdot D r \hat{\mathbb{E}}[\|u(t)\|_X^2] \leq r t \in \mathbb{R} u(t) \in D(t) \in D$$

$$\mathcal{D} = \{D = \{D(t) \subseteq \mathfrak{X} : D(t) \neq \emptyset \text{ bounded}, t \in \mathbb{R}\} : D \text{ satisfies } (??)\}.$$

DEFINITION 2.6. A family  $K = \{K(t)\}_{t \in \mathbb{R}} \in \mathcal{D}$  is called a  $\mathcal{D}$ -pullback absorbing family for  $\Phi$  if for each  $t \in \mathbb{R}$  and  $D \in \mathcal{D}$ , there exists  $T' = T'(t, D) > 0$  such that

$$\Phi(t, t-s, D(t-s)) \subseteq K(t), \quad s \geq T'.$$

REMARK 2.1. Compared with [?, ?], in this paper, the absorbing family for  $G$ -mean random dynamical system  $\Phi$  is not required to be uniformly bounded. Obviously,  $D$  is uniformly bounded, which implies that it satisfies (??). This shows that a uniformly bounded family of nonempty closed subsets  $D = \{D(t)\}_{t \in \mathbb{R}}$  belongs to  $\mathcal{D}$ . Therefore, the requirement conditions of absorbing set are weaker than those literature [?, ?].

DEFINITION 2.7. A family  $\mathcal{A} = \{\mathcal{A}(t)\}_{t \in \mathbb{R}}$  is called a  $\mathcal{D}$ -pullback  $G$ -mean random attractor for  $\Phi$  in  $\mathfrak{X}$  if the following conditions are fulfilled:

- (i)  $\mathcal{A}(t)$  is a nonempty compact subset of  $\mathfrak{X}$  for each  $t \in \mathbb{R}$ ;
- (ii)  $\mathcal{A}$  is  $\Phi$ -invariant, i.e.,  $\Phi(t, t_0, \mathcal{A}(t_0)) = \mathcal{A}(t)$ , for all  $(t, t_0) \in \mathbb{R}_{\geq}^2$ ;

$$\lim_{s \rightarrow +\infty} d(\Phi(t, t-s, D(t-s)), \mathcal{A}(t)) = 0,$$

where  $d(A, B) := \sup_{x \in A} \inf_{y \in B} \|x - y\|_{\mathfrak{X}}$  is the Hausdorff semi-distance, for any  $A, B \subseteq \mathfrak{X}$ .

$\mathcal{D}$

LEMMA 2.1 ([?] Gagliardo-Nirenberg's inequality). Let  $u \in L^q(\mathbb{R})$  and its derivatives of order  $m$ ,  $D^m u \in L^r(\mathbb{R})$ ,  $1 \leq q, r \leq \infty$ . For the derivatives  $D^j u$ ,  $1 \leq j < m$ , there exists  $c = c(m, j, q, r, \theta)$  such that

$$\|D^j u\|_{L^p(\mathbb{R})} \leq c \|D^m u\|_{L^r(\mathbb{R})}^\theta \|u\|_{L^q(\mathbb{R})}^{1-\theta},$$

where  $\frac{1}{p} = j + \theta(\frac{1}{r} - m) + (1 - \theta)\frac{1}{q}$ , for all  $\theta$  in the interval  $\frac{j}{m} \leq \theta \leq 1$ .

LEMMA 2.2 ([?]). For any  $-1 < \mu < +\infty$  and  $x, y \in \mathbb{C}$ , the following inequality holds

$$|\operatorname{Im}(\bar{x} - \bar{y})(|x|^\mu x - |y|^\mu y)| \leq \frac{\mu}{2\sqrt{\mu+1}} \operatorname{Re}(\bar{x} - \bar{y})(|x|^\mu x - |y|^\mu y).$$

### 3. Existence and uniqueness of solutions for system (??) (??)( $\Omega, \mathcal{H}, \hat{\mathbb{E}}$ )(??) (??)

DEFINITION 3.1. Let  $\tau \in \mathbb{R}$  and  $u_\tau \in L_G^2(\Omega, L^2(\mathbb{R}))$ . A continuous mapping  $u(\cdot) \equiv u(\cdot, \tau, u_\tau) : [\tau, \infty) \rightarrow L_G^2(\Omega, L^2(\mathbb{R}))$  is called a solution of system (??) if

$$u(\cdot, \tau, u_\tau) \in C([\tau, \infty), L_G^2(\Omega, L^2(\mathbb{R}))) \cap L_G^2(\Omega, L_{loc}^2((\tau, \infty), H^1(\mathbb{R}))) \\ \cap L_G^4(\Omega, L_{loc}^4((\tau, \infty), L^4(\mathbb{R})))$$

$ut > \tau \xi \in H^1(\mathbb{R}) \cap L^4(\mathbb{R})$

$$\langle u(t), \xi \rangle = \langle u_\tau, \xi \rangle - (\lambda + i\alpha) \int_\tau^t \langle \nabla u, \nabla \xi \rangle ds - \rho \int_\tau^t \langle u, \xi \rangle ds \\ - (\kappa + i\beta) \int_\tau^t \langle |u|^2 u, \xi \rangle ds + \int_\tau^t \langle f(s), \xi \rangle ds, \text{q.s.},$$

$$f(\cdot) : \mathbb{R} \rightarrow L^2(\mathbb{R}) \langle f(s), \xi \rangle = \int_{\mathbb{R}} f(x, s) \xi(x) dx \\ \text{(??)??}$$

THEOREM 3.1. For every  $\tau \in \mathbb{R}$  and  $u_\tau \in L_G^2(\Omega, L^2(\mathbb{R}))$ , system (??) has a unique solution  $u(\cdot, \tau, u_\tau)$  in the sense of Definition ???. Furthermore, this solution is  $\mathcal{F}$ -measurable with respect to  $\omega \in \Omega$ .

Proof  $O_k = \{x \in \mathbb{R}, |x| < k\} k \in \mathbb{N} O_k$

$$\frac{\partial u_k}{\partial t} = (\lambda + i\alpha) \Delta u_k - \rho u_k - (\kappa + i\beta) |u_k|^2 u + f(x, t), t > \tau, x \in O_k, \quad (3.1)$$

$$u_k(x, t) = 0, t > \tau, |x| = k, \quad (3.2)$$

$$u_k(x, \tau) = u_\tau(x), x \in O_k. \quad (3.3)$$

$k > 0 \text{ (??) (??) } u_k \text{ ?? } \mathbb{R} O_k t \geq \tau u_k(t, \omega) \mathcal{F} \omega \in \Omega$

$$\begin{aligned} \frac{d}{dt} \|u_k\|^2 &= -2\lambda \|\nabla u_k\|^2 - 2\rho \|u_k\|^2 - 2\kappa \|u_k\|_{L^4(O_k)}^4 + 2\operatorname{Re} \int_{O_k} f(t,x) \overline{u_k} dx \\ &\leq -2\lambda \|\nabla u_k\|^2 - \rho \|u_k\|^2 - 2\kappa \|u_k\|_{L^4(O_k)}^4 + \frac{1}{\rho} \|f(t)\|^2. \end{aligned} \quad (3.4)$$

$t \geq \tau, \omega \in \Omega$

$$\begin{aligned} \|u_k(t, \omega)\|^2 &+ 2\lambda \int_{\tau}^t e^{-\rho(t-s)} \|\nabla u_k(s, \omega)\|^2 ds + 2\kappa \int_{\tau}^t e^{-\rho(t-s)} \|u_k(s, \omega)\|_{L^4(O_k)}^4 ds \\ &\leq e^{-\rho(t-\tau)} \|u_{\tau}(\omega)\|^2 + \frac{1}{\rho} \int_{\tau}^t e^{-\rho(t-s)} \|f(s)\|^2 ds. \end{aligned}$$

$\tau \in \mathbb{R}, \omega \in \Omega, T > 0$

$$\|u_k(t, \omega)\|^2 \leq \|u_{\tau}(\omega)\|^2 + \frac{1}{\rho} \int_{\tau}^{\tau+T} \|f(s)\|^2 ds, t \in [\tau, \tau+T], \quad (3.5)$$

$$\int_{\tau}^{\tau+T} \|\nabla u_k(s, \omega)\|^2 ds \leq \frac{e^{\rho T}}{2\lambda} \left( \|u_{\tau}(\omega)\|^2 + \frac{1}{\rho} \int_{\tau}^{\tau+T} \|f(s)\|^2 ds \right), \quad (3.6)$$

$$\int_{\tau}^{\tau+T} \|u_k(s, \omega)\|_{L^4(O_k)}^4 ds \leq \frac{e^{\rho T}}{2\kappa} \left( \|u_{\tau}(\omega)\|^2 + \frac{1}{\rho} \int_{\tau}^{\tau+T} \|f(s)\|^2 ds \right). \quad (3.7)$$

$\tau \in \mathbb{R}, \omega \in \Omega, T > 0$

$$\begin{aligned} \{u_k(\cdot, \omega)\}_{k=1}^{\infty} \text{ is bounded in } L^{\infty}((\tau, \tau+T), L^2(O_k)) \cap L^2((\tau, \tau+T), H_0^1(O_k)) \\ \cap L^4((\tau, \tau+T), L^4(O_k)) \end{aligned} \quad (3.8)$$

$$\{|u_k|^2 u_k\}_{k=1}^{\infty} \text{ is bounded in } L^{\frac{4}{3}}((\tau, \tau+T), L^{\frac{4}{3}}(O_k)). \quad (3.9)$$

$$\left\{ \frac{du_k}{dt} \right\}_{k=1}^{\infty} \text{ is bounded in } L^{\frac{4}{3}}((\tau, \tau+T), L^{\frac{4}{3}}(O_k)) + L^2((\tau, \tau+T), H^{-1}(O_k)). \quad (3.10)$$

$$\{u_k(\cdot, \omega)\}_{k=1}^{\infty} \text{ is compact in } L^2((\tau, \tau+T), L^2(O_k)). \quad (3.11)$$

$$u_k \mathbb{R} u_k(x, t) = 0 \text{ if } |x| > kt \in [\tau, \tau+T], t' \in (\tau, \tau+T) \{u_{k_l}\}_{l=1}^{\infty} \{u_k\}_{k=1}^{\infty}$$

$$u_{k_l}(\cdot, \omega) \rightarrow u(\cdot, \omega) \text{ weak star in } L^{\infty}((\tau, \tau+T), L^2(\mathbb{R})),$$

$$u_{k_l}(\cdot, \omega) \rightarrow u(\cdot, \omega) \text{ weakly in } L^2((\tau, \tau+T), H^1(\mathbb{R})),$$

$$u_{k_l}(\cdot, \omega) \rightarrow u(\cdot, \omega) \text{ weakly in } L^4((\tau, \tau+T), L^4(\mathbb{R})),$$

$$\frac{d}{dt} u_{k_l}(\cdot, \omega) \rightarrow \frac{d}{dt} u(\cdot, \omega) \text{ weakly in } L^{\frac{4}{3}}((\tau, \tau+T), L^{\frac{4}{3}}(\mathbb{R})) + L^2((\tau, \tau+T), H^{-1}(\mathbb{R})),$$

$$u \in L^\infty((\tau, \tau+T), L^2(\mathbb{R})) \cap L^2((\tau, \tau+T), H^1(\mathbb{R})) \cap L^4((\tau, \tau+T), L^4(\mathbb{R})) v \in L^2(\mathbb{R})?$$

$$|u_{k_l}(\cdot, \omega)|^2 u_{k_l}(\cdot, \omega) \rightarrow |u(\cdot, \omega)|^2 u(\cdot, \omega) \text{ weakly in } L^{\frac{4}{3}}((\tau, \tau+T), L^{\frac{4}{3}}(\mathbb{R})).$$

$$l \rightarrow \infty \xi \in H^1(\mathbb{R}) \cap L^4(\mathbb{R})$$

$$\frac{d}{dt} \langle u, \xi \rangle = -(\lambda + i\alpha) \langle \nabla u, \nabla \xi \rangle - \rho \langle u, \xi \rangle - (\kappa + i\beta) \langle |u|^2 u, \xi \rangle + \langle f(t), \xi \rangle, \quad (3.12)$$

$$(\tau, \tau+T) u(\cdot, \omega) \in C([\tau, \tau+T], L^2(\mathbb{R})) u(\tau, \omega) = u_\tau(\omega) u(t', \omega) = v$$

$$\frac{1}{2} \frac{d}{dt} \|u(t, \omega)\|^2 = -\lambda \|\nabla u(t, \omega)\|^2 - \rho \|u(t, \omega)\|^2 - \kappa \|u(t, \omega)\|_{L^4(\mathbb{R})}^2 + \langle f(t), u(t, \omega) \rangle. \quad (3.13)$$

$$t' \in (\tau, \tau+T]$$

$$u_{k_l}(t', \omega) \rightarrow u(t', \omega) \text{ weakly in } L^2(\mathbb{R}), \quad (3.14)$$

$$u(\cdot, \omega) \text{ (?) } u_\tau(\omega) \omega \in \Omega \\ \tau \in \mathbb{R} \omega \in \Omega T > 0$$

$$\|u(t, \omega)\|^2 \leq \|u_\tau(\omega)\|^2 + \frac{1}{\rho} \int_\tau^{\tau+T} \|f(s)\|^2 ds, t \in [\tau, \tau+T], \quad (3.15)$$

$$\int_\tau^{\tau+T} \|\nabla u(s, \omega)\|^2 ds \leq \frac{e^{\rho T}}{2\lambda} \left( \|u_\tau(\omega)\|^2 + \frac{1}{\rho} \int_\tau^{\tau+T} \|f(s)\|^2 ds \right), \quad (3.16)$$

$$\int_\tau^{\tau+T} \|u(s, \omega)\|_{L^4(\mathbb{R})}^4 ds \leq \frac{e^{\rho T}}{2\kappa} \left( \|u_\tau(\omega)\|^2 + \frac{1}{\rho} \int_\tau^{\tau+T} \|f(s)\|^2 ds \right). \quad (3.17)$$

$$u_\tau \in L_G^2(\Omega, L^2(\mathbb{R})) \text{ (?) } u \in L_{loc}^\infty((\tau, \infty), L_G^2(\Omega, L^2(\mathbb{R}))) \text{ (?) (?)}$$

$$L_G^2(\Omega, L_{loc}^2((\tau, \infty), H^1(\mathbb{R}))) \cap L_G^4(\Omega, L_{loc}^4((\tau, \infty), L^4(\mathbb{R}))).$$

$$C([\tau, \infty), L_G^2(\Omega, L^2(\mathbb{R}))) \text{ (?)}$$

$$\hat{\mathbb{E}}[\|u(t)\|^2 - \|u(s)\|^2] \leq \frac{1}{\rho} \int_s^t \|f(r)\|^2 dr. \quad (3.18)$$

$$t, s \geq \tau$$

$$\hat{\mathbb{E}}[\|u(t) - u(s)\|^2] = \hat{\mathbb{E}}[\|u(t)\|^2 + \|u(s)\|^2 - 2\langle u(t), u(s) \rangle]. \quad (3.19)$$

$$L_G^2(\Omega, H^1(\mathbb{R})) \cap L_G^2(\Omega, L^4(\mathbb{R})) L_G^2(\Omega, L^2(\mathbb{R})) \{u_n(s)\}_{n=1}^\infty \in L_G^2(\Omega, H^1(\mathbb{R})) \cap L_G^2(\Omega, L^4(\mathbb{R}))$$

$$\hat{\mathbb{E}}[\|u(s) - u_n(s)\|^2] \rightarrow 0, as n \rightarrow \infty. \quad (3.20)$$

$$\begin{aligned}
 & \hat{\mathbb{E}}[\|u(t) - u(s)\|^2] \\
 &= \hat{\mathbb{E}}[\|u(t)\|^2 + \|u(s)\|^2 - 2\langle u(t), u_n(s) + u(s) - u_n(s) \rangle] \\
 &\leq \hat{\mathbb{E}}[\|u(t)\|^2 + \|u(s)\|^2 - 2\langle u(t), u_n(s) \rangle] + 2\hat{\mathbb{E}}[\langle u(t), u_n(s) - u(s) \rangle] \\
 &\leq \hat{\mathbb{E}} \left[ 2\|u(s)\|^2 - 2\langle u(t), u_n(s) \rangle + \frac{1}{\rho} \int_s^t \|f(r)\|^2 dr \right] + 2\hat{\mathbb{E}}[\langle u(t), u_n(s) - u(s) \rangle].
 \end{aligned}$$

(??)

$$\begin{aligned}
 & \langle u(t, \omega), u_n(s, \omega) \rangle \\
 &= \langle u(s, \omega), u_n(s, \omega) \rangle - \int_s^t (\lambda + i\alpha) \langle \nabla u(r, \omega), \nabla u_n(r, \omega) \rangle dr - \int_s^t \rho \langle u(r, \omega), u_n(s, \omega) \rangle dr \\
 & \quad - \int_s^t (\kappa + i\beta) \langle |u(r, \omega)|^2 u(r, \omega), u_n(s, \omega) \rangle dr + \int_s^t \langle f(r), u_n(s, \omega) \rangle dr.
 \end{aligned}$$

$t \geq s$

$$\begin{aligned}
 & \hat{\mathbb{E}}[\|u(t) - u(s)\|^2] \\
 &\leq \hat{\mathbb{E}} \left[ 2\|u(s)\|^2 - 2\langle u(s), u_n(s) \rangle - \int_s^t (\lambda + i\alpha) \langle \nabla u(r), \nabla u_n(s) \rangle dr \right. \\
 & \quad - \int_s^t \rho \langle u(r), u_n(s) \rangle dr - \int_s^t (\kappa + i\beta) \langle |u(r)|^2 u(r), u_n(s) \rangle dr \\
 & \quad \left. + \int_s^t \langle f(r), u_n(s) \rangle dr + \frac{1}{\rho} \int_s^t \|f(r)\|^2 dr \right] + 2\hat{\mathbb{E}}[\langle u(t), u_n(s) - u(s) \rangle] \\
 &\leq \hat{\mathbb{E}}[2\langle u(s), u(s) - u_n(s) \rangle] + C\hat{\mathbb{E}} \left[ \int_s^t \|\nabla u(r)\| \|\nabla u_n(s)\| dr \right] \\
 & \quad + C\hat{\mathbb{E}} \left[ \int_s^t \|u(r)\| \|u_n(s)\| ds \right] + C\hat{\mathbb{E}} \left[ \int_s^t \|u(r)\|_{L^4(\mathbb{R})}^3 \|u_n(s)\|_{L^4(\mathbb{R})} dr \right] \quad (3.21) \\
 & \quad + \hat{\mathbb{E}} \left[ \int_s^t \|f(r)\| \|u_n(s)\| dr \right] + \frac{1}{\rho} \int_s^t \|f(r)\|^2 dr + 2\hat{\mathbb{E}}[\langle u(t), u_n(s) - u(s) \rangle].
 \end{aligned}$$

(??)

$$\begin{aligned}
 & 2\hat{\mathbb{E}}[\langle u(s), u(s) - u_n(s) \rangle] + 2\hat{\mathbb{E}}[\langle u(t), u_n(s) - u(s) \rangle] \\
 &\leq 2(\hat{\mathbb{E}}[\|u(s)\|^2])^{\frac{1}{2}} (\hat{\mathbb{E}}[\|u(s) - u_n(s)\|^2])^{\frac{1}{2}} + 2(\hat{\mathbb{E}}[\|u(t)\|^2])^{\frac{1}{2}} (\hat{\mathbb{E}}[\|u_n(s) - u(s)\|^2])^{\frac{1}{2}}. \quad (3.22)
 \end{aligned}$$

(??)(??)

$$\hat{\mathbb{E}}[\langle u(s), u(s) - u_n(s) \rangle] + 2\hat{\mathbb{E}}[\langle u(t), u_n(s) - u(s) \rangle] \rightarrow 0, \text{ as } n \rightarrow \infty. \quad (3.23)$$

(??)ö

$$\begin{aligned}
 & C\hat{\mathbb{E}} \left[ \int_s^t \|\nabla u(r)\| \|\nabla u_n(s)\| dr \right] \\
 &\leq C\hat{\mathbb{E}} \left[ \left( \int_s^t \|\nabla u(r)\|^2 dr \right)^{\frac{1}{2}} \left( \int_s^t \|\nabla u_n(s)\|^2 dr \right)^{\frac{1}{2}} \right]
 \end{aligned}$$

Tomás Caraballo, Zhang Chen, and Dandan Yang 7

$$\leq C \left( \hat{\mathbb{E}} \left[ \int_s^t \|\nabla u(r)\|^2 dr \right] \right)^{\frac{1}{2}} \left( \hat{\mathbb{E}}[\|\nabla u_n(s)\|^2] \right)^{\frac{1}{2}} |t-s|^{\frac{1}{2}}. \quad (3.24)$$

$$C \hat{\mathbb{E}} \left[ \int_s^t \|u(r)\| \|u_n(s)\| ds \right] \leq C \left( \hat{\mathbb{E}} \left[ \int_s^t \|u(r)\|^2 dr \right] \right)^{\frac{1}{2}} \left( \hat{\mathbb{E}}[\|u_n(s)\|^2] \right)^{\frac{1}{2}} |t-s|^{\frac{1}{2}}, \quad (3.25)$$

$$\begin{aligned} & C \hat{\mathbb{E}} \left[ \int_s^t \|u(r)\|_{L^4(\mathbb{R})}^3 \|u_n(s)\|_{L^4(\mathbb{R})} dr \right] \\ & \leq C \left( \hat{\mathbb{E}} \left[ \int_s^t \|u(r)\|_{L^4(\mathbb{R})}^4 dr \right] \right)^{\frac{4}{3}} \left( \hat{\mathbb{E}}[\|u_n(s)\|_{L^4(\mathbb{R})}^4] \right)^{\frac{1}{4}} |t-s|^{\frac{1}{4}}, \end{aligned} \quad (3.26)$$

$$\hat{\mathbb{E}} \left[ \int_s^t \|f(r)\| \|u_n(s)\| dr \right] \leq C \left( \hat{\mathbb{E}} \left[ \int_s^t \|f(r)\|^2 dr \right] \right)^{\frac{1}{2}} \left( \hat{\mathbb{E}}[\|u_n(s)\|^2] \right)^{\frac{1}{2}} |t-s|^{\frac{1}{2}}. \quad (3.27)$$

(??)(??)

$$\begin{aligned} & \hat{\mathbb{E}}[\|u(t) - u(s)\|^2] \rightarrow 0, \text{ as } t \rightarrow s, \\ & u \in C([\tau, \infty), L_G^2(\Omega, L^2(\mathbb{R}))). \end{aligned} \quad (3.28)$$

$u$ (??)??

$$u_1 u_2(??)v = u_1 - u_2$$

$$\begin{aligned} \frac{d}{dt} \|v\|^2 &= -2\lambda \|\nabla v\|^2 - 2\rho \|v\|^2 - 2\text{Re}(\kappa + i\beta) \int_{\mathbb{R}} (|u_1|^2 u_1 - |u_2|^2 u_2) \bar{v} dx \\ &\leq -2\lambda \|\nabla v\|^2 + 2 \left| \text{Re}(\kappa + i\beta) \int_{\mathbb{R}} (|u_1|^2 u_1 - |u_2|^2 u_2) \bar{v} dx \right|. \end{aligned}$$

??

$$\begin{aligned} & \left| \text{Re}(\kappa + i\beta) \int_{\mathbb{R}} (|u_1|^2 u_1 - |u_2|^2 u_2) \bar{v} dx \right| \\ &= \left| \text{Re}(\kappa + i\beta) \int_{\mathbb{R}} [|u_1|^2(u_1 - u_2) + (|u_1|^2 - |u_2|^2)u_2] \bar{v} dx \right| \\ &\leq \kappa \int_{\mathbb{R}} |u_1|^2 |v|^2 dx + \left| \text{Re}(\kappa + i\beta) \int_{\mathbb{R}} (|u_1|^2 - |u_2|^2) u_2 \bar{v} dx \right| \\ &\leq 3\sqrt{\kappa^2 + \beta^2} \int_{\mathbb{R}} (|u_1|^2 + |u_2|^2) |v|^2 dx \\ &\leq 3\sqrt{2(\kappa^2 + \beta^2)} \left( \int_{\mathbb{R}} (|u_1|^4 + |u_2|^4) dx \right)^{\frac{1}{2}} \|v\|_{L^4(\mathbb{R})}^2 \\ &\leq 3c\sqrt{2(\kappa^2 + \beta^2)} (\|u_1\|_{L^4(\mathbb{R})}^2 + \|u_2\|_{L^4(\mathbb{R})}^2) \|\nabla v\|^{\frac{1}{2}} \|v\|^{\frac{3}{2}} \\ &\leq 3c\sqrt{2(\kappa^2 + \beta^2)} \left[ \varepsilon \|\nabla v\|^2 + \frac{3}{4} (2\varepsilon)^{-\frac{1}{3}} (\|u_1\|_{L^4(\mathbb{R})}^{\frac{8}{3}} + \|u_2\|_{L^4(\mathbb{R})}^{\frac{8}{3}}) \|v\|^2 \right], \end{aligned}$$

$$\frac{d}{dt} \|v\|^2 \leq \frac{9\sqrt{2}c}{4} \sqrt{\kappa^2 + \beta^2} (2\varepsilon)^{-\frac{1}{3}} (\|u_1\|_{L^4(\mathbb{R})}^{\frac{8}{3}} + \|u_2\|_{L^4(\mathbb{R})}^{\frac{8}{3}}) \|v\|^2.$$

$$\begin{aligned} \|u_1(t, \omega) - u_2(t, \omega)\|^2 &\leq \|u_{\tau,1}(\omega) - u_{\tau,2}(\omega)\|^2 e^{\frac{9\sqrt{2}c}{4} \sqrt{\kappa^2 + \beta^2} (2\varepsilon)^{-\frac{1}{3}} \int_{\tau}^t (\|u_1\|_{L^4(\mathbb{R})}^{\frac{8}{3}} + \|u_2\|_{L^4(\mathbb{R})}^{\frac{8}{3}}) ds} \\ &\leq \|u_{\tau,1}(\omega) - u_{\tau,2}(\omega)\|^2 e^{C[(\int_{\tau}^t \|u_1\|_{L^4(\mathbb{R})}^4 ds)^{\frac{2}{3}} + (\int_{\tau}^t \|u_2\|_{L^4(\mathbb{R})}^4 ds)^{\frac{2}{3}}]}, \end{aligned} \quad (3.29)$$

$$C = \frac{9\sqrt{2}c}{4} \sqrt{\kappa^2 + \beta^2} \left(\frac{t-\tau}{2\varepsilon}\right)^{\frac{1}{3}}$$

$$u_k(t, \omega) \rightarrow u(t, \omega) L^2(\mathbb{R}) u_k(t, \omega) \omega u(t, \omega).$$

REMARK 3.1. In classical probability space, the continuity of the solution with respect to time in the mean sense can be proved by the dominated convergence theorem, see, e.g., [?, ?, ?]. Nevertheless, different from the classical probability space, the dominated convergence theorem usually does not hold in the framework of nonlinear expectation. This gives rise to some difficulties in proving  $u \in C([\tau, \infty), L_G^2(\Omega, L^2(\mathbb{R})))$ , which is necessary to establish the G-mean square dynamical system associated with (??) in the next section.

REMARK 3.2. Inequality (??) shows the uniqueness of the solution. However, it does not indicate the continuity of solutions with respect to initial conditions, which will be proved in Lemma ??.

#### 4. G-mean random attractors for (??) in $L_G^2(\Omega, L^2(\mathbb{R}))$ (??) $L_G^2(\Omega, L^2(\mathbb{R}))$

$$|\beta| \leq \sqrt{3}\kappa, \quad (4.1)$$

$$\int_{-\infty}^{\tau} e^{\rho s} \|f(s)\|^2 ds < \infty, \forall \tau \in \mathbb{R}. \quad (4.2)$$

##### 4.1. G-mean random dynamical systems. (??)

$$\Phi \mathbb{R}_{\geq}^2 \times L_G^2(\Omega, L^2(\mathbb{R}))$$

$$\Phi(t, \tau, u_{\tau}) = u(t, \tau, u_{\tau}), t \geq \tau,$$

$$u_{\tau} \in L_G^2(\Omega, L^2(\mathbb{R})) u(??) u_{\tau} \Phi$$

$$\hat{\mathbb{E}}[\|\Phi(t, \tau, u_{\tau})\|^2] = \hat{\mathbb{E}}[\|u(t, \tau, u_{\tau})\|^2] < \infty,$$

$$\Phi(t, \tau, u_{\tau}) \mathcal{F} u(t) \mathcal{F} \Phi \mathbb{R}_{\geq}^2 \times L_G^2(\Omega, L^2(\mathbb{R})) L_G^2(\Omega, L^2(\mathbb{R}))$$

$$\Phi(t, \tau, u_{\tau}) = \Phi(t, s, \Phi(s, \tau, u_{\tau})), \quad (4.3)$$

$$(t, s)(s, \tau) \in \mathbb{R}_{\geq}^2 u_{\tau} \in L_G^2(\Omega, L^2(\mathbb{R}))$$

$$\Phi(\tau, \tau, u_{\tau}) = u_{\tau}.$$

$$??(??) \Phi \mathbb{R}_{\geq}^2 \times L_G^2(\Omega, L^2(\mathbb{R}))$$

LEMMA 4.1. Assume (??) holds. Then, the mapping  $\Phi$  is uniformly strictly contracting, i.e., for the different initial values  $u_{\tau,1}, u_{\tau,2} \in L_G^2(\Omega, L^2(\mathbb{R}))$ , we have

$$\hat{\mathbb{E}}[\|\Phi(t, \tau, u_{\tau,1}) - \Phi(t, \tau, u_{\tau,2})\|^2] \leq \hat{\mathbb{E}}[\|u_{\tau,1} - u_{\tau,2}\|^2] e^{-2\rho(t-\tau)}, \quad (4.4)$$

for all  $t \geq \tau$ .



$$\hat{\mathbb{E}}[\|\Phi(t, \tau, u_{\tau,1}) - \Phi(t, \tau, u_{\tau,2})\|^2] = \hat{\mathbb{E}}[\|u_1(t, \tau, u_{\tau,1}) - u_2(t, \tau, u_{\tau,2})\|^2].$$

$$\begin{aligned} & \frac{d}{dt} \|u_1 - u_2\|^2 \\ &= -2\lambda \|\nabla(u_1 - u_2)\|^2 - 2\rho \|u_1 - u_2\|^2 - 2\operatorname{Re}(\kappa + i\beta) \langle |u_1|^2 u_1 - |u_2|^2 u_2, u_1 - u_2 \rangle \\ &\leq -2\rho \|u_1 - u_2\|^2 - 2\operatorname{Re}(\kappa + i\beta) \langle |u_1|^2 u_1 - |u_2|^2 u_2, u_1 - u_2 \rangle. \end{aligned} \quad (4.5)$$

??(??)(??)

$$\begin{aligned} & -2\operatorname{Re}(\kappa + i\beta) \langle |u_1|^2 u_1 - |u_2|^2 u_2, u_1 - u_2 \rangle \\ &= -2\kappa \int_{\mathbb{R}} \operatorname{Re}(\bar{u}_1(x) - \bar{u}_2(x)) (|u_1(x)|^2 u_1(x) - |u_2(x)|^2 u_2(x)) dx \\ & \quad + 2\beta \int_{\mathbb{R}} \operatorname{Im}(\bar{u}_1(x) - \bar{u}_2(x)) (|u_1(x)|^2 u_1(x) - |u_2(x)|^2 u_2(x)) dx \\ &\leq 2\kappa \left( -1 + \frac{|\beta|}{\kappa\sqrt{3}} \right) \int_{\mathbb{R}} \operatorname{Re}(\bar{u}_1(x) - \bar{u}_2(x)) (|u_1(x)|^2 u_1(x) - |u_2(x)|^2 u_2(x)) dx \\ &\leq 0. \end{aligned} \quad (4.6)$$

$$\frac{d}{dt} \|u_1 - u_2\|^2 \leq -2\rho \|u_1 - u_2\|^2.$$

$$\hat{\mathbb{E}}[\|u_1(t, \tau, u_{\tau,1}) - u_2(t, \tau, u_{\tau,2})\|^2] \leq \hat{\mathbb{E}}[\|u_{\tau,1} - u_{\tau,2}\|^2] e^{-2\rho(t-\tau)}.$$

REMARK 4.1. It follows from Lemma ?? that  $\Phi(t, \tau, \cdot)$  maps  $L_G^2(\Omega, L^2(\mathbb{R}))$  to  $L_G^2(\Omega, L^2(\mathbb{R}))$  continuously. Then combining  $u \in C([\tau, \infty), L_G^2(\Omega, L^2(\mathbb{R})))$  with (??), we can deduce that the mapping  $\Phi$  is continuous in the space  $\mathbb{R}_{\geq}^2 \times L_G^2(\Omega, L^2(\mathbb{R}))$ . Therefore,  $\Phi$  is a  $G$ -mean random dynamical system associated with problem (??).

#### 4.2. Existence of $G$ -mean random attractors. $\mathcal{D}(??) L_G^2(\Omega, L^2(\mathbb{R}))$

LEMMA 4.2. Let (??) and (??) hold. Then for every  $\tau \in \mathbb{R}$  and  $D \in \mathcal{D}$ , there exist  $T = T(\tau, D) > 0$  and  $R(\tau) > 0$  such that for all  $t \geq T$ ,

$$\hat{\mathbb{E}}[\|\Phi(\tau, \tau - t, u_{\tau-t})\|^2] \leq R(\tau),$$

where  $u_{\tau-t} \in D(\tau - t)$ .

Proof

$$\begin{aligned} \frac{d}{dt} \|u\|^2 &= -2\lambda \|\nabla u\|^2 - 2\rho \|u\|^2 - 2\kappa \|u\|_{L^4(\mathbb{R})}^4 + 2\operatorname{Re}\langle f(t), u \rangle \\ &\leq -2\lambda \|\nabla u\|^2 - 2\rho \|u\|^2 - 2\kappa \|u\|_{L^4(\mathbb{R})}^4 + \rho \|u\|^2 + \frac{1}{\rho} \|f(t)\|^2 \\ &\leq -\rho \|u\|^2 + \frac{1}{\rho} \|f(t)\|^2. \end{aligned}$$

$$\frac{d}{dt} e^{\rho t} \|u\|^2 = \rho e^{\rho t} \|u\|^2 + e^{\rho t} \frac{d}{dt} \|u\|^2 \leq \frac{1}{\rho} e^{\rho t} \|f(t)\|^2.$$

$$\|u(\tau, \tau - t, u_{\tau-t})\|^2 \leq e^{-\rho t} \|u_{\tau-t}\|^2 + \frac{1}{\rho} e^{-\rho \tau} \int_{\tau-t}^{\tau} e^{\rho s} \|f(s)\|^2 ds.$$

$$\hat{\mathbb{E}}[\|u(\tau, \tau - t, u_{\tau-t})\|^2] \leq e^{-\rho t} \hat{\mathbb{E}}[\|u_{\tau-t}\|^2] + \frac{1}{\rho} e^{-\rho \tau} \int_{-\infty}^{\tau} e^{\rho s} \|f(s)\|^2 ds, \quad (4.7)$$

$u_{\tau-t} \in D(\tau - t) \in \mathcal{DT} = T(\tau, D) > 0t \geq T$

$$\hat{\mathbb{E}}[\|\Phi(\tau, \tau - t, u_{\tau-t})\|^2] \leq R(\tau),$$

$$R(\tau) = 1 + \frac{1}{\rho} e^{-\rho \tau} \int_{-\infty}^{\tau} e^{\rho s} \|f(s)\|^2 ds.$$

REMARK 4.2. Define the family of sets  $B(\tau) = B_{r(\tau)}$ , where  $B_{r(\tau)}$  is the ball in  $L_G^2(\Omega, L^2(\mathbb{R}))$  centered on the origin with radius  $r(\tau)$  specified by

$$r(\tau) := \sqrt{1 + \frac{1}{\rho} e^{-\rho \tau} \int_{-\infty}^{\tau} e^{\rho s} \|f(s)\|^2 ds}.$$

It is not difficult to prove that the family  $B = \{B(\tau) : \tau \in \mathbb{R}\}$  belongs to  $\mathcal{D}$ . Indeed, choosing  $\lambda = \rho$  in (??), we have

$$\lim_{\tau \rightarrow -\infty} e^{\rho \tau} \|B(\tau)\|_{\mathfrak{X}}^2 = \lim_{\tau \rightarrow -\infty} e^{\rho \tau} + \lim_{\tau \rightarrow -\infty} \frac{e^{\rho \tau} e^{-\rho \tau}}{\rho} \int_{-\infty}^{\tau} e^{\rho s} \|f(s)\|^2 ds,$$

which together with (??) implies

$$\lim_{\tau \rightarrow -\infty} e^{\rho \tau} \|B(\tau)\|_{\mathfrak{X}}^2 = 0.$$

Therefore,  $B \in \mathcal{D}$ . Further, by Lemma ??, we find that for every  $\tau \in \mathbb{R}$  and  $D = \{D(t)\}_{t \in \mathbb{R}} \in \mathcal{D}$ , there exists  $T = T(\tau, D) > 0$  such that for all  $t \geq T$ ,  $\Phi(\tau, \tau - t, u_{\tau-t}) \subseteq B(\tau)$ . Therefore,  $B$  is a  $\mathcal{D}$ -pullback absorbing family for  $\Phi$ .

THEOREM 4.1. Assume (??) and (??) hold. Then, problem (??) has a unique  $\mathcal{D}$ -pullback  $G$ -mean random attractor  $\mathcal{A} = \{\mathcal{A}(\tau) : \tau \in \mathbb{R}\}$  in  $L_G^2(\Omega, L^2(\mathbb{R}))$ . Furthermore, if there exists a positive number  $\varpi$  such that  $f : \mathbb{R} \rightarrow L^2(\mathbb{R})$  is  $\varpi$ -periodic, then such attractor  $\mathcal{A}$  is also  $\varpi$ -periodic; that is,  $\mathcal{A}(\tau + \varpi) = \mathcal{A}(\tau)$  for all  $\tau \in \mathbb{R}$ .

Proof??  $\{B(\tau) : \tau \in \mathbb{R}\} \mathcal{D} \Phi$

$\{\Phi(0, t_n, x_n)\}_{n \in \mathbb{N}} L_G^2(\Omega, L^2(\mathbb{R})) B(0) x_n \in D(t_n) \in \mathcal{D} n \in \mathbb{N} \{t_n\}_{n \in \mathbb{N}} - \infty t_1 = 0 t_n - t_{n+1} \geq T^*(t_n) T^*(t_n) m > n$  □

$$\begin{aligned} \hat{\mathbb{E}}[\|\Phi(0, t_n, x_n) - \Phi(0, t_m, x_m)\|^2] &= \hat{\mathbb{E}}[\|\Phi(0, t_n, x_n) - \Phi(0, t_n, \Phi(t_n, t_m, x_m))\|^2] \\ &\leq e^{\rho t_n} \hat{\mathbb{E}}[\|x_n - \Phi(t_n, t_m, x_m)\|^2]. \end{aligned} \quad (4.8)$$

$\Phi(t_n, t_m, x_m) \in B(t_n)$

$$\hat{\mathbb{E}}[\|\Phi(0, t_n, x_n) - \Phi(0, t_m, x_m)\|^2] \leq 4e^{\rho t_n} \left(1 + \frac{1}{\rho} e^{-\rho t_n} \int_{-\infty}^{t_n} e^{\rho s} \|f(s)\|^2 ds\right)$$

$$\{\Phi(0, t_n, x_n)\}_{n \in \mathbb{N}} \xrightarrow{t_n \rightarrow -\infty} n \rightarrow \infty$$

$$L_G^2(\Omega, L^2(\mathbb{R})) x^*(0) \in B(0)$$

$$\hat{\mathbb{E}}[\|\Phi(0, t_n, x_n) - x^*(0)\|^2] \rightarrow 0 \text{ as } n \rightarrow \infty.$$

$$x^*(t) \doteq \Phi(t, 0, x^*(0)) \quad t \geq 0 \quad -1 x^*(-1) \in B(-1)$$

$$\hat{\mathbb{E}}[\|\Phi(-1, t_n, x_n) - x^*(-1)\|^2] \rightarrow 0 \text{ as } n \rightarrow \infty.$$

$$x^*(0) = \Phi(0, -1, x^*(-1))$$

$$\begin{aligned} & \hat{\mathbb{E}}[\|x^*(0) - \Phi(0, -1, x^*(-1))\|^2] \\ &= \hat{\mathbb{E}}[\|x^*(0) - \Phi(0, t_n, x_n) + \Phi(0, t_n, x_n) - \Phi(0, -1, x^*(-1)) \\ &+ \Phi(0, -1, \Phi(-1, t_n, x_n)) - \Phi(0, -1, \Phi(-1, t_n, x_n))\|^2] \\ &= \hat{\mathbb{E}}[\|x^*(0) - \Phi(0, t_n, x_n) - \Phi(0, -1, x^*(-1)) + \Phi(0, -1, \Phi(-1, t_n, x_n))\|^2] \\ &\leq \hat{\mathbb{E}}[\|x^*(0) - \Phi(0, t_n, x_n)\|^2] + \hat{\mathbb{E}}[\|\Phi(0, -1, \Phi(-1, t_n, x_n)) - \Phi(0, -1, x^*(-1))\|^2] \\ &\leq \hat{\mathbb{E}}[\|x^*(0) - \Phi(0, t_n, x_n)\|^2] + e^{-\rho} \hat{\mathbb{E}}[\|\Phi(-1, t_n, x_n) - x^*(-1)\|^2]. \end{aligned}$$

$$-n - n - 1 x^*(-n - 1) \in B(-n - 1) \quad x^*(-n) = \Phi(-n, -n - 1, x^*(-n - 1)) \quad x^*(t) = \Phi(t, -n - 1, x^*(-n - 1)) \quad -n - 1 < t < -n \quad x^*(t) = \Phi(t, s, x^*(s)) \quad (t, s) \in \mathbb{R}_{\leq}^2$$

$$\Phi x^*(t) x^*(t) \mathcal{D} \Phi \mathcal{A} = \{x^*(t)\} \bar{x}^*(t) \bar{x}^*(t) \in \mathcal{A}(t) \quad t \in \mathbb{R} \quad \hat{\mathbb{E}}[\|x^*(0) - \bar{x}^*(0)\|^2] \geq \varepsilon > 0$$

????

$$\begin{aligned} & \hat{\mathbb{E}}[\|\Phi(0, -t, x^*(-t)) - \Phi(0, -t, \bar{x}^*(-t))\|^2] \\ &\leq e^{\rho t} \hat{\mathbb{E}}[\|x^*(-t) - \bar{x}^*(-t)\|^2] \\ &\leq 4 \left( 1 + \frac{1}{\rho} e^{\rho t} \int_{-\infty}^{-t} e^{\rho s} \|f(s)\|^2 ds \right) e^{-\rho t} \\ &\leq 4e^{-\rho t} + \frac{4}{\rho} \int_{-\infty}^{-t} e^{\rho s} \|f(s)\|^2 ds \end{aligned}$$

$$t \geq 0 \quad T > 0 \quad t \geq T$$

$$\hat{\mathbb{E}}[\|\Phi(0, -t, x^*(-t)) - \Phi(0, -t, \bar{x}^*(-t))\|^2] \leq \frac{1}{2} \varepsilon.$$

$$x^*(0) = \Phi(0, -t, x^*(-t)) \quad \bar{x}^*(0) = \Phi(0, -t, \bar{x}^*(-t))$$

$$\varepsilon \leq \hat{\mathbb{E}}[\|x^*(0) - \bar{x}^*(0)\|^2] = \hat{\mathbb{E}}[\|\Phi(0, -t, x^*(-t)) - \Phi(0, -t, \bar{x}^*(-t))\|^2] \leq \frac{1}{2} \varepsilon,$$

$$t \geq T$$

$$\Phi \mathcal{D} \mathcal{A} = \{x^*(t)\}_{t \in \mathbb{R}}$$

$$x^*(t) \in \mathbb{R} \quad x^*(t + \varpi) = \Phi(t + \varpi, t, x^*(t)) \quad f(x, t) \varpi \Phi \varpi \Phi x^*(t) = x^*(t + \varpi) \mathcal{A} \varpi.$$

REMARK 4.3. If  $f(x, t) \equiv 0$  for  $x \in \mathbb{R}$ , we can obtain that 0 is the solution of system (??). Then combining with Theorem ??, we have  $x^*(t) \equiv 0$ .

REMARK 4.4. In [?, ?, ?, ?, ?], the existence of mean random attractors has been investigated for mean random dynamical system in classical probability space, which cannot be applied to the system with probability-uncertain initial data. However, Theorem ?? may be applied to prove the existence of pullback G-mean random attractors for G-mean random dynamical system, so it can be applied to more cases.

$\phi(x) = (1 + |x|^2)^{-\sigma} x \in \mathbb{R} \sigma > \frac{1}{2} L_\sigma^2(\mathbb{R})$

$$L_\sigma^2(\mathbb{R}) = \left\{ u : \mathbb{R} \rightarrow \mathbb{R} \text{ is measurable, } \int_{\mathbb{R}} (1 + |x|^2)^{-\sigma} |u(x)|^2 dx < \infty \right\}$$

$$\|u\|_\sigma = \left( \int_{\mathbb{R}} (1 + |x|^2)^{-\sigma} |u(x)|^2 dx \right)^{1/2}.$$

$$L_G^2(\Omega, L_\sigma^2(\mathbb{R})) \Phi L_G^2(\Omega, L^2(\mathbb{R})) L_G^2(\Omega, L_\sigma^2(\mathbb{R})) L_G^2(\Omega, L_\sigma^2(\mathbb{R})) \\ L_G^2(\Omega, L_\sigma^2(\mathbb{R}))$$

LEMMA 5.1. Suppose  $f_1, f_2 \in L_{loc}^2(\mathbb{R}, L^2(\mathbb{R}))$ ,  $u_{\tau,1}, u_{\tau,2} \in L_G^2(\Omega, L^2(\mathbb{R}))$  and (??) hold. Let  $u_1, u_2$  be solutions of problem (??) with  $f$  replaced by  $f_1$  and  $f_2$ , respectively. Then for every  $\tau \in \mathbb{R}$ ,  $\omega \in \Omega$  and  $T > 0$ , there exists a positive constant  $C = C(\tau, T)$  such that for all  $t \in [\tau, \tau + T]$ :

$$\hat{\mathbb{E}}[\|u_1(t, \tau, u_{\tau,1}) - u_2(t, \tau, u_{\tau,2})\|_\sigma^2] \leq C \hat{\mathbb{E}}[\|u_{\tau,1} - u_{\tau,2}\|_\sigma^2] + C \int_\tau^t \|f_1(s) - f_2(s)\|_\sigma^2 ds. \quad (5.1)$$

Proof(??)

$$\frac{\partial(u_1 - u_2)}{\partial t} = (\lambda + i\alpha) \Delta(u_1 - u_2) - \rho(u_1 - u_2) \\ - (\kappa + i\beta)(|u_1|^2 u_1 - |u_2|^2 u_2) + f_1(t, x) - f_2(t, x).$$

$$u_1 - u_2 \in L_\sigma^2(\mathbb{R})$$

$$\frac{d}{dt} \|u_1 - u_2\|_\sigma^2 = 2\text{Re}(\lambda + i\alpha) \langle \Delta(u_1 - u_2), (u_1 - u_2) \rangle_\sigma - 2\rho \|u_1 - u_2\|_\sigma^2 \\ - 2\text{Re}(\kappa + i\beta) \langle |u_1|^2 u_1 - |u_2|^2 u_2, u_1 - u_2 \rangle_\sigma + 2\text{Re} \langle f_1(t) - f_2(t), u_1 - u_2 \rangle_\sigma. \quad (5.2)$$

(??)

$$2\text{Re}(\lambda + i\alpha) \langle \Delta(u_1 - u_2), (u_1 - u_2) \rangle_\sigma \\ = -2\lambda \langle \nabla(u_1 - u_2), \nabla(u_1 - u_2) \cdot \phi(x) \rangle - 2\text{Re}(\lambda + i\alpha) \langle \nabla(u_1 - u_2), \nabla \phi(x) \cdot (u_1 - u_2) \rangle.$$

$$|\nabla \phi(x)| \leq \sigma \phi(x), \forall x \in \mathbb{R},$$

$$2\text{Re}(\lambda + i\alpha) \langle \Delta(u_1 - u_2), (u_1 - u_2) \rangle_\sigma \\ \leq -2\lambda \|\nabla(u_1 - u_2)\|_\sigma^2 + 2\sigma \sqrt{\lambda^2 + \alpha^2} \langle \nabla(u_1 - u_2), \phi(x)(u_1 - u_2) \rangle \\ \leq -2\lambda \|\nabla(u_1 - u_2)\|_\sigma^2 + \lambda \|\nabla(u_1 - u_2)\|_\sigma^2 + \frac{\sigma^2(\lambda^2 + \alpha^2)}{\lambda} \|u_1 - u_2\|_\sigma^2 \\ \leq -\lambda \|\nabla(u_1 - u_2)\|_\sigma^2 + \frac{\sigma^2(\lambda^2 + \alpha^2)}{\lambda} \|u_1 - u_2\|_\sigma^2. \quad (5.3)$$

(??)??

$$-2\text{Re}(\kappa + i\beta) \langle |u_1|^2 u_1 - |u_2|^2 u_2, u_1 - u_2 \rangle_\sigma$$

Tomás Caraballo, Zhang Chen, and Dandan Yang  
 $= -2\text{Re}(\kappa + i\beta) \int_{\mathbb{R}} \phi(x) (|u_1|^2 u_1 - |u_2|^2 u_2) (\bar{u}_1 - \bar{u}_2) dx$

13

$$\begin{aligned} &= -2\kappa \int_{\mathbb{R}} \phi(x) \text{Re} L dx + 2\beta \int_{\mathbb{R}} \phi(x) \text{Im} L dx \\ &\leq 2\kappa \left( -1 + \frac{|\beta|}{\kappa\sqrt{3}} \right) \int_{\mathbb{R}} \phi(x) \text{Re} L dx, \end{aligned} \quad (5.4)$$

$$L = (|u_1(x)|^2 u_1(x) - |u_2(x)|^2 u_2(x)) (\bar{u}_1(x) - \bar{u}_2(x)) \quad (??)(??)(??)$$

$$\frac{d}{dt} \|u_1 - u_2\|_{\sigma}^2 \leq c \|u_1 - u_2\|_{\sigma}^2 + \frac{1}{\rho} \|f_1(t) - f_2(t)\|_{\sigma}^2, \quad (5.5)$$

$$c = \frac{\sigma^2(\lambda^2 + \alpha^2)}{\lambda} - \rho\tau \in \mathbb{R} T > 0 t \in [\tau, \tau + T]$$

$$\begin{aligned} &\hat{\mathbb{E}}[\|u_1(t, \tau, u_{\tau,1}) - u_2(t, \tau, u_{\tau,2})\|_{\sigma}^2] \\ &\leq \hat{\mathbb{E}}[\|u_{\tau,1} - u_{\tau,2}\|_{\sigma}^2] e^{c(t-\tau)} + \frac{1}{\rho} \int_{\tau}^t \|f_1(s) - f_2(s)\|_{\sigma}^2 e^{c(t-s)} ds. \end{aligned}$$

$\Phi L_G^2(\Omega, L^2(\mathbb{R})) L_G^2(\Omega, L_{\sigma}^2(\mathbb{R})) (??) L_G^2(\Omega, L_{\sigma}^2(\mathbb{R}))$   
**THEOREM 5.1.** *Suppose  $f \in L_{loc}^2(\mathbb{R}, L_{\sigma}^2(\mathbb{R}))$  and (??) hold. Then one can associate problem (??) with a continuous system  $\Phi: \mathbb{R}_{\geq}^2 \times L_G^2(\Omega, L_{\sigma}^2(\mathbb{R})) \rightarrow L_G^2(\Omega, L_{\sigma}^2(\mathbb{R}))$  such that for every  $(\tau, t) \in \mathbb{R}_{\geq}^2$  and  $u_{\tau} \in L_G^2(\Omega, L^2(\mathbb{R}))$ ,  $\Phi(t, \tau, u_{\tau}) = u(t, \tau, u_{\tau})$ , where  $\Phi(t, \tau, u_{\tau})$  is the solution of problem (??) with initial time  $\tau$  and initial condition  $u_{\tau}$ .*

*Proof*  $L_G^2(\Omega, L^2(\mathbb{R})) L_G^2(\Omega, L_{\sigma}^2(\mathbb{R})) \forall u \in L_G^2(\Omega, L_{\sigma}^2(\mathbb{R})) u_n(x) = u(x) I_{\{|x| < n\}} n \in \mathbb{N}^+$

$$\begin{aligned} \hat{\mathbb{E}} \left[ \int_{\mathbb{R}} |u(x) I_{\{|x| < n\}}|^2 dx \right] &= \hat{\mathbb{E}} \left[ \int_{|x| < n} |u(x)|^2 dx \right] \\ &= (1+n^2)^{\sigma} \hat{\mathbb{E}} \left[ \int_{|x| < n} (1+n^2)^{-\sigma} |u(x)|^2 dx \right] \\ &\leq (1+n^2)^{\sigma} \hat{\mathbb{E}} \left[ \int_{|x| < n} (1+x^2)^{-\sigma} |u(x)|^2 dx \right] \\ &\leq (1+n^2)^{\sigma} \hat{\mathbb{E}} \left[ \int_{\mathbb{R}} (1+x^2)^{-\sigma} |u(x)|^2 dx \right] \\ &< \infty, \end{aligned}$$

$$u_n \in L_G^2(\Omega, L^2(\mathbb{R}))$$

$$\hat{\mathbb{E}} \left[ \|u(x) - u_n(x)\|_{\sigma}^2 \right] = \hat{\mathbb{E}} \left[ \int_{|x| \geq n} (1+x^2)^{-\sigma} |u(x)|^2 dx \right],$$

$$u \in L_G^2(\Omega, L_{\sigma}^2(\mathbb{R}))$$

$$\hat{\mathbb{E}} \left[ \|u(x) - u_n(x)\|_{\sigma}^2 \right] \rightarrow 0, \text{ as } n \rightarrow \infty.$$

$L_G^2(\Omega, L^2(\mathbb{R})) L_G^2(\Omega, L_{\sigma}^2(\mathbb{R})) L_G^2(\Omega, L^2(\mathbb{R})) \times L^2((\tau, \tau + T), L^2(\mathbb{R})) L_G^2(\Omega, L_{\sigma}^2(\mathbb{R})) \times L^2((\tau, \tau + T), L^2(\mathbb{R}))$

$(u_{\tau}, f) \in L_G^2(\Omega, L_{\sigma}^2(\mathbb{R})) \times L^2((\tau, \tau + T), L_{\sigma}^2(\mathbb{R})) (u_n, f_n) \in L_G^2(\Omega, L^2(\mathbb{R})) \times L^2((\tau, \tau + T), L^2(\mathbb{R}))$   
 $(u_n, f_n) \rightarrow (u_{\tau}, f) L_G^2(\Omega, L_{\sigma}^2(\mathbb{R})) \times L^2((\tau, \tau + T), L_{\sigma}^2(\mathbb{R})) \tau \in \mathbb{R} T > 0 \{u(\cdot, \tau, (u_n, f_n))\}_{n=1}^{\infty} C([\tau, \tau + T])$

$\Phi: L_G^2(\Omega, L_\sigma^2(\mathbb{R})) \times L^2((\tau, \tau+T), L_G^2(\Omega, L_\sigma^2(\mathbb{R}))) \rightarrow L_G^2(\Omega, L_\sigma^2(\mathbb{R})) \times L^2((\tau, \tau+T), L_G^2(\Omega, L_\sigma^2(\mathbb{R})))$   
 $(u_n, f_n) \in L_G^2(\Omega, L_\sigma^2(\mathbb{R})) \times L^2((\tau, \tau+T), L_G^2(\Omega, L_\sigma^2(\mathbb{R}))) \rightarrow (u_\tau, f) \in L_G^2(\Omega, L_\sigma^2(\mathbb{R})) \times L^2((\tau, \tau+T), L_G^2(\Omega, L_\sigma^2(\mathbb{R})))$

$$\tilde{\Phi}(\cdot, \tau, (u_\tau, f)) = \lim_{n \rightarrow \infty} u(\cdot, \tau, (u_n, f_n)), \quad (5.6)$$

$(u_n, f_n) \rightarrow (u_\tau, f) \in L_G^2(\Omega, L_\sigma^2(\mathbb{R})) \times L^2((\tau, \tau+T), L_G^2(\Omega, L_\sigma^2(\mathbb{R})))$   
 $\tilde{\Phi}(\cdot, \tau, (u_\tau, f)) \in L_G^2(\Omega, L_\sigma^2(\mathbb{R})) \times L^2((\tau, \tau+T), L_G^2(\Omega, L_\sigma^2(\mathbb{R})))$   
 $t \geq \tau u(t, \tau, \omega, (u_n, f_n)) \in \mathcal{F}, \mathcal{B}(L^2(\mathbb{R})) \hookrightarrow L_G^2(\mathbb{R}) u(t, \tau, \omega, (u_n, f_n)) \in \mathcal{F}, \mathcal{B}(L_\sigma^2(\mathbb{R}))$   
 $\tilde{\Phi}(\cdot, \tau, (u_\tau, f)) \in \mathcal{F}, \mathcal{B}(L_\sigma^2(\mathbb{R})) t \geq \tau \tilde{\Phi} \mathbb{R}^2 \times L_G^2(\Omega, L_\sigma^2(\mathbb{R})) \tilde{\Phi} L_G^2(\Omega, L_\sigma^2(\mathbb{R})) \tilde{\Phi}$   
 $\Phi L_G^2(\Omega, L_\sigma^2(\mathbb{R})) \Phi L_G^2(\Omega, L_\sigma^2(\mathbb{R})) f$

$$\int_{-\infty}^{\tau} e^{\rho s} \|f(s)\|_\sigma^2 ds < \infty, \forall \tau \in \mathbb{R}, \quad (5.7)$$

REMARK 5.1. As we will see later, when studying the existence of pullback mean attractors of  $\Phi$  in  $L_G^2(\Omega, L_\sigma^2(\mathbb{R}))$ , it is convenient to use an equivalent norm for  $L_G^2(\Omega, L_\sigma^2(\mathbb{R}))$  which is defined by the weight function  $\phi_\delta(x) = (1 + |\delta x|^2)^{-\sigma}$ ,  $x \in \mathbb{R}$ , where

$$\delta = \min \left\{ 1, \frac{\sqrt{\lambda \rho}}{\sqrt{(\lambda^2 + \alpha^2) \sigma}} \right\}. \quad (5.8)$$

By simple calculations, we can obtain that

$$|\nabla \phi_\delta(x)| \leq \sigma \delta \phi_\delta(x), \quad \forall x \in \mathbb{R}, \quad (5.9)$$

and

$$\hat{\mathbb{E}} [\|u\|_\sigma^2] \leq \hat{\mathbb{E}} \left[ \int_{\mathbb{R}} \phi_\delta(x) |u(x)|^2 dx \right] \leq \delta^{-2\sigma} \hat{\mathbb{E}} [\|u\|_\sigma^2], \quad \forall u \in L_G^2(\Omega, L_\sigma^2(\mathbb{R})), \quad (5.10)$$

which shows that the weighted space  $L_G^2(\Omega, L_\sigma^2(\mathbb{R}))$  has an equivalent norm which is given by  $\left( \hat{\mathbb{E}} \left[ \int_{\mathbb{R}} \phi_\delta(x) |u(x)|^2 dx \right] \right)^{\frac{1}{2}}$  for  $u \in L_G^2(\Omega, L_\sigma^2(\mathbb{R}))$ .

LEMMA 5.2. Assume (??) holds. Then the  $G$ -mean random dynamical system  $\Phi$  is uniformly strictly contracting in  $L_G^2(\Omega, L_\sigma^2(\mathbb{R}))$ , i.e., for the different initial values  $u_{\tau,1}, u_{\tau,2} \in L_G^2(\Omega, L_\sigma^2(\mathbb{R}))$ , there exists a constant  $M$  (which is independent of  $\tau$ ) such that

$$\hat{\mathbb{E}} [\|\Phi(t, \tau, u_{\tau,1}) - \Phi(t, \tau, u_{\tau,2})\|_\sigma^2] \leq M \hat{\mathbb{E}} [\|u_{\tau,1} - u_{\tau,2}\|_\sigma^2] e^{-\rho(t-\tau)}, \quad (5.11)$$

for all  $t \geq \tau$ .

Proof  $u_1(t, \tau, u_{\tau,1}) - u_2(t, \tau, u_{\tau,2}) \in L_G^2(\Omega, L_\sigma^2(\mathbb{R}))$   $\tau u_1 - u_2 \phi_\delta(u_1 - u_2) L^2(\mathbb{R})$

$$\begin{aligned} \frac{d}{dt} \int_{\mathbb{R}} \phi_\delta(x) |u_1 - u_2|^2 dx &= -2\lambda \int_{\mathbb{R}} \phi_\delta(x) |\nabla(u_1 - u_2)|^2 dx - 2\rho \int_{\mathbb{R}} |u_1 - u_2|^2 \phi_\delta(x) dx \\ &\quad - 2\text{Re}(\lambda + i\alpha) \int_{\mathbb{R}} (\bar{u}_1 - \bar{u}_2) \nabla(u_1 - u_2) \cdot \nabla \phi_\delta(x) dx \\ &\quad - 2\text{Re}(\kappa + i\beta) \langle |u_1|^2 u_1 - |u_2|^2 u_2, \phi_\delta(x) (u_1 - u_2) \rangle. \end{aligned} \quad (5.12)$$

$$\begin{aligned}
& -2\operatorname{Re}(\lambda + i\alpha) \int_{\mathbb{R}} (\bar{u}_1 - \bar{u}_2) \nabla(u_1 - u_2) \cdot \nabla \phi_\delta(x) dx \\
& \leq 2\sigma\delta\sqrt{\lambda^2 + \alpha^2} \int_{\mathbb{R}} |(\bar{u}_1 - \bar{u}_2) \nabla(u_1 - u_2) \phi_\delta(x)| dx \\
& \leq \frac{\sigma^2\delta^2(\lambda^2 + \alpha^2)}{\lambda} \int_{\mathbb{R}} |u_1 - u_2|^2 \phi_\delta(x) dx + \lambda \int_{\mathbb{R}} |\nabla(u_1 - u_2)|^2 \phi_\delta(x) dx,
\end{aligned} \tag{5.13}$$

(??)(??)??

$$\frac{d}{dt} \int_{\mathbb{R}} \phi_\delta(x) |u_1 - u_2|^2 dx \leq -\rho \int_{\mathbb{R}} |u_1 - u_2|^2 \phi_\delta(x) dx \tag{5.14}$$

$$\begin{aligned}
& \hat{\mathbb{E}} \left[ \int_{\mathbb{R}} \phi_\delta(x) |u_1(t, \tau, u_{\tau,1}) - u_2(t, \tau, u_{\tau,2})|^2 dx \right] \\
& \leq \hat{\mathbb{E}} \left[ \int_{\mathbb{R}} \phi_\delta(x) |u_{\tau,1} - u_{\tau,2}|^2 dx \right] e^{-\rho(t-\tau)},
\end{aligned} \tag{5.15}$$

(??)\Phi

$$\hat{\mathbb{E}}[\|\Phi(t, \tau, u_{\tau,1}) - \Phi(t, \tau, u_{\tau,2})\|_\sigma^2] \leq \delta^{-2\sigma} \hat{\mathbb{E}}[\|u_{\tau,1} - u_{\tau,2}\|_\sigma^2] e^{-\rho(t-\tau)}. \tag{5.16}$$

LEMMA 5.3. *Let (??) and (??) hold. Then for every  $\tau \in \mathbb{R}$  and  $D \in \mathcal{D}$ , there exist  $T = T(\tau, D) > 0$  and  $\tilde{R}(\tau) > 0$  such that for all  $t \geq T$ ,*

$$\hat{\mathbb{E}}[\|\Phi(\tau, \tau - t, u_{\tau-t})\|_\sigma^2] \leq \tilde{R}(\tau), \tag{5.17}$$

where  $u_{\tau-t} \in D(\tau - t)$ .

*Proof*  $\phi_\delta u L^2(\mathbb{R})$

$$\begin{aligned}
\frac{d}{dt} \int_{\mathbb{R}} \phi_\delta(x) |u|^2 dx &= -2\lambda \int_{\mathbb{R}} \phi_\delta(x) |\nabla u|^2 dx - 2\operatorname{Re}(\lambda + i\alpha) \int_{\mathbb{R}} \bar{u} \nabla u \cdot \nabla \phi_\delta(x) dx \\
&\quad - 2\rho \int_{\mathbb{R}} |u|^2 \phi_\delta(x) dx - 2\kappa \int_{\mathbb{R}} |u|^4 \phi_\delta(x) dx + 2\operatorname{Re} \int_{\mathbb{R}} f(x, t) \phi_\delta(x) \bar{u} dx.
\end{aligned}$$

(??)

$$\begin{aligned}
-2\operatorname{Re}(\lambda + i\alpha) \int_{\mathbb{R}} \bar{u} \nabla u \cdot \nabla \phi_\delta(x) dx &\leq 2\sigma\delta\sqrt{\lambda^2 + \alpha^2} \int_{\mathbb{R}} |\bar{u} \nabla u \cdot \nabla \phi_\delta(x)| dx \\
&\leq \frac{\sigma^2\delta^2(\lambda^2 + \alpha^2)}{\lambda} \int_{\mathbb{R}} |u|^2 \phi_\delta(x) dx + \lambda \int_{\mathbb{R}} |\nabla u|^2 \phi_\delta(x) dx.
\end{aligned}$$

$$\begin{aligned}
\frac{d}{dt} \int_{\mathbb{R}} \phi_\delta(x) |u|^2 dx &\leq \frac{\sigma^2\delta^2(\lambda^2 + \alpha^2)}{\lambda} \int_{\mathbb{R}} |u|^2 \phi_\delta(x) dx - 2\rho \int_{\mathbb{R}} |u|^2 \phi_\delta(x) dx \\
&\quad + \frac{2}{\rho} \int_{\mathbb{R}} |f(x, t)|^2 \phi_\delta(x) dx + \frac{\rho}{2} \int_{\mathbb{R}} |u|^2 \phi_\delta(x) dx
\end{aligned}$$

$$\leq -\frac{\rho}{2} \int_{\mathbb{R}} |u|^2 \phi_{\delta}(x) dx + \frac{\rho}{2} \int_{\mathbb{R}} |f(x,t)|^2 \phi_{\delta}(x) dx. \quad (5.18)$$

$$\begin{aligned} \frac{d}{dt} e^{\frac{\rho t}{2}} \int_{\mathbb{R}} \phi_{\delta}(x) |u|^2 dx &= \frac{\rho}{2} e^{\frac{\rho t}{2}} \|u\|^2 + e^{\frac{\rho t}{2}} \frac{d}{dt} \|u\|^2 \\ &\leq \frac{2}{\rho} e^{\frac{\rho t}{2}} \int_{\mathbb{R}} |f(x,t)|^2 \phi_{\delta}(x) dx. \end{aligned}$$

$(\tau - t, \tau) t \geq 0$

$$\begin{aligned} &\hat{\mathbb{E}} \left[ \int_{\mathbb{R}} \phi_{\delta}(x) |u(\tau, \tau - t, u_{\tau-t})|^2 dx \right] \\ &\leq e^{-\frac{\rho t}{2}} \hat{\mathbb{E}} \left[ \int_{\mathbb{R}} \phi_{\delta}(x) |u_{\tau-t}|^2 dx \right] + \frac{2}{\rho} e^{-\frac{\rho t}{2}} \int_{\tau-t}^{\tau} \int_{\mathbb{R}} e^{\rho s} |f(x,s)|^2 \phi_{\delta}(x) dx ds. \end{aligned} \quad (5.19)$$

(??)Φ

$$\hat{\mathbb{E}}[\|\Phi(\tau, \tau - t, u_{\tau-t})\|_{\sigma}^2] \leq e^{-\frac{\rho t}{2}} \delta^{-2\sigma} \hat{\mathbb{E}}[\|u_{\tau-t}\|_{\sigma}^2] + \frac{1}{\rho \delta^{2\sigma}} e^{-\rho \tau} \int_{-\infty}^{\tau} e^{\rho s} \|f(s)\|^2 ds,$$

$u_{\tau-t} \in D(\tau - t) \in DT = T(\tau, D) > 0t \geq T$

$$\hat{\mathbb{E}}[\|\Phi(\tau, \tau - t, u_{\tau-t})\|^2] \leq \tilde{R}(\tau),$$

$$\tilde{R}(\tau) = 1 + \frac{1}{\rho \delta^{2\sigma}} e^{-\rho \tau} \int_{-\infty}^{\tau} e^{\rho s} \|f(s)\|^2 ds.$$

**THEOREM 5.2.** *Under assumptions (??) and (??), then the G-mean random dynamical system Φ associated with problem (??) has a unique D-pullback G-mean random attractor  $\mathcal{A} = \{\mathcal{A}(\tau) : \tau \in \mathbb{R}\}$  in  $L_G^2(\Omega, L_{\sigma}^2(\mathbb{R}))$ . Furthermore, if there exists a positive number  $\varpi$  such that  $f : \mathbb{R} \rightarrow L^2(\mathbb{R})$  is  $\varpi$ -periodic, then such attractor  $\mathcal{A}$  is also T-periodic; that is,  $\mathcal{A}(\tau + \varpi) = \mathcal{A}(\tau)$  for all  $\tau \in \mathbb{R}$ .*

*Proof?????.*

**Acknowledgements.**óííí

*Regularity analysis for stochastic complex Landau-Ginzburg equation with Dirichlet white-noise boundary conditions*

*Random attractors for stochastic reaction-diffusion equations on unbounded domains*

*Random data Cauchy theory for supercritical wave equations I: local theory*

*Exponentially stable stationary solutions for stochastic evolution equations and their perturbation*

*Autonomous and non-autonomous attractors for differential equations with delays*

*Pullback attractors for stochastic heat equations in materials with memory*

*Nonlocal stochastic functional differential equations driven by G-Brownian motion and mean random dynamical systems*

*Stability analysis of Hopfield neural networks with unbounded delay driven by G-Brownian motion*

*Attractors for random dynamical systems*

*Function spaces and capacity related to a sublinear expectation: application to G-Brownian motion paths*

*Weak and strong solutions of the complex Ginzburg-Landau equation*



- Global existence theory for a generalized Ginzburg-Landau equation*
- Pathwise properties and homeomorphic flows for stochastic differential equations driven by G-Brownian motion*
- Random attractors for a class of stochastic partial differential equations driven by general additive noise*
- Well-posedness of the fractional Ginzburg-Landau equation*
- Pullback attractors for nonautonomous and random parabolic equations on non-smooth domains*
- Mean-square random dynamical systems*
- Pullback attractors of non-autonomous stochastic degenerate parabolic equations on unbounded domains*
- Long term behavior of stochastic discrete complex Ginzburg-Landau equations with time delays in weighted spaces*
- Stability of delayed Hopfield neural networks under a sublinear expectation framework*
- Dynamics of the 3D fractional Ginzburg-Landau equation with multiplicative noise on an unbounded domain*
- Well-posedness and dynamics for the fractional Ginzburg-Landau equation*
- Mean-square stability of delayed stochastic neural networks with impulsive effects driven by G-Brownian motion*
- One-dimensional random attractor and rotation number of the stochastic damped sine-Gordon equation*
- Random attractors for non-autonomous fractional stochastic Ginzburg-Landau equations on unbounded domains*
- A study of Landau damping with random initial inputs*
- Global solution for a stochastic Ginzburg-Landau equation with multiplicative noise*
- Non-autonomous dynamics of wave equations with nonlinear damping and critical nonlinearity*
- Sufficient and necessary criteria for existence of pullback attractors for non-compact random dynamical systems*
- Weak pullback attractors for mean random dynamical systems in Bochner spaces*
- Weak pullback attractors for stochastic Navier-Stokes equations with nonlinear diffusion terms*
- Compactness in Lebesgue-Bochner spaces of random variables and the existence of mean-square random attractors*
- Existence and uniqueness of weak solutions to Ginzburg-Landau equation with external noise and stochastic perturbation*
- Mean-square random attractors of stochastic delay differential equations with random delay*
- Nonlocal stochastic differential equations with time-varying delay driven by G-Brownian motion*
- Weak pullback attractors for stochastic Ginzburg-Landau equations in Bochner space*