

10/28

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$$\begin{cases} \partial_t u_\varepsilon = L_\varepsilon u_\varepsilon + b(u_\varepsilon) + \partial_t W^\alpha \\ \frac{\partial u_\varepsilon}{\partial \nu_\varepsilon} \Big|_{\partial \Omega} = 0 \end{cases} \quad u(0, x, y) = u_0(x, y) \quad (x, y) \in G \subset \mathbb{R}^2$$

$0 < \varepsilon \ll 1$

$$\begin{cases} dX_\varepsilon(t) = dB_1 + v_1(Z_\varepsilon(t)) d\phi^\varepsilon \\ dY_\varepsilon(t) = \frac{1}{\varepsilon} dB_2 + \frac{1}{\varepsilon^2} v_2(Z_\varepsilon(t)) d\phi^\varepsilon \end{cases}$$

