INVARIANT MEASURE OF STOCHASTIC HIGHER ORDER KDV EQUATION DRIVEN BY POISSON PROCESSES∗

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Abstract. The current paper is devoted to stochastic damped higher order KdV equation driven by Poisson process. We establish the well-posedness of stochastic damped higher-order KdV equation, and prove that there exists an unique invariant measure for non-random initial conditions. Some discussion on the general pure jump noise case are also provided. Some numerical simulations of the invariant measure are provided to support the theoretical results.

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1. Introduction

In this paper, we investigate the long time behavior of the following stochastic damped (2n + 1)-th order KdV equation with pure jump processes

\[
\begin{cases}
  du + (\partial^2_{xx}u + u\partial_xu + \lambda u)dt = f dt + \int_Z g(u(t-), z)\eta(dt, dz) \\
  u(0, x) = u_0.
\end{cases}
\]  

(1.1)

where \(\lambda > 0, f \in H^{2n+1}(\mathbb{R})\). Let \((\Omega, \mathcal{F}, \mathcal{F}_t, P)\) be a complete probability space, \((Z, \mathcal{B}(Z))\) be a measurable space and \(\nu(dz)\) be a \(\sigma\)-finite measure on it. Let \(P = (p(t), t \in D_p)\) be a stationary \(\mathcal{F}_t\)-Poisson point process on \(Z\), with characteristic measure \(\nu(dz)\), where \(D_p\) is a countable subset of \([0, +\infty)\) depending on random parameter \(\omega \in \Omega\).

Denote by \(\eta(dt, dz)\) the Poisson counting measure associated with \(P\), that is \(\eta(dt, dz) = \sum_{s \in D_p, s \leq t} 1_A(p(s))\), where \(1_A(\cdot)\) is the indicator function with respect to \(A\). Let \(\tilde{\eta}(dt, dz) = \eta(dt, dz) - dt \nu(dz)\) be the compensated poisson measure, when \(\nu(z) < \infty\), \(\tilde{\eta}\) is a martingale with \(\langle \tilde{\eta}(Z) \rangle_t = t \nu(z)\), and \(\nu\) is the intensity measure of \(\eta\).

The Korteweg-de Vries equation (KdV) equation is used to describe the motion of long, unidirectional weakly water waves on a channel [27], which has been investigated widely by some authors, for instance, see [3–5, 12, 13, 19–23, 34, 35]. By introducing the Fourier restriction norm method, Bourgain [3, 4] proved that the Cauchy problem for the KdV equation is globally well-posed in \(L^2\) for the periodic case and nonperiodic case. By using the Fourier restriction norm method, Kenig et al. [22, 23] proved that the Cauchy problem for the KdV equation is locally well-posed in \(H^s(\mathbb{R})\), \(s > -\frac{3}{4}\) and ill-posed in \(H^s(\mathbb{R})\) with \(s < -\frac{3}{4}\) in the sense that the data-to-solution...
map fails to be uniformly continuous as map from $H^s(\mathbb{R})$ to $C_t^0 H^s(\mathbb{R})$. This means that $s = -\frac{3}{4}$ is the critical regularity index in Sobolev spaces for KdV equation. By using the I-method and the Fourier restriction norm method, Colliander et al. [12] showed that the Cauchy problem for the KdV equation is globally well-posed in $H^s(\mathbb{R})$ with $s > -\frac{3}{4}$. Guo [16] and Kishimoto [25] independently proved that the Cauchy problem for the KdV equation is globally well-posed in $H^{-\frac{3}{4}}(\mathbb{R})$ with the aid of the I-method and the modified Besov spaces. Kappeler and Topalov [18] proved that the flow map extends continuously to $H^{-1}$ in the periodic case with the aid of inverse scattering transformation. Molinet [31] proved that no well-posedness result can possibly hold below $s = -1$ in the periodic case in the sense that the solution map of KdV equation does not extend to a continuous map from $H^s(\mathbb{R})$ for $s < -1$ to distribution. Molinet [30] proved that the solution-map associated with the KdV equation cannot be continuously extended in $H^s(\mathbb{R})$ for $s < -1$. Liu [28] established a priori bounds for KdV equation in $H^{-\frac{3}{4}}(\mathbb{R})$. Buckmaster and Koch [11] proved the existence of weak solutions to the KdV initial value problem on the real line with initial data and studied the problem of orbital and asymptotic $H^s(\mathbb{R})$ stability of solitons for integers $s = -1$; and established new a priori $H^{-1}(\mathbb{R})$ bound for solutions to the KdV equation. Visan [24] proved global well-posedness of the KdV equation for initial data in $H^{-1}(\mathbb{R})$ and showed completely parallel arguments and give a new proof of global well-posedness for KdV with periodic $H^{-1}(\mathbb{R})$ data, showed previously by Kappeler and Topalov, as well as global well-posedness for the fifth order KdV equation in $L^2(\mathbb{R})$. Li and Yan [29] established the global well-posedness of higher-order KdV equations with Gaussian noise in $L^2(\mathbb{R})$.

When $n = 1$, (1.1) reduces to the stochastic KdV equation which has been studied by some people, we refer the readers to [6–8], Bouard et al. [7] proved that for almost surely $\omega \in \Omega$, there exist a $T_\omega > 0$ and a unique solution $u(t)$ of the problem (1.1) on $[0, T_\omega]$ which satisfies $u \in C([0, T]; H^s)$, $s > -\frac{3}{4}$ for almost surely $\omega \in \Omega$ and $u_0$ is $\mathcal{F}_0$-measurable and $\Phi \in L^0_{s, s} \cap L^0_{2} (\tilde{H}^0, -\frac{3}{4})$ and $u_0 \in L^2 (\Omega; L^2))$ and is $\mathcal{F}_0$-measurable, the solution to problem (1.1) is global and belongs to $L^2 (\Omega; C([0, T]; L^2))$. Li [28] proved that for $s > -\frac{3}{4}$, there exist a $T_\omega > 0$ almost surely $\omega \in \Omega$, $s = \tilde{s}(s), b = b(s, \tilde{s})$ which satisfies $\tilde{s} < 0$ and $\tilde{s}$ can sufficiently approach zero and $0 < b < \frac{1}{2}$, when $\Phi \in L^0_{s, s} \cap L^0_{2} (\tilde{H}^0, -\frac{3}{4})$ and $u_0 \in H^s$ for almost surely $\omega \in \Omega$ and $u_0$ is $\mathcal{F}_0$-measurable, the problem (1.1) possesses a unique solution on $[0, T_\omega]$ which satisfies $u \in C([0, T_\omega]; H^s) \cap X_{s, b}^{T_\omega}$, thus, the result of Li improves the result of [7]. Recently, [9] proved the existence of invariant measure for stochastic Schrödinger equation with jump process, but they also did not provide with the uniqueness of the invariant measure. To the best of our knowledge, there is no result on the ergodicity on stochastic damped higher-order KdV equation with pure jump noise.

Observe that if $\bar{u}(t)$ solves

$$du + \partial_x^{2n+1}udt = 0,$$

Let $u(t) := e^{-\lambda t} \bar{u}(t)$, then we have

$$\frac{d}{dt}u(t) = -\lambda e^{-\lambda t} \bar{u}(t) + e^{-\lambda t} \frac{d}{dt} \bar{u}(t) = -\lambda u(t) - e^{-\lambda t} \partial_x^{2n+1} \bar{u}(t) = -\lambda u(t) - \partial_x^{2n+1} u(t).$$

Thus, $u(t)$ solves the equation $du + (\partial_x^{2n+1}u + \lambda u)dt = 0$. Denote $S_\lambda(t)$ by the solution operator of $du + \lambda u)dt = 0$, then we have $S_\lambda(t) = e^{-\lambda t} S_0(t)$. Then the mild solution of equation (1.1) can be written as

$$u(t) = S_\lambda(t) u_0 - \int_0^t S_\lambda(s) u \partial_x u ds + \int_0^t S_\lambda(t-s) f ds + \int_0^t \int_{\mathbb{R}} S_\lambda(t-s) g(u(s-)) ds dz.$$ (1.2)

Let $u_0 \in H^n(\mathbb{R})$ be a deterministic condition, and $u(t)$ be the solution of equation (1.1). For all $B \in \mathcal{B}(H^n(\mathbb{R}))$, the transition probabilities of the equation can be defined by $P_t(u_0, B) = P(u(t) \in B)$. For any function $\xi \in$
$C_b(H^n, \mathbb{R})$, we denote

$$P_t\xi(u_0) = \mathbb{E}[\xi(u(t))] = \int_{H^n(\mathbb{R})} \xi(u) P_t(u_0, du).$$

In this paper, we will investigate the ergodicity of stochastic damped higher order KdV equation with pure jump noise. We prove the global well-posedness and the existence of invariant measure for stochastic damped higher order KdV equation with random initial value. Moreover, we obtain the ergodicity of stochastic damped higher order KdV equation with non-random initial conditions.

Comparing with stochastic damped KdV equation with Gaussian noise, the non-Gaussian noise driven higher Order KdV equation leads to the trajectories of the solutions are càdlàg. To overcome the difficulty caused by dispersive term $\partial_x^{2n+1}u$ instead of the dissipative term $u_{xx}$, motivated by the idea from [15], we establish the uniform estimates for $L^2$ norm and $H^s$ norm respectively, which are critical to obtain the existence of invariant measure. Moreover, we give some numerical simulations of the invariant measure to support the theoretical results.

The rest of the paper is organized as follows. In Section 2, we present some preliminaries. In Section 3, we prove that the solutions in $H^n$ space are uniformly bounded and establish the global well-posedness. In Section 4, we establish the existence of invariant measure for stochastic damped stochastic damped higher order KdV equation. In Section 5, we prove that the invariant measure is unique for deterministic initial value. In Section 6, we discuss the general pure jump noise case, some numerical simulations of the invariant measure are provided to support the theoretical results.

2. Preliminaries

In this section, some basic concepts and some inequalities are provided, which play the crucial role in establishing the main theorems.

Let $Y$ be a separable and complete metric space and $T > 0$. The space $\mathbb{D}([0, T]; Y)$ denotes the space of all right continuous functions $x : [0, T] \rightarrow Y$ with left limits, $P(\mathbb{D}([0, T]; Y))$ the space of Borel probability measures on $\mathbb{D}([0, T]; Y)$. We equip $\mathbb{D}([0, T]; Y)$ with the Skorohod topology such that $\mathbb{D}([0, T]; Y)$ is both separable and complete.

**Definition 2.1.** Assume that $(X, T)$ is a polish space, $\Sigma$ is a $\sigma$-algebra on $X$, $M$ is a set of measures on $\Sigma$. $M$ is said to be tight if for any $\varepsilon > 0$, there exists a compact set $K_\varepsilon \subset X$ such that

$$|\mu(K_\varepsilon^c)| < \varepsilon,$$

for any $\mu \in M$.

**Theorem 2.2** (Cor. A.1, [9]). Let $\{x_n : n \in \mathbb{N}\}$ be a sequence of càdlàg processes, each of the process defined on a probability space $(\Omega_n, \mathcal{F}_n, \mathbb{P}_n)$. Then the sequence of laws of $\{x_n : n \in \mathbb{N}\}$ is tight on $\mathbb{D}([0, T]; Y)$ if

(a) there exists a space $Y_1$, with $Y \rightarrow Y_1$ compactly and some $r > 0$, such that

$$\mathbb{E}^n |x_n(t)|_{Y_1}^r \leq C, \quad \forall n \in \mathbb{N};$$

(b) there exist two constants $c > 0$ and $\gamma > 0$ and a real number $r > 0$ such that for all $\theta > 0$, $t \in [0, T - \theta]$, and $n \geq 0$

$$\mathbb{E}_n \sup_{t \leq s \leq t + \theta} |x_n(t) - x_n(s)|_Y^r \leq c \theta^\gamma.$$

In the sequel, we impose the following hypothesis on the Poisson noise as...
(H1) For any $u \in X(T)$, there exists a constant $C < \infty$ such that
\[
\int \|g(u, z)\|_{X(T)}^2 \nu(dz) \leq C(1 + \|u\|_{X(T)}^2);
\]

(H2) $\nu(0) = 0, \int_Z (\|z\|_2^2 \nu(dz) < \infty$ and $\nu(Z) = \rho < \infty$;

(H3) $Z$ is continuously embedded in $H^n(\mathbb{R})$.

**Lemma 2.3** ([19]). There exist some monotonically increasing continuous functions $\tilde{C}_1(t)$ and a constant $\alpha > 0, \forall h, g \in X(T)$ such that
\[
\| \int_0^t S_0(t - s) h(s) \partial_x g(s) ds \|_{X(T)} \leq \tilde{C}_1(T) T^{\alpha} \| h \|_{X(T)} \| g \|_{X(T)}.
\]

**Lemma 2.4** ([19]). There exist some monotonically increasing continuous functions $\tilde{C}_2(t)$ such that
\[
\| S_0(t) u_0 \|_{X(T)} \leq \tilde{C}_2(T) \| u_0 \|_{X(T)}.
\]

**Lemma 2.5.** If $u(t) \in X(T)$ solves the equation (1.2), then there exists a constant $C > 0$ such that
\[
\mathbb{E}[ \sup_{0 \leq t \leq T} \|u(t)\|_{L^2}^2] \leq C(1 + E[\|u_0\|_{L^2}^2]),
\]
\[
\mathbb{E}[ \sup_{0 \leq t \leq T} \|u(t)\|_{H^\infty}^2] \leq C(1 + E[\|u_0\|_{H^\infty}^2]).
\]

**Proof.** Define a stopping time by $\tau_N = \inf\{t : \|u(t)\|_{L^2}^2 > N\}$. By using Itô formula, we have
\[
\|u(t)\|_{L^2}^2 = \|u_0\|_{L^2}^2 + 2 \int_0^t \langle u(s), -(\partial_x^{2n+1} u + u \partial_x u + \lambda u) + f \rangle ds + \int_0^t \int_Z (\|g(u(s-), z)\|_{L^2}^2 + 2\langle u(s-), g(u(s-), z) \rangle) \eta(ds, dz)
\]
\[
= \|u_0\|_{L^2}^2 + I_1(t) + M_t + I_2(t).
\]

Next, we will estimate $\|u(t \wedge \tau_N)\|_{L^2}^2$.

For $M_{t \wedge \tau_N}$, direct computation shows that
\[
[M_{\tau_N}, M_{\tau_N}]^\frac{1}{2} = [M, M]_{\tau_N \wedge t}^{\frac{1}{2}}
\]
\[
= (\sum_{s \in D_p, s \leq \tau_N \wedge t} (\|g(u(s-), z)\|_{L^2}^2 + 2\langle u(s-), g(u(s-), p(s)) \rangle))^\frac{1}{2}
\]
\[
\leq (2 \sum_{s \in D_p, s \leq \tau_N \wedge t} \|g(u(s-), z)\|_{L^2}^2 + 8 \sum_{s \in D_p, s \leq \tau_N \wedge t} \|u(s-)\|_{L^2}^2 \|g(u(s-), p(s))\|_{L^2}^2)^\frac{1}{2}
\]
\[
\leq C(\sum_{s \in D_p, s \leq \tau_N \wedge t} \|g(u(s-), z)\|_{L^2}^2)^\frac{1}{2} + C(\sum_{s \in D_p, s \leq \tau_N \wedge t} \|u(s-)\|_{L^2}^2 \|g(u(s-), p(s))\|_{L^2}^2)^\frac{1}{2}
\]
\[
\leq C \sum_{s \in D_p, s \leq \tau_N \wedge t} \|g(u(s-), z)\|_{L^2}^2 + C(\sum_{s \in D_p, s \leq \tau_N \wedge t} \|u(s-)\|_{L^2}^2 \|g(u(s-), p(s))\|_{L^2}^2)^\frac{1}{2}
\]
Taking the expectation and using Burkholder-Davis-Gundy inequality, we have

\[
\leq C \sum_{s \in D_p, s \leq t \wedge N} \|g(u(s), z)\|_{L^2}^2 + C \sup_{s \leq t \wedge N} \|u(s)\|_{L^2} \left( \sum_{s \in D_p, s \leq t \wedge N} \|g(u(s), p(s))\|_{L^2}^2 \right)^{1/2}
\]

\[
\leq C \sum_{s \in D_p, s \leq t \wedge N} \|g(u(s), z)\|_{L^2}^2 + \frac{1}{2} \sup_{s \leq t \wedge N} \|u(s)\|_{L^2}^2.
\]

From the above estimates, we have

\[
\leq C \sup_{0 \leq s \leq t} |M^N_s| \leq CE([M^N_{\tau}, M^{\tau}_{\tau^N}]^2)
\]

\[
\leq C \sup_{s \in D_p, s \leq t \wedge N} \|g(u(s), z)\|_{L^2}^2 + \frac{1}{2} \sup_{s \leq t \wedge N} \|u(s)\|_{L^2}^2
\]

\[
= CE\left[ \int_0^{t \wedge N} \int_Z \|g(u(s), z)\|_{L^2}^2 ds dv(dz) \right] + \frac{1}{2} \sup_{s \leq t \wedge N} \|u(s)\|_{L^2}^2
\]

\[
\leq C(1 + N) t + \frac{1}{2} N < \infty.
\]

For \(I_1(t \wedge \tau_N)\), we can deduce

\[
\mathbb{E}[I_1(t \wedge \tau_N)] = -2\lambda \mathbb{E}\left[ \int_0^{t \wedge N} \|u(s)\|_{L^2}^2 ds \right] + 2\mathbb{E}\left[ \int_0^{t \wedge N} \langle u(s), f \rangle ds \right]
\]

\[
\leq -2\lambda \mathbb{E}\left[ \int_0^{t \wedge N} \|u(s)\|_{L^2}^2 ds \right] + 2\mathbb{E}\left[ \int_0^{t \wedge N} \|u(s)\|_{L^2} \|f\|_{L^2} ds \right]
\]

\[
\leq \frac{1}{2\lambda} \mathbb{E}\left[ \int_0^{t \wedge N} \|f\|_{L^2}^2 ds \right] \leq \frac{1}{2\lambda} \|f\|_{L^2}^2 \leq Ct < \infty.
\]

For \(I_2(t \wedge \tau_N)\), by using a direct calculation, we have

\[
\mathbb{E}[I_2(t \wedge \tau_N)] = \mathbb{E}\left[ \int_0^{t \wedge N} \int_Z (\|g(u(s), z)\|_{L^2}^2 + 2\|u(s)\|_{L^2}^2 \|g(u(s), z)\|_{L^2}^2) dv(dz) \right]
\]

\[
\leq 2\mathbb{E}\left[ \int_0^{t \wedge N} \int_Z (\|g(u(s), z)\|_{L^2}^2 + 2\|u(s)\|_{L^2}^2 \|g(u(s), z)\|_{L^2}^2) dv(dz) \right]
\]

\[
= 2\mathbb{E}\left[ \int_0^{t \wedge N} \int_Z (\|g(u(s), z)\|_{L^2}^2 + 2\|u(s)\|_{L^2}^2 dv(dz) \right] + 2\mathbb{E}\left[ \int_0^{t \wedge N} \int_Z (\|u(s)\|_{L^2}^2 dv(dz) \right]
\]

\[
\leq C\mathbb{E}\left[ \int_0^{t \wedge N} (1 + \|u(s)\|_{L^2}^2) ds \right] + \rho\mathbb{E}\left[ \int_0^{t \wedge N} \|u(s)\|_{L^2}^2 ds \right]
\]

\[
\leq Ct + (C + \rho)N t < \infty.
\]

From the above estimates, we have

\[
\mathbb{E}\left[ \sup_{0 \leq s \leq t} \|u(s)\|_{L^2}^2 \right] = \mathbb{E}\left[ \sup_{0 \leq s \leq t} \|u(s \wedge \tau_N)\|_{L^2}^2 \right]
\]
Assume the conditions Theorem 3.1. The Gronwall’s inequality leads to
\[ \rho \]
Proof. Let \( m \), \( \tau \) be a family of independent exponential distributed random variables with parameter \( \rho \), and set \( T_n = \sum_{j=1}^{n} \tau_j, n \in \mathbb{N} \).

Therefore, we deduce
\[ \mathbb{E}[\sup_{0 \leq s \leq t \wedge \tau_N} \|u(s)\|_{L^2}^2] \leq 2\mathbb{E}[\|u_0\|_{L^2}^2] + Ct + CE\int_0^{t \wedge \tau_N} (\sup_{s \leq t \wedge \tau_N} \|u(s)\|_{L^2}^2)ds \]
\[ \leq \mathbb{E}[\|u_0\|_{L^2}^2] + C(t + CE\int_0^{t \wedge \tau_N} (\sup_{s \leq t \wedge \tau_N} \|u(s)\|_{L^2}^2)ds]. \]

The Gronwall’s inequality leads to
\[ \mathbb{E}[\sup_{0 \leq s \leq t \wedge \tau_N} \|u(s)\|_{L^2}^2] \leq C(Ct + \mathbb{E}[\|u_0\|_{L^2}^2])e^{Ct}. \]

Since \( \tau_N \wedge T \rightarrow T \) as \( N \rightarrow \infty, P.a.s., \) we have
\[ \mathbb{E}[\sup_{0 \leq t \leq T} \|u\|_{L^2}^2] \leq C(1 + \mathbb{E}[\|u_0\|_{L^2}^2]). \]

Similarly, applying Itô formula and Burkholder-Davis-Gundy inequality as well as Sobolev embeddings Lemmas to
\[ \frac{(-1)^n}{2} \int_{\mathbb{R}} (\partial^2_x u)^2 dx + \frac{1}{6} \int_{\mathbb{R}} u^3 dx, \]
we also obtain
\[ \mathbb{E}[\sup_{0 \leq t \leq T} \|u\|_{H^n}^2] \leq C(1 + \mathbb{E}[\|u_0\|_{H^n}^2]). \]

We have completed the proof of Lemma 2.5. \( \square \)

3. Existence of Mild Solution of Equation (1.1)

In this section, we will establish the well-posedness of (1.1) in the space \( X(T) = \mathbb{D}(0, T; H^n(R)) \).

**Theorem 3.1.** Assume the conditions (H1), (H2) and (H3) hold. Then the equation (1.1) has a unique global mild solution in \( X(T) \), which is càdlàg.
Define \( \{N(t) : t \geq 0\} \) as the counting process
\[
N(t) = \sum_{j=1}^{\infty} 1_{[T_j, \infty)}(t), \quad t \geq 0.
\]

Then \( N(t) \) is a Poisson distributed random variable with parameter \( \rho t \) for any fixed \( t > 0 \). Let \( \{Y_n : n \in \mathbb{N}\} \) be a family of independent, \( \nu/\rho \) distributed random variables. Then
\[
\int_0^t \int_Z g(u(s-), z)\bar{\eta}(ds, dz) = \begin{cases} 
-\int_0^t \int_Z g(u(s-), z)\nu(dz)ds, & \text{if } N(t) = 0, \\
\Sigma_{j=1}^{N(t)} g(u(t-), Y_n) - \int_0^t \int_Z g(u(s-), z)\nu(dz)ds, & \text{if } N(t) > 0.
\end{cases}
\]

Notice that \( N(t) = 0 \) on the interval \([0, T_1]\), then the stochastic equation (1.1) can be rewritten as
\[
\begin{align*}
&\frac{du}{dt} + (\partial_x^{2n+1} u + u\partial_x u + \lambda u)dt = f dt, \\
&u(0, x) = u_0.
\end{align*}
\] (3.1)

The mild solution of equation (3.1) can be represented by
\[
u(t) = S_\lambda(t)u_0 - \int_0^t S_\lambda(t-s)u\partial_x u ds + \int_0^t S_\lambda(t-s)f ds.
\]

Define the operator \( F \) by
\[
Fu = S_\lambda(t)u_0 - \int_0^t S_\lambda(t-s)u\partial_x u ds + \int_0^t S_\lambda(t-s)f ds.
\]

Then it follows that
\[
\|Fu\|_{X(T_1)} \leq \|S_\lambda(t)u_0\|_{X(T_1)} + \| \int_0^t S_\lambda(t-s)u\partial_x u ds \|_{X(T_1)} + \|\int_0^t S_\lambda(t-s)f ds\|_{X(T_1)}
\]

Due to Lemma 2.3, Lemma 2.4, we obtain that there exists some constant \( C > 0 \) such that
\[
\|Fu\|_{X(T_1)} \leq C(\|u_0\|_{X(T_1)} + T_1^{n}\|u\|_{X(T_1)}^2) < \infty, \quad \text{whenever} \quad \|u\|_{X(T_1)} < \infty.
\]

Thus, \( F \) maps \( X(T_1) \) into itself, and
\[
\|Fu_1 - Fu_2\|_{X(T_1)} = \| \int_0^t S_\lambda(t-s)(u_1\partial_x u_1 - u_2\partial_x u_2) ds \|_{X(T_1)}
\]
\[
\leq \| \int_0^t S_\lambda(t-s)u_1\partial_x(u_1 - u_2) ds \|_{X(T_1)} + \| \int_0^t S_\lambda(t-s)(u_1 - u_2)\partial_x u_2 ds \|_{X(T_1)}
\]
\[
\leq C_1(T_1)T_1^{n}(\|u_1\|_{X(T_1)} + \|u_2\|_{X(T_1)})\|u_1 - u_2\|_{X(T_1)},
\]

for any \( u_1, u_2 \in X(T_1) \). Hence, the Banach Fixed point theorem guarantees that there exists a sufficient small \( T_1 > 0 \) such that the stochastic equation (1.1) admits a unique local solution. Based on the estimate in Lemma 2.5, we can extend this local solution to the global one. Denote the global solution on \([0, T_1]\) by \( u_1 \).
Next, we will consider the solution on \([T_1, T_2]\). Since a jump with size \(g(u(T_1), Y_n)\) occurs at time \(T_1\), we denote \(u^0_t = u_1(T_1) + g(u_1(T_1), Y_n)\), and consider a second process on \([T_1, T_2]\) follows as

\[
\begin{aligned}
    \left\{ \begin{array}{l}
    du + (\partial_x^{2n+1} u + u\partial_x u + \lambda u)dt = fdt \\
    u(T_1, x) = u^0_1.
    \end{array} \right.
\end{aligned}
\]  

(3.2)

Similarly, equation (3.2) posses a unique global mild solution \(u_2\) on \([T_1, T_2]\). Repeating the above arguments, we can deduce that equation (1.1) has a unique global mild solution in \(X(T)\).

Since \(P(N(t) < \infty) = 1\), then the solution \(u\) is a.s. defined on \([0, T]\), and the jumps take place at each \(T_j\) with \(\lim_{t \uparrow T_j} u(t) = u^0_j\). Hence, \(\lim_{t \uparrow T_j} u(t)\) exists, and the solution \(u\) is càdlàg.

We have completed the proof of Theorem 3.1. \(\square\)

4. Existence of Invariant Measure

In this section, we will prove the existence of the invariant measure for equation (1.1).

Let \(P_t\) is a semigroup defined by the global solution of equation (1.1) on a Banach space \(X\). It is well known that

\[
\lim_{k \to \infty} P_t \xi(u^k_0) = P_t \xi(u_0).
\]

for any sequence \(u^k_0 \in X, k \in \mathbb{N}\) with \(\|u^k_0 - u_0\|_B \to 0, k \to \infty\), for any \(t > 0\) and \(\xi \in B_0(X, \mathbb{R})\). Then \(P_t\) is a strong Feller semigroup on \(B\).

**Theorem 4.1.** Assume the conditions (H1), (H2) and (H3) hold. Then \(P_t\) is a strong Feller semigroup on \(H^n(\mathbb{R})\).

**Proof.** We only need to prove that \(\mathbb{E}[|\xi(u(t)) - \xi(v(t))|] \to 0\) for any solution \(u, v\), where \(u\) and \(v\) are solution of equation (1.1) with initial value \(u_0, v_0 \in H^n(\mathbb{R})\) respectively, and \(v_0\) converges to \(u_0\) for \(t > 0, \xi \in B_0(H^n, \mathbb{R})\). Let \(R_0 = \|u_0\|_{H^n} + 1\) and \(M = \sup_{v \in H^n} |\xi(v)|\).

By using Chebychev’s inequality, we obtain that there exists some constant \(C(R_0) > 0\) for \(\|v_0 - u_0\| \leq 1\),

\[
\begin{aligned}
    &\mathbb{P}\{\max_{s \in [0, t]} \sup_{s \in [0, t]} \|u(s)\|^2_{H^n}, \sup_{s \in [0, t]} \|v(s)\|^2_{H^n} \geq R}\} \\
    &\leq \mathbb{P}\{\sup_{s \in [0, t]} \|u(s)\|^2_{H^n} + \sup_{s \in [0, t]} \|v(s)\|^2_{H^n} \geq R}\} \\
    &\leq \frac{1}{R} \mathbb{E}[\sup_{s \in [0, t]} \|u(s)\|^2_{H^n} + \sup_{s \in [0, t]} \|v(s)\|^2_{H^n}] \leq \frac{C(R_0)}{R}.
\end{aligned}
\]

Choosing a sufficient large \(R > 0\) such that \(\frac{C(R_0)}{R} \leq \frac{\varepsilon}{6M}\), we have

\[
\begin{aligned}
    &\mathbb{P}\{\max_{s \in [0, t]} \sup_{s \in [0, t]} \|u(s)\|^2_{H^n}, \sup_{s \in [0, t]} \|v(s)\|^2_{H^n} \geq R\} \leq \frac{\varepsilon}{6M}.
\end{aligned}
\]

Denote \(\bar{u}(t) = \int_0^t \int_Z S_{\lambda}(t-s)g(u(s)-, z)\eta(ds, dz)\), and set

\[
T_h(g)(s) = S_{\lambda}(s)h - \int_0^s S_{\lambda}(s-r)g(\partial_x g(r)dr + \int_0^s S_{\lambda}(s-r)fdr + \bar{u}(s), \quad s \leq t.
\]

Then \(u(s) = T_{u_0}(u)(s)\) and \(v(s) = T_{v_0}(v)(s)\).
Define the stopping time $\tau$ by
\[
\tau = \inf\{s \geq 0 : 8\tilde{C}(t)s^\alpha(\tilde{C}(t)R + \|\tilde{u}\|_{X(s)} + \| \int_0^s S_\lambda(s - r)fdr\|_{X(s)}) > 1\}.
\]
Then we have
\[
\begin{align*}
\mathbb{P}(\tau < s) &\leq \mathbb{P}(8\tilde{C}(t)s^\alpha(\tilde{C}(t)R + \|\tilde{u}\|_{X(s)} + \| \int_0^s S_\lambda(s - r)fdr\|_{X(s)}) > 1) \\
&\leq \mathbb{E}[8\tilde{C}(t)s^\alpha(\tilde{C}(t)R + \|\tilde{u}\|_{X(s)} + \| \int_0^s S_\lambda(s - r)fdr\|_{X(s)})] \\
&\leq 8\tilde{C}^2(t)s^\alpha(R + 1) \leq C(R)s^\alpha,
\end{align*}
\]
and
\[
\mathbb{E}[\tau] = \int_0^\infty \mathbb{P}(\tau > s)ds = \int_0^\infty (1 - \mathbb{P}(\tau < s))ds.
\]
Let $\tau_0 = \tau$, and define inductively a sequence of stopping times by
\[
\tau_{k+1} = \inf\{s \geq \tau_k : 8\tilde{C}(t)(s - \tau_k)^\alpha(\tilde{C}(t)R + \|\tilde{u}_{\tau_k}\|_{X(\tau_k, s)} + \| \int_{\tau_k}^s S_\lambda(s - r)fdr\|_{X(\tau_k, s)}) > 1\},
\]
where $\tilde{u}_{\tau_k}(s) = \int_{\tau_k}^s \int_Z S_\lambda(t - s)g(u(s-), z)\eta(ds, dz)$, and $X(\tau_k, s)$ is defined on $[\tau_k, s]$. Then $\tau_{k+1} - \tau_k$ and $\tau$ are independent with the same distribution. The law of large number gives that
\[
\frac{\tau_n}{n} = \frac{1}{n} \sum_{0 \leq i \leq n} (\tau_i - \tau_{i-1}) \to \mathbb{E}[\tau] \geq \frac{1}{C_0(R)}.
\]
Therefore, $\mathbb{P}(\tau_n \leq t) \to 0$ as $n \to \infty$. Hence, there exists $n > 0, n \in \mathbb{N}$ such that
\[
\mathbb{P}(\tau_n \leq t) \leq \frac{\varepsilon}{6M}.
\]
It follows that for any $v_0$ with $\|v_0 - u_0\|_{H^n} \leq 1$,
\[
\mathbb{E}[\|\xi(u(t) - \xi(v(t))\|_{H^n}^2] \leq \mathbb{E}[\|\xi(u(t) - \xi(v(t))\|_{H^n}^2] \mathbb{E}\max\{\sup_{s \in [0, t]} \|u(s)\|_{H^n}^2, \sup_{s \in [0, t]} \|v(s)\|_{H^n}^2 \geq R\}
\]
\[
+ \mathbb{E}[\|\xi(u(t) - \xi(v(t))\|_{H^n}^2] \mathbb{E}\max\{\sup_{s \in [0, t]} \|u(s)\|_{H^n}^2, \sup_{s \in [0, t]} \|v(s)\|_{H^n}^2 \leq R\} I_{\tau_n \leq t}
\]
\[
+ \mathbb{E}[\|\xi(u(t) - \xi(v(t))\|_{H^n}^2] \mathbb{E}\max\{\sup_{s \in [0, t]} \|u(s)\|_{H^n}^2, \sup_{s \in [0, t]} \|v(s)\|_{H^n}^2 \leq R\} I_{\tau_n \geq t}
\]
\[
\leq \frac{2}{3} \varepsilon + \mathbb{E}[\|\xi(u(t) - \xi(v(t))\|_{H^n}^2] \mathbb{E}\max\{\sup_{s \in [0, t]} \|u(s)\|_{H^n}^2, \sup_{s \in [0, t]} \|v(s)\|_{H^n}^2 \leq R\} I_{\tau_n \geq t}.
\]
Since $v_0$ converges to $u_0$, then
\[
\|u(t) - v(t)\|_{H^n} \leq (2\tilde{C}(t))^{k+1}\|u(0) - v(0)\|_{H^n} \to 0.
\]
Thus, it holds that $\mathbb{E}[|\xi(u(t)) - \xi(v(t))|] \to 0$. the proof of Theorem 4.1 is complete.

**Definition 4.2.** Let $(X, T)$ be a topological space, and let $\{X_n, n \in \mathbb{N}\}X_0$ be a $(X, T)$-valued random variable, $X_n$ is said to converge to $X_0$ in distribution, if for any bounded continuous function $F : X \to \mathbb{R}$,

$$
\lim_{n \to \infty} \mathbb{E}[F(X_n)] = \mathbb{E}[F(X_0)].
$$

**Theorem 4.3.** Assume the conditions (H1), (H2) and (H3) hold, and for any sequence of deterministic initial conditions $\{u^n_0\}$ with $R := \sup\{\|u^n_0\|_{H^n}\} < \infty$, it holds that $\{P_n(u^n_t, \cdot) : n \in \mathbb{N}\}$ is tight on $H^n$ for any $\{t_n > 0 : \lim_{n \to \infty} t_n = \infty\}$.

**Proof.** Without loss of generality, we assume that $t_n$ is an increasing sequence, and denote by $u_n(t)$ the solution with $u_n(0)$ be the initial condition. Next, we will prove that $u_n(t)$ converges to $\xi$ in distribution in $L^2_{loc}(\mathbb{R})$. In fact, since

$$
\mathbb{E}[\sup_{0 \leq t \leq T} \|u\|^2_{H^n}] \leq C(1 + \mathbb{E}[\|u_0\|^2_{H^n}]),
$$

then we have

$$
\sup_{t \geq 0} \mathbb{E}[\|u_n(t_n)\|^2_{H^n}] \leq C(\sup_{n} \|u_n(0)\|^2_{H^n}) + \sup_{n} \|u_0\|^2_{L^2_{loc}} + 1) := C(R).
$$

Since the bounded sets in $H^n(\mathbb{R})$ is relatively compact in $L^2_{loc}(\mathbb{R})$. Then there exists $L^2_{loc}(\mathbb{R})$-valued variable $\xi$ and a subsequence $u_{n}(t_n)$ (we also denote it as $u_{n}(t_n)$) such that $u_{n}(t_n)$ converges to $\xi$ in distribution in $L^2_{loc}(\mathbb{R})$. Assume that $\{f_i\}$ is a set of smooth and compactly supported orthonormal basis of $H^n(\mathbb{R})$, then we have

$$
\mathbb{E}[\sum_i \langle u_n(t_n, f_i) \rangle^2_{H^n} \land M^2] \to \mathbb{E}[\sum_i \langle \xi, f_i \rangle^2_{H^n} \land M^2].
$$

Therefore,

$$
\mathbb{E}[\sum_i \langle \xi, f_i \rangle^2_{H^n} \land M^2] \leq \mathbb{E}[\|\xi\|^2_{H^n} \land M^2] \leq C(R),
$$

and $\mathbb{E}[\sum_i \langle \xi, f_i \rangle^2_{H^n}] \leq C(R)$ as $M$ increases. Thus, it holds that $\xi$ takes value in $H^n$.

Next we shall show the convergence in $L^2(\mathbb{R})$. Assume that $\{g_i\}$ is a set of smooth orthonormal basis with compactly support of $H^n(\mathbb{R})$, then we have

$$
\mathbb{E}[\sum_i \langle u_n(t_n, g_i) \rangle^2_{L^2} \land M^2] \to \mathbb{E}[\sum_i \langle \xi, g_i \rangle^2_{L^2} \land M^2].
$$

Since $\mathbb{E}[\|u_n(t_n)\|^2_{L^2}] \leq C(\mathbb{E}[\|u_n(0)\|^2_{L^2}] + 1)$, we have

$$
\mathbb{E}[\sum_i \langle u_n(t_n, g_i) \rangle^2_{L^2}] \to \mathbb{E}[\sum_i \langle \xi, g_i \rangle^2_{L^2}]$$
as $M$ increases. Therefore, it follows that

$$
E\left[ \sum_{i=N+1}^{\infty} (u_n(t_n, g_i)^2_{L^2}) \right] \to E\left[ \sum_{i=N+1}^{\infty} (\xi, g_i^2_{L^2}) \right].
$$

Since $E[\sum_{i=N+1}^{\infty} (\xi, g_i^2_{L^2})] \to 0$, we have

$$
\lim_{N \to \infty} \sup_n \frac{\sum_{i=N+1}^{\infty} (u_n(t_n, g_i)^2_{L^2})}{\infty} = 0.
$$

Therefore, $u_n(t_n)$ converges to $\xi$ in distribution in $L^2(\mathbb{R})$. From the above arguments, we have

$$
E[\|\partial_n^\alpha \xi\|_{L^2}^2] = \lim_{n \to \infty} E[\|\partial_n^\alpha u_n(t_n)\|_{L^2}^2].
$$

Therefore $u_n(t_n)$ converges to $\xi$ in distribution in $H^n(\mathbb{R})$, and $\{P_{t_n}(u_0^n, \cdot) : n \in \mathbb{N}\}$ is tight on $\{H^n\}$.

We have completed the proof of Theorem (4.3).

**Theorem 4.4.** Assume the conditions (H1), (H2) and (H3) hold. If $K$ is a compact set of $\{H^n\}$, then the sequence of measure $\{P_{t_n}(v, \cdot) : s \in [0, 1], v \in K\}$ is tight on $\{H^n\}$.

**Proof.** It suffices to prove that $\{P_{t_n}(v, \cdot) : s \in [0, 1], v \in K\}$ posses a convergent subsequence. Assume that $\{(s_n, v_n)\} \in [0, 1] \times K$, then it posses a convergent subsequence, we also denote it as $\{(s_n, v_n)\}$. Without loss of generality, we assume that $(s_n, v_n) \in [0, 1] \times K$ converges to $(s, v) \in [0, 1] \times K$. Let $u_n(t)$ be the solution with initial data $v_n$, and $u(t)$ be the solution with the initial data $v$. Since $u \in D([0, 1]; H^n)$, we have

$$
\lim_{n \to \infty} \|u(s_n) - u(s)\|_{H^n} = 0, \text{ P.a.s.}
$$

Let $R_0 = \sup_{v \in K} \|v\|_{H^n} + 1$, we can choose a suitable $R > 0$ such that for any $\varepsilon > 0, \delta > 0$

$$
P\{\max\{\sup_{s \in [0, t]} \|u(s)\|_{H^n}, \sup_{s \in [0, t]} \|u_n(s)\|_{H^n}\} \geq R\} \leq P\{\sup_{s \in [0, t]} \|u(s)\|_{H^n}^2 + \sup_{s \in [0, t]} \|v(s)\|_{H^n}^2 \geq R\} \leq \frac{1}{R} E\{\sup_{s \in [0, t]} \|u(s)\|_{H^n}^2 + \sup_{s \in [0, t]} \|u_n(s)\|_{H^n}^2 \leq \frac{C(R_0)}{R} \leq \frac{\varepsilon}{2}.
$$

Define a stopping time $\tau$ as

$$
\tau = \inf\{s \geq 0 : 8\tilde{C}(t)s^\alpha(\tilde{C}(t)R + \|\tilde{u}\|_{X(s)} + \int_0^s S_\lambda(s-r)\tilde{u}(\|X(s)\) > 1\}.
$$

Let $\tau_0 = \tau$,

$$
\tau_{k+1} = \inf\{s \geq \tau_k : 8\tilde{C}(t)(s - \tau_k)^\alpha(\tilde{C}(t)R + \|\tilde{u}_k\|_{X((\tau_k, \tau_k)} + \int_\tau^s S_\lambda(s-r)\tilde{u}(\|X((\tau_k, \tau_k)} > 1\}.
$$
Choose some proper $N$ such that $P(\tau_N \leq 1) \leq \frac{\varepsilon}{2}$. Let
\[
A_n = \{ \max\{ \sup_{s \in [0,t]} \| u(s) \|_{H^n}, \sup_{s \in [0,t]} \| u_n(s) \|_{H^n} \} \leq R \}.
\]

Then, we have
\[
\sup_{s \in [0,1]} \| u(s) - v(s) \|_{H^n} \leq (2\tilde{C}(t))^{N+1}\| v - v_n \|_{H^n} \to 0.
\]
on the interval $A_n \cap \{ \tau_N \geq 1 \}$, and $(2\tilde{C}(t))^{N+1}\| v - v_n \|_{H^n} < \delta$ provided with $n$ being sufficiently large. Therefore, have
\[
P(\sup_{s \in [0,1]} \| u(s) - u_n(s) \|_{H^n} \leq \delta) \geq P(A_n \cap \{ \tau_N \geq 1 \}) \geq 1 - \varepsilon.
\]
Therefore, it holds that $\lim_{n \to \infty} \sup_{s \in [0,1]} \| u(s) - u_n(s) \|_{H^n} \to 0$, P.a.s., which implies that there exists a sequence $n_k$ such that
\[
\lim_{k \to \infty} \| u(s) - u_{n_k}(s) \|_{H^n} \to 0, \text{ P.a.s.}
\]
and
\[
|P_{s_{n_k}}\xi(v_{n_k} - P_s\xi(v))| \leq \mathbb{E}[|\xi(u_{s_{n_k}}(s_{n_k}) - \xi(u(s_{n_k}))| + \mathbb{E}[|\xi(u(s_{n_k}) - \xi(u(s))| \to 0
\]
for any real valued uniformly continuous function $\xi$ on $H^n(\mathbb{R})$. Therefore, $\{P_s(v, \cdot) : s \in [0,1], v \in K\}$ has a convergent subsequence.

We have completed the proof of Theorem 4.4. \hfill \square

**Theorem 4.5.** Assume the conditions (H1), (H2) and (H3) hold. Then $\mu_{n}(-) = \frac{1}{n} \int_{0}^{n} P_{t}(0, -)dt$, $n = 1, 2, \ldots$ is tight on $H^n(\mathbb{R})$.

**Proof.** For any $\varepsilon > 0$, since $\{P_{n}(0, \cdot) : n \geq 0\}$ is tight, then we can choose a compact set $K_\varepsilon \subset H^n(\mathbb{R})$ such that $\sup\{P_{n}(0, K_\varepsilon) \leq \frac{\varepsilon}{2}$. Since $\{P_{s}(v, \cdot) : s \in [0,1], v \in K\}$ is tight on $\{H^n\}$, then by choosing a compact set $A_\varepsilon \subset H^n(\mathbb{R})$ such that
\[
\sup_{s \in [0,1], v \in K_\varepsilon} \{P_{n}(0, A_\varepsilon) \leq \frac{\varepsilon}{2}.
\]

We can deduce
\[
\mu_{n}(A_\varepsilon) = \frac{1}{n} \int_{0}^{n} P_{t}(0, A_\varepsilon)dt
\]
\[
= \frac{1}{n} \sum_{i=0}^{n-1} \int_{i}^{i+1} \int_{H^n} P_{t}(0, dy)P_{t-i}(y, A_\varepsilon)dt
\]
\[
= \frac{1}{n} \sum_{i=0}^{n-1} \int_{i}^{i+1} \int_{K_\varepsilon} P_{t}(0, dy)P_{t-i}(y, A_\varepsilon) + \int_{K_\varepsilon} P_{t}(0, dy)P_{t-i}(y, A_\varepsilon)dt
\]
\[
\leq \frac{1}{n} \sum_{i=0}^{n-1} \int_{i}^{i+1} \left[ \varepsilon \int_{K_{\varepsilon}} P_i(0, dy) + \int_{K_{\varepsilon}} P_i(0, dy) \right] dt \\
\leq \frac{1}{n} \sum_{i=0}^{n-1} \int_{i}^{i+1} \varepsilon dt = \varepsilon,
\]

which implies that \( \mu_n(\cdot) = \frac{1}{n} \int_0^n P_t(0, \cdot) dt, n = 1, 2, \ldots \) is tight on \( H^n(\mathbb{R}) \).

We have completed the proof of Theorem 4.5.

\[\square\]

**Theorem 4.6.** Assume the conditions (H1), (H2) and (H3) hold. Then there exists an invariant measures of equation (1.1).

**Proof.** By using the Krylov-Bogoliubov Theorem and combing Theorem 4.1 with Theorem 4.5, we can obtain the existence of the invariant measures for the semigroup \( P_t \).

We have completed the proof of Theorem 4.6.

\[\square\]

5. Ergodicity of invariant measure

**Theorem 5.1.** Assume the conditions (H1), (H2) and (H3) hold. There exists an ergodic invariant measure of equation (1.1) with deterministic initial conditions.

**Proof.** Let \( K \) be the set of all the invariant measures. It is easy to check that \( K \) is convex. Assume that \( \{\mu_n\}_{n \in \mathbb{N}^+} \) is a sequence of invariant measures in \( K \). Then there exists some constant \( C \) such that

\[
\sup_n \int \| u \|^2_{H^n} \mu_n(du) \leq C, \quad \text{and} \quad \sup_n \int \| u \|^4_{H^n} \mu_n(du) \leq C,
\]

and \( \{\mu_n P_t(\cdot) : n \in \mathbb{N}^+\} = \{\mu_n(\cdot) : n \in \mathbb{N}^+\} \) is tight for any deterministic initial condition since \( K \) is a closed set, then \( K \) is compact. The Krein-Milman theorem yields that a convex compact set possesses extremal point. By using Theorem 3.2.7 in [32], we deduce that this extremal point is ergodic. Therefore, the equation (1.1) has an ergodic invariant measure.

We have completed the proof of Theorem 4.6.

\[\square\]

6. Discussion

In this section, we consider the following stochastic weakly damped higher-order KdV equation driven by pure jump noise

\[
\begin{aligned}
\left\{ \begin{array}{l}
du + (\partial_{x}^{2}u + u \partial_x u + \lambda u) = f dt + \int_Z u(t,x)g(z(x))\tilde{\eta}(dz, dt) + \int_Z u(t,x)h(z(x))v(dx), \\
u(0, x) = u_0(x),
\end{array} \right.
\end{aligned}
\tag{6.1}
\]

where \( \lambda, \tilde{\eta}, v \) are the same with that in the first section. To prove the existence of invariant measure for Markov semigroup generated by equation (6.1), we impose some assumption on noise:

**Hypothesis 6.1.** (a) For any \( u \in X(T) \), there exists a constant \( C < \infty \) such that

\[
\int_Z (\|u(t,x)g(z(x))\|_{X(T)}^2 + \|u(t,x)h(z(x))\|_{X(T)}^2) \nu(dz) \leq C(1 + \|u\|^2_{X(T)});
\]

(b) \( \nu(0) = 0, \int_Z (\|z\|^2 \nu(dz)) < \infty \) and \( \nu(Z) = \rho < \infty \);
(c) \( Z \) is continuously embedded in \( H^n(\mathbb{R}) \).
The mild solution of equation (6.1) can be written as

\[
U(t) = S\lambda(t)u_0 - \int_0^t S\lambda(t-s)u_\partial x ds + \int_0^t S\lambda(t-s)f ds
\]

\[
+ \int_0^t \int_Z S\lambda(t-s)u(s,x)g(z(x))\dot{\eta}(dz,ds) + \int_0^t \int_Z S\lambda(t-s)u(s,x)h(z(x))\nu(dz)ds.
\]

(6.2)

**Lemma 6.2.** If \( u(t) \in X(T) \) solves the equation (6.2), under the condition of hypothesis 6.1, there exists a constant \( C > 0 \), such that:

\[
\mathbb{E}[\sup_{0 \leq t \leq T} \|u\|_{L^2}^2] \leq C(1 + \mathbb{E}[\|u_0\|_{L^2}^2]),
\]

\[
\mathbb{E}[\sup_{0 \leq t \leq T} \|u\|_{H^n}^2] \leq C(1 + \mathbb{E}[\|u_0\|_{H^n}^2]).
\]

**Theorem 6.3.** Under the conditions of hypothesis 6.1, the equation (6.1) has a unique global mild solution in \( X(T) \), which is càdlàg.

With the similar scheme, we obtain the following result.

**Theorem 6.4.** Under the conditions of theorem 6.3, \( P_t \) is a strong Feller semigroup on \( H^n(\mathbb{R}) \), and \( \mu_n(\cdot) = \frac{1}{n} \int_0^n P_t(0,\cdot)dt, n = 1,2, ... \) is tight on \( H^n(\mathbb{R}) \), hence, there exists invariant measures of equation (6.1). Furthermore, there exists an ergodic invariant measure with deterministic initial conditions.

**Remark 6.5.** If \( \nu(Z) = +\infty \), then \( u(t) \) is not square integrable, and the uniqueness of solution can not obtain. Hence, we could not prove the existence of invariant measure in this case.

Then we will give some numerical simulation of the invariant measure. To the end, we give the distribution of the solution \( \frac{1}{T_n} \sum_{m=0}^{T_n} \mathbb{E}[\mathcal{F}(u(t_m))] \) by using the so-called the Monte Carlo method as following, one can prove theoretically that it does have a unique invariant measure, which derive to the ergodicity [33].

We firstly use the the norm conservative finite difference scheme introduced by [2] to simulate the equation (1.1) to the

\[
\frac{U_j^{(n+1)} - U_j^{(n)}}{\Delta t} + \beta \delta^{(5)} \left( \frac{U_j^{(n)} + U_j^{(n+1)}}{2} \right)
\]

\[
+ \frac{1}{3} \left( \delta^{(1)} \left( \frac{U_j^{(n)} + U_j^{(n+1)}}{2} \right)^2 + \frac{U_j^{(n)} + U_j^{(n+1)}}{2} \delta^{(2)} \left( \frac{U_j^{(n)} + U_j^{(n+1)}}{2} \right) \right)
\]

\[
= \lambda \left( \frac{U_j^{(n)} + U_j^{(n+1)}}{2} \right) + \sum_{t_i \leq s \leq t_{i+1}} g(\Delta L_s) 1_A (\Delta L_s(\omega))
\]

(6.3)

where

\[
\delta^{(1)} U_j^{(n)} = \frac{U_j^{(n+1)} - U_j^{(n-1)}}{2\Delta x},
\]

\[
\delta^{(5)} U_j^{(n)} = \frac{U_j^{(n+1)} - 2U_j^{(n+1)} - 6U_j^{(n+1)} + 6U_j^{(n-1)} + 2U_j^{(n-1)} - U_j^{(n-1)}}{4(\Delta x)^5},
\]

and \( \sum_{t_i \leq s \leq t_{i+1}} 1_A (\Delta L_s(\omega)) \) is a possion process with the parameter \( P\Delta t \).

Now we set \( \beta = 0.01, \lambda = 0.5, \) and \( u_0(x) = \sin(x) \). The simulation of (1.1) driven by Poisson noise with \( g(u(t-), z) = 0.2u(t-)z \) is given in Figure 1. Figure 2 gives time changes of \( \|u(t, \cdot)\|_{L^2} \) using different sample trajectories.
Figure 1. Solution of $u$ with Poisson Process.

Figure 2. Changes of $\|u(t, \cdot)\|_{L^2_x}$.

Figure 3. Distribution of $\frac{1}{N+1} \sum_{n=0}^{N} \mathbb{E} \left[ \Phi \left( U^{(n)} \right) \right]$. 
It can be clearly seen from Figure 2 that the decay rate of the equation is slowed down under the influence of noise. At the same time, as shown in Figure 3, it can be seen that for \( \Phi(y) = \exp(-|y|^2) \), the distribution of the solution \( \frac{1}{N+1} \sum_{n=0}^N \mathbb{E}[\Phi(T^{(n)})] \) tends to a measure \( \mu \) as \( T \to \infty \).

The above numerical simulation of stochastic damped KdV equation (Fig. 3) in the sense of \( \mathbb{E}\|u(t, \cdot)\|_{L^2_x}^2 \) reveals that stochastic damped KdV equation driven by Poisson noise posses an unique ergodic invariant measure.

**References**


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