

Correctness, proof completeness, and novelty audit

The existence of invariant sublinear expectations for G -SDEs

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Prompt	Standardized prompt
Novelty cutoff	June 13, 2026
Paper license	arXiv non-exclusive distribution license
Scope	Statements, proofs, and novelty only

Important limitation. AI-generated analysis. This report is not a correctness certificate or a substitute for expert scrutiny. A Correct status may coexist with yellow typos or minor formal corrections that do not affect substantive soundness. It means that this audit found no unresolved substantive error under the stated criteria; it is not formal verification and should remain open to expert challenge and correction.

SUMMARY

01	Statements	Contains unsupported statements
02	Proofs	Contains incorrect or incomplete proofs
03	Novelty	No non-novelty findings

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01 / STATEMENTS

Statements

Contains unsupported statements

The abstract Harris-type fixed-point theorem is plausibly repairable, but the principal G-SDE invariant-expectation theorem is not able to be verified. Its proof depends on Lemma 4.6, which incorrectly replaces an adapted random diffusion coefficient by a deterministic coefficient with the same expected covariance. A simple uniformly elliptic adapted control gives a non-Gaussian law and disproves that lemma.

Theorem 4.13: Existence and uniqueness for the weakly dissipative G-SDE are not established

Pages 26–28 · Theorem 4.13 · arXiv:2606.15203v1

Not able to verify

The Lyapunov estimate verifies the drift part of the abstract theorem. The local Doeblin bound, however, is obtained by applying density estimates after Lemma 4.6 has replaced every adapted volatility control by a deterministic one. Lemma 4.6 is false, as shown in the Proofs findings, so that density reduction and the uniform minorization do not follow. Uniformly elliptic controlled diffusions may admit other minorization arguments, but none is proved here. The audit therefore does not claim Theorem 4.13 is false; it records that the supplied proof does not verify it.

Theorems 3.8 and 3.12: The abstract invariant-sublinear-expectation conclusion has a repairable convergence proof

Pages 6–13 · discrete and continuous Harris theorems · arXiv:2606.15203v1

Correct

The drift and minorization assumptions yield contraction of the weighted Lipschitz seminorm and therefore contraction of pushed-forward sublinear expectations modulo constants. This gives a Cauchy sequence and uniqueness by the same contraction. The printed independence-of-skeleton argument contains a false norm estimate, but the conclusion is recovered by comparing common multiples of two skeletons and then using the consecutive skeletons n and $n + 1$ to obtain one-step invariance. The continuous-time result follows by the bounded short-time drift estimate exactly as in the paper.

G-Brownian motion on the circle: The compact nondegenerate example satisfies the abstract assumptions

Pages 14–17 · Section 4.1 and Theorem 4.2 · arXiv:2606.15203v1

Correct

On the compact circle the Lyapunov condition is immediate, and nondegeneracy gives a uniform positive lower density over a fixed time. These facts supply the minorization without using the false deterministic-volatility reduction needed later on $\mathbb{R}^d$.

02 / PROOFS

Proofs

Contains incorrect or incomplete proofs

Lemma 4.6 is false for adapted volatility controls and invalidates the main G-SDE minorization proof. The abstract discrete convergence proof also contains a false weighted-norm contraction, although that earlier theorem has a verified repair.

Lemma 4.6: An adapted diffusion coefficient cannot be replaced by its deterministic mean covariance

Pages 19–20 · Lemma 4.6 and equations (4.17)–(4.19) · arXiv:2606.15203v1

Incorrect as written

For an arbitrary adapted θ , the process need not define the Markov semigroup asserted in the proof, and the generator cannot replace $\theta_t \theta_t^T$ by its expectation independently of the state. A concrete one-dimensional counterexample has $b = 0$, $\Theta = \{1, 2\}$, $\theta_t = 1$ for $t \leq 1/2$, and, for $t > 1/2$, $\theta_t = 1$ when $W_{1/2} \geq 0$ and $\theta_t = 2$ otherwise. Then

$$X_1 = W_{1/2} + \theta_{(1/2,1]}(W_1 - W_{1/2})$$

has a nonzero third moment, because $3 \operatorname{Var}(W_1 - W_{1/2}) \mathbb{E}[W_{1/2} \theta_{(1/2,1]}^2] \neq 0$. Every stochastic integral with deterministic coefficient and zero drift is centered Gaussian and has zero third moment. Thus no deterministic $\bar{\theta}$ can give the claimed representation, even though the example is uniformly elliptic and satisfies (H1).

Proof of Theorem 4.13: The uniform Doeblin lower bound uses the false representation lemma

Pages 27–28 · verification of Assumption B-prime · arXiv:2606.15203v1

Incomplete as written

The proof applies an Aronson-type density lower bound to the deterministic diffusion furnished by Lemma 4.6 and then takes an infimum over adapted controls. Since that deterministic representation fails, the displayed density is not the law of the controlled process and its constants do not establish the required infimum. A repair would need a density or coupling theorem uniform over all progressively measurable uniformly elliptic controls, stated and proved at the exact bounded-measurable test-function level used here.

Proof of Theorem 3.6: Weighted supremum norms do not contract by the Lipschitz contraction factor

Pages 10–11 · independence of the discrete skeleton · arXiv:2606.15203v1

Incorrect as written · verified repair

The proof bounds $\|\bar{T}^{mk} \varphi\|_\beta$ by $\bar{\alpha}^m \|\varphi\|_\beta$. This is false even for $\varphi \equiv 1$, because a Markov operator preserves constants. What contracts is the Lipschitz seminorm, or equivalently the distance between two expectation functionals after constants cancel. Using that metric, limits along two skeletons agree on their common-multiple subsequence; the consecutive skeletons n and $n + 1$ then imply one-step invariance, and the drift bound controls the remaining residues. This supplies a verified replacement proof of the abstract theorem.

03 / NOVELTY

Novelty

No non-novelty findings

No non-novelty findings.

METHOD

Scope and decision rules

This audit addressed only the correctness of central statements, the correctness and completeness of proofs, and evidence-backed non-novelty. It did not evaluate importance, exposition, style, suitability for publication, or author reputation.

An adverse finding is included only where the report can give a direct calculation, counterexample, formal contradiction, or a verifiable source establishing the precise claim. An inability to verify is kept distinct from a demonstrated defect. Technical compression is not treated as incompleteness when the omitted reasoning is recoverable and correct.

Before any finding was recorded, the argument was closed under immediate, mechanically checkable consequences of facts already established. An observation was suppressed when the printed conclusion followed by elementary logic, direct substitution, weakening, inclusion, or verified monotonicity and no substantive proof obligation or textual correction remained.

Typographical errors and minor formal corrections remain fully visible in yellow with their locations and repairs. When such a defect is unambiguous, local, and harmless to the paper's substantive conclusions, it does not lower the overall statements or proofs status from Correct.

The novelty panel reports only central results for which a verifiable primary source predating the earliest public version that contains the result proves the same statement up to notation, or from which the statement follows directly and immediately. It contains no positive novelty certifications and no entries based merely on an unsuccessful literature search.

All mathematical expressions in this report are compiled by LaTeX. The web presentation independently validates and renders the corresponding expressions with KaTeX.

Sources checked

1. Source paper: [arXiv:2606.15203v1](#)

arXiv acknowledgement

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APPENDIX

Standardized prompt

You are a mathematical auditor. Evaluate only the correctness of the paper’s central statements, the correctness and completeness of its proofs, and evidence-backed non-novelty. Do not make editorial comments or evaluate importance, exposition, style, or suitability for publication. Keep the report neutral, precise, and professional.

PART 1 — CORRECTNESS OF THE MAIN STATEMENTS

Identify the paper’s central statements and assess each one separately using exactly one of these outcomes:

- *Correct: the statement has a correct, verifiable proof; or, despite a defect in the printed proof, you can give a fully verified repair or independent proof.*
- *Incorrect: you can give strong formal evidence that the statement as written is false, preferably a counterexample or a complete contradiction.*
- *Not able to verify: the supplied proof does not establish the statement, and you can neither supply a fully verified proof nor disprove it.*

For every adverse or unverified outcome, restate the exact claim and hypotheses, identify its location in the reviewed version, and give the decisive reasoning. Do not infer that a theorem is false merely because its printed proof is defective.

Assign the overall statements status by the following priority:

1. *Contains wrong statements, if at least one central statement is Incorrect.*
2. *Contains unsupported statements, if no central statement is Incorrect but at least one is Not able to verify.*
3. *Correct, if every central statement is Correct, apart from any typographical or minor formal findings allowed by Part 4.*

PART 2 — CORRECTNESS AND COMPLETENESS OF THE PROOFS

Audit the proofs of the central statements and every material internal or cited input on which they depend. For each proof or proof segment, use the narrowest supported outcome:

- *Correct and complete: every substantive step is verifiable and no case or crucial nontrivial step is missing.*
- *Incorrect as written: a displayed calculation, inference, lemma, or cited application is formally false or inapplicable.*
- *Incomplete as written: a necessary substantive step or case is missing, even though no explicit contradiction has been proved.*
- *Not able to verify: the available paper and sources are insufficient to decide whether the step is valid.*

Do not flag omitted routine details, compressed arguments, or “analogously” steps when the omitted reasoning is recoverable and correct. For every defect, identify its smallest exact location, explain its downstream dependency, and classify any proposed repair as one of:

- *Verified repair: supply enough reasoning to verify that the repair works throughout every affected use.*
- *Plausible repair only: describe the possible repair but do not treat it as established.*
- *No repair supplied.*

Assign the overall proofs status by the following priority:

1. *Contains incorrect or incomplete proofs, if at least one proof is Incorrect as written or Incomplete as written.*
2. *Contains unverified proofs, if there is no proved incorrectness or incompleteness but at least one material proof is Not able to verify.*
3. *Correct, if all audited proofs are Correct and complete, apart from any typographical or minor formal findings allowed by Part 4.*

PART 3 — NOVELTY OF THE MAIN STATEMENTS

This is a one-sided, evidence-only check. Evaluate only central results. Report a result only when a verifiable primary source, publicly available before the earliest public version of the paper that contains the result, proves the same statement up to a change of notation, or when the result follows directly and immediately from such an earlier theorem.

For each non-novelty finding, provide the earlier source, its public date, the exact theorem or proposition, and an explicit hypothesis-and-conclusion mapping. A later source cannot establish non-novelty. Do not flag a result merely because an easier proof exists or because it follows through a nontrivial argument. Do not flag a result that the paper itself explicitly presents as known, a survey item, or an alternative proof.

Mention only statements that meet this non-novelty threshold. Say nothing about statements for which no such evidence was found: do not certify novelty, list unsuccessful searches, or add statement-level “no prior source found” entries. If the list is empty, the section may say only “No non-novelty findings.”

PART 4 — TECHNICAL AND EVIDENTIARY RULES

1. *Criticism must never be overstated. Call a statement incorrect, a proof incorrect or incomplete, or a result non-new only when strong formal evidence supports that exact judgment. Otherwise use Not able to verify where that outcome exists, or remain silent in the novelty section.*
2. *Review a specified paper version. Give exact page, theorem, equation, or proof locations; restate relevant quantifiers and hypotheses; and check domains, endpoints, parameter ranges, constants, and dependencies explicitly. Apply a defect only to the regimes and downstream results that actually depend on it.*

3. *Immediate-consequence closure*: when deciding whether a conclusion is supported, treat the argument as including every immediate formal consequence of facts established earlier in the paper and available at that point. An immediate formal consequence is a local, mechanically checkable inference using only definitions already in force, elementary logic, direct substitution or renaming, weakening of an inequality or set inclusion, or a monotonicity or symmetry property explicit in a definition or already proved.

4. Such an inference must introduce no new lemma, estimate, construction, case analysis, limiting or compactness argument, external result, or new issue of uniformity or parameter dependence. Check the direction of monotonicity and the dependence of every threshold or constant explicitly. Do not exchange pointwise and uniform conclusions, change exceptional sets, interchange quantifiers or limits, or extend an endpoint under this rule unless the required fact was already established.

5. If the claimed conclusion follows after immediate-consequence closure, it is fully supported. Do not report a gap, unsupported statement, minor formal correction, or recommendation to add an explanatory sentence, and do not mention the suppressed item in the report. This suppression does not apply to a genuine typographical error as defined below, because a typo is a literal notation defect that still requires a textual correction. For example, if $P(\delta)$ is proved for every sufficiently small $\delta > 0$ and P is immediately monotone in the required direction, then the claim that $P(\delta)$ holds for every $\delta > 0$ requires no correction; the omitted monotonicity step is exposition rather than an audit finding.

6. Immediate-consequence closure permits reconstruction of an omitted inference; it does not permit silent alteration of the printed domain, hypotheses, or quantifiers of an intermediate statement later invoked outside its stated scope. If formal validity requires changing the text of that statement or its stated range, report the appropriate finding even when the repair is easy. Thus a result stated only for $t > 0$ and subsequently applied at $t = 0$ remains a formal scope mismatch unless the endpoint case was separately established before the application.

7. Apply this mandatory gate before recording any adverse, unverified, typographical, or minor formal finding: (a) identify the exact assertion or inference alleged to be defective; (b) reconstruct the strongest conclusion following from the preceding argument after all admissible immediate formal consequences are added; (c) identify the specific defect that remains — a formally demonstrated falsehood, a concrete nontrivial unresolved proof obligation, or a genuine domain, hypothesis, quantifier, or notation mismatch requiring a textual correction; and (d) state the evidence and minimal repair. If no specific defect remains, or if the only possible addition would be explanatory, suppress the finding entirely. Use Not able to verify only when a precise, nontrivial unresolved obligation can be identified.

8. A typographical error is an incorrect symbol, index, exponent, sign, variable name, or notation mismatch whose unique intended correction is mechanically determined from the surrounding text and does not alter the mathematical argument. Report it in yellow as *Typo*, with the printed text, correction, exact location, and reason it is harmless. It does not lower an overall status.

9. A minor formal correction is a boundary, endpoint, or displayed parameter-range defect that can be repaired consistently in every affected statement by a local change, without a new argument, without invalidating any related result or application, and without creating another substantive defect. Report it in yellow as *Minor formal correction*, with the same details. It does not lower an overall status.

10. Do not use either minor category if more than one materially different repair is possible; if the repair changes the substance or scope of a central result; if an excluded case is used later; if the correction fails to propagate consistently; or if a new mathematical idea is required. In such cases use the strongest substantive classification actually supported by evidence.

11. Write every mathematical expression as valid, compilable LaTeX. Use ... for inline mathematics and

...

for displayed mathematics, with balanced delimiters and braces. Do not leave raw LaTeX commands outside math delimiters.

12. Separate theorem truth from the correctness of the printed proof. A theorem can be *Correct in Part 1* because of a fully verified independent proof while its printed proof is adverse in Part 2. Conversely, a defective proof alone never licenses an *Incorrect theorem classification*.

Organize the report under Parts 1–3 and apply Part 4 throughout. Do not add editorial commentary, scores, rankings, recommendations, or a list of suppressed observations.

END OF REPORT

Each claim in this prototype report remains open to independent challenge and revision.