

具有非局部边界条件的奇摄动反应扩散问题*

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摘要 本文研究了一类具有非局部边界条件的奇摄动反应扩散初始边值问题. 在适当的条件下, 利用比较定理讨论了问题解的渐近性态.

关键词 反应扩散, 奇摄动, 局部边界条件

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作者曾在文[6]-[11]中研究了一类奇摄动反应扩散问题. 今再考虑如下奇摄动反应扩散方程问题

$$\epsilon \frac{\partial u}{\partial t} - Lu = f(x, u, \epsilon), \quad 0 < t \leq T, x \in \Omega, \quad (1)$$

$$B[u] \equiv [a \frac{\partial u}{\partial n} + u] = Tu, \quad x \in \partial\Omega, (a \geq 0), \quad (2)$$

$$u(0, x, \epsilon) = A(x, \epsilon), \quad (3)$$

其中 $L = \sum_{i,j=1}^n \alpha_{ij}(x) \frac{\partial^2}{\partial x_i \partial x_j} + \sum_{i=1}^n \beta_i(x) \frac{\partial}{\partial x_i}$, $\sum_{i,j=1}^n \alpha_{ij}(x) \xi_i \xi_j \geq \lambda \sum_{i=1}^n \xi_i^2$, $\forall \xi_i \in R, \lambda > 0, Tu = \int_{\partial\Omega} K(x, y) u(t, y, \epsilon) dy$, $x \in \partial\Omega$, ϵ 为小参数, $x = (x_1, x_2, \dots, x_n) \in \Omega$, Ω 为 n 维欧氏空间的有界域, $\partial\Omega$ 为 Ω 的光滑边界, L 为 Ω 上的一致椭圆型算子, $\partial/\partial n$ 为 $\partial\Omega$ 上外法向导数.

在(2)中, 边界条件带有积分算子, 是非局部边界条件^{[1]-[3]}, 在热反应等理论中有其应用背景. 本文是研究奇摄动问题(1)-(3), 构造了相应问题解的渐近展开式, 并讨论了其渐近性态. 假设

[H₁] L 的系数及 f, A, K 关于其变元为充分光滑的函数;

[H₂] $K(x, y) \geq 0$, $\int_{\partial\Omega} K(x, y) u(t, y, \epsilon) dy \leq k_0 < 1, x \in \partial\Omega$;

[H₃] $f(x, u, \epsilon) \leq a_0 u$, ($a_0 < 0$), $f_u(x, u, \epsilon) < -b_0 < 0$

首先构造问题(1)-(3)解的形式渐近展开式. 原问题的退化情形为

$$-Lu = f(x, u, 0), \quad 0 < t \leq T, x \in \Omega, \quad (4)$$

$$B[u] \equiv [a \frac{\partial u}{\partial n} + u] = Tu, \quad x \in \partial\Omega \quad (5)$$

由假设知, 稳态问题(4), (5)存在唯一的光滑解 U_0 . 令问题(1)-(3)的外部解 U 为

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证明 作辅助函数 α, β

$$\alpha = Y_m - r\epsilon^{m+1}, \quad (19)$$

$$\beta = Y_m + r\epsilon^{m+1}, \quad (20)$$

其中 r 为适当的待定正常数, 而 $Y_m \equiv \sum_{i=0}^m (U_i + V_i)\epsilon^i$, 显然, $\alpha \leq \beta$ 再由假设, 不难看出, 存在正常数 M_1 , 成立

$$\begin{aligned} B[\alpha] - T\alpha &= B[Y_m] - B[r\epsilon^{m+1}] - T[Y_m] + T[r\epsilon^{m+1}] \\ &\leq \sum_{i=0}^m (B[U_i] + B[V_i])\epsilon^i - \sum_{i=0}^m (T[U_i] - T[V_i])\epsilon^i \\ &\quad + M_1\epsilon^{m+1} - (1 - \int_0^1 K(x, y)dy)r\epsilon^{m+1} \\ &\leq (M_1 - (1 - k_0)r)\epsilon^{m+1} \end{aligned}$$

仅需选取 $r \geq M_1/(1 - k_0)$, 就有

$$B[\alpha] - T\alpha \leq 0, \quad x \in \Omega, \quad (21)$$

又, 存在正常数 M_2 , 成立

$$\begin{aligned} \alpha|_{t=0} - Y_m|_{t=0} - r\epsilon^{m+1} &= \sum_{i=0}^m [U_i|_{t=0}]\epsilon^i + \sum_{i=0}^m [V_i|_{t=0}]\epsilon^i - r\epsilon^{m+1} \\ &\leq A(x, \epsilon) + (M_2 - r)\epsilon^{m+1}. \end{aligned}$$

故再选取 $r \geq M_2$, 就有

$$\alpha|_{t=0} \leq A(x, \epsilon), \quad x \in \Omega, \quad (22)$$

同理可证

$$B[\beta] - T\beta \geq 0, \quad x \in \Omega, \quad (23)$$

$$\beta|_{t=0} \geq A(x, \epsilon), \quad x \in \Omega, \quad (24)$$

现在再证明不等式

$$\epsilon(\alpha)_{t-\tau} - L\alpha - f(x, \alpha, \epsilon) \leq 0, \quad t \in (0, T], x \in \Omega, \quad (25)$$

$$\epsilon(\beta)_{t-\tau} - L\beta - f(x, \beta, \epsilon) \geq 0, \quad t \in (0, T], x \in \Omega \quad (26)$$

事实上, 由假设, 对足够小的 $0 < \epsilon \leq \epsilon_0$, 存在正常数 M_3, m , 有

$$\begin{aligned} \epsilon(\alpha)_{t-\tau} - L\alpha - f(x, \alpha, \epsilon) &= \epsilon(Y_m - r\epsilon^{m+1})_{t-\tau} - L[Y_m - r\epsilon^{m+1}] - f(x, Y_m - r\epsilon^{m+1}, \epsilon) \\ &= \epsilon(Y_m)_{t-\tau} - LY_m - f(x, Y_m, \epsilon) + [f(x, Y_m, \epsilon) - f(x, Y_m - r\epsilon^{m+1}, \epsilon)] \\ &\leq [-LU_0 - f(x, U_0, 0)] + \sum_{i=1}^m [-LU_i - f_u(x, U_0, 0)U_i - F_i]\epsilon^i \\ &\quad + [(V_0)_{t-\tau} - LV_0 - f(x, U_0 + V_0, 0) + f(x, U_0, 0)] \\ &\quad + \sum_{i=1}^m [(V_i)_{t-\tau} - LV_i - f_u(x, U_0 + V_0, 0)V_i - \bar{F}_i]\epsilon^i + M_3\epsilon^{m+1} - b_0r\epsilon^{m+1} \\ &\leq (M_3 - b_0r)\epsilon^{m+1}. \end{aligned}$$

最后, 选取 $r \geq M_3/b_0$, 不等式(25)成立

同理可证不等式(26)也成立

故仅需选择足够大的 r , 关系式(21) - (26)成立 由此得到^[5]:

$$\alpha(t, x, \epsilon) \leq u(t, x, \epsilon) \leq \beta(t, x, \epsilon), \quad (t, x, \epsilon) \in [0, T] \times (\Omega + \bar{\Omega}) \times [0, \epsilon_0]$$

由(19), (20)得 $u = \sum_{i=1}^m (U_i + V_i) \epsilon^i + O(\epsilon^{m+1})$, $0 < \epsilon \ll 1$ 即关系式(18)成立 定理证毕

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Singularly Perturbed Reaction Diffusion Problem with Nonlocal Boundary Conditions

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Abstract

A class of initial-boundary value problems for the singularly perturbed reaction diffusion equations with nonlocal boundary conditions are considered. Under suitable conditions, the asymptotic behavior of solution for the initial boundary value problems are studied using the comparison theorem.

Keywords reaction diffusion, singular perturbation, nonlocal boundary conditions

$$U \sim \sum_{i=0}^{\infty} U_i \epsilon^i \quad (6)$$

将(6)代入(1), (2), 把 f 按 ϵ 的幂展开, 合并各式 ϵ 的同次幂项, 令对应项的系数为零, 可得 $LU_i = f_u(x, U_0, 0)U_i + F_{i,B}[U_i] = TU_i$, 其中 F_i 为 $U_j, j \leq i-1$ 逐次已知的函数, 其结构从略

由上述线性问题的解 U_i , 连同退化问题(4), (5)的解 U_0 , 代入(6), 便可得到原问题的外部解 但它未必满足初始条件(3), 故还需构造“初始层校正项” V . 并设原问题的解 u 为

$$u(t, x, \epsilon) = U(x, \epsilon) + V(\tau, x, \epsilon), \quad (7)$$

其中 $\tau = t/\epsilon$ 为伸长变量^[4].

将(7)代入(1)- (3)

$$(V)_\tau - LV = f(x, U + V, \epsilon) - f(x, U, \epsilon), \quad (8)$$

$$B[V] = 0, \quad (9)$$

$$V|_{\tau=0} = A(x, \epsilon) - U(x, \epsilon). \quad (10)$$

令 $\epsilon = 0$, 得

$$(V)_\tau - LV = f(x, U_0 + V, 0) - f(x, U_0, 0), \quad (11)$$

$$B[V] = 0, \quad (12)$$

$$V|_{\tau=0} = A(x, 0) - U_0(x). \quad (13)$$

再由假设知, 问题(11)- (13)有解光滑解 $V_0(\tau, \epsilon)$, 且存在正常数 δ , 满足: $V_0 = O(\exp(-\delta t/\epsilon))$, $0 < \epsilon \ll 1$ 再令

$$V(\tau, x, \epsilon) \sim \sum_{i=0}^{\infty} V_i(\tau, x) \epsilon^i, \quad (14)$$

将(14)代入(8)- (10), 将各项按 ϵ 的幂展开, 在各式中合并各次幂的系数, 可得

$$(V_i)_\tau - LV_i = f_u(x, U_0 + V_0, 0)V_i + \bar{F}_i, \quad (15)$$

$$B[V_i] = 0, \quad (16)$$

$$V_i|_{\tau=0} = A_i - U_i(x), \quad (17)$$

其中 $\bar{F}_i$ 为 $U_j, j \leq i$ 和 $V_j, j \leq i-1$ 逐次地已知的函数, 其结构从略, 而

$$A_i = \left[\frac{\partial A}{\partial \epsilon} \right] \Big|_{\epsilon=0}, \quad i = 1, 2, \dots$$

由线性问题(15)- (17), 可得到的 $V_i(\tau, \epsilon)$.

由假设以及 V_0 的结构和方程(15), 不难看出, V_i 为具有初始层性质的函数, 且^[5]

$$V_i = O(\exp(-\delta t/\epsilon)), \quad 0 < \epsilon \ll 1, \quad i = 1, 2, \dots$$

其中 $\delta (\leq \delta_1)$ 为正常数

再由(7), 便得到反应扩散方程奇摄动问题(1)- (3)解 u 的形式渐近展开式:

$$u \sim \sum_{i=0}^{\infty} (U_i + V_i) \epsilon^i, \quad 0 < \epsilon \ll 1 \quad (18)$$

下面来讨论渐近展开式(18)的一致有效性^[4].

定理 在假设 $[H_1] - [H_3]$ 下, 反应扩散方程奇摄动问题(1)- (3), 在 $[0, T] \times (\Omega + \partial\Omega) \times (0, \epsilon_0]$ 上具有形如(18)关于 ϵ 一致有效的渐近解