

Singular Perturbation for Boundary Value Problem of a Second-Order Semi-Linear System with Discontinuous Source Terms

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Abstract

In this paper, a singularly perturbed boundary value problem of second-order semi-linear system with discontinuous source terms is discussed. Firstly, we use the boundary function method and sewing method to construct formal asymptotic solution to the original problem. Then, the uniformly validity of the solution obtained is proved by the lower and upper solutions theorem. Finally, an example is given as an illustration.

Keywords

Boundary Function Method, Sewing Method, Discontinuous Source Term, Singular Perturbation

具有不连续源项的二阶半线性系统边值问题的奇摄动

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摘 要

本文讨论了一类带有不连续源项的二阶半线性系统边值问题。首先, 用边界函数法和缝接法构造出原问题的形式渐近解; 然后运用上下解定理证明形式解的一致有效性。最后给出一个例子验证了结果的有效性。

关键词

边界函数法, 缝接法, 不连续源项, 奇摄动

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1. 引言

奇异摄动边值问题因来源于物理、力学、生物等领域而受到广泛的关注和研究[1] [2] [3] [4], 奇异摄动理论和方法已经成为研究非线性问题的有力工具之一。近几年, 在流固耦合[5]、对流扩散[6]、界面交互[7]等问题中出现了大量具有不连续系数和源项的奇摄动边值问题。例如, 2012年, 丁海云等在文[8]中考虑了一类带有不连续项的二阶半线性奇摄动边值问题, 运用边界函数法和缝接法获得了一致有效的渐近解。2017年, 包立平在文[9]中研究了具有不连续源项的半线性微分方程组边值问题, 用 Aumann 介值定理对解在间断点处进行了光滑地连接, 并证明了解的一致有效性。

最近, Rao 和 Chawla 讨论了带有边界层和内部层的奇摄动半线性反应-扩散方程[10]:

$$\begin{cases} -Eu'' + a(x, u) = f, & x \in \Omega_1 \cup \Omega_2, \\ u(0) = p, u(1) = q. \end{cases}$$

其中, $E = \text{diag}(\varepsilon_1, \dots, \varepsilon_m)$, 且 $0 < \varepsilon_1 < \dots < \varepsilon_m \leq 1$, $a(x, u) = (a_1(x, u), \dots, a_m(x, u))^T$, $f = (f_1, \dots, f_m)^T$, 他们建立了一种基于 Shishkin 网格的数值计算方法。

受上述工作的启发, 本文在更一般的条件下讨论如下具有不连续源项的二阶半线性系统的奇摄动边值问题:

$$\begin{cases} -\varepsilon^2 y_1'' + a_1(x, y_1, y_2) = f_1(x), \\ -\varepsilon^2 y_2'' + a_2(x, y_1, y_2) = f_2(x), \\ y_1(0) = p_1, y_2(0) = p_2, \\ y_1(1) = q_1, y_2(1) = q_2. \end{cases} \quad (1.1)$$

其中 $a_1(x, y_1, y_2), a_2(x, y_1, y_2)$ 为 $[0, 1] \times R^2$ 上的充分光滑的函数, ε 为 $0 < \varepsilon \ll 1$ 的参数, $p_i, q_i (i=1, 2)$ 为给定常数, 函数 $f_1(x), f_2(x)$ 在 $x=c$ 处间断。问题(1.1)可以看作纯量情形[8] [11]的自然推广。

令 $\varepsilon y' = z$, 则(1.1)式等价于如下的四维吉洪诺夫系统:

$$\begin{cases} \varepsilon y_1' = z_1, \quad \varepsilon y_2' = z_2 \\ \varepsilon z_1' = a_1(x, y_1, y_2) - f_1(x), \\ \varepsilon z_2' = a_2(x, y_1, y_2) - f_2(x), \\ y_1(0) = p_1, y_2(0) = p_2, \\ y_1(1) = q_1, y_2(1) = q_2. \end{cases} \quad (1.2)$$

作如下假设。

(H₁)函数 $f_1(x), f_2(x)$ 定义如下:

$$f_i(x) = \begin{cases} f_{i1}(x), & x \in [0, c), \\ f_{i2}(x), & x \in (c, 1], \end{cases}$$

其中, 函数 $f_i(x)$ 在 $x \in [0, c) \cup (c, 1]$, $i=1, 2$ 上充分光滑, 且 $f_{i1}(c) \neq f_{i2}(c), i=1, 2$ 。

(H₂) 方程组 $a_i(x, y_1, y_2) = f_{i1}(x), x \in [0, c), a_j(x, y_1, y_2) = f_{j2}(x), x \in (c, 1]$, 分别存在唯一解 $\varphi_i(x) \in C^2[0, c], \psi_j(x) \in C^2[c, 1] (i, j=1, 2)$ 。

(H₃) 存在 $\sigma_1 > 0$ 和 $\sigma_2 > 0$ 使得对任意 $(x, y_1, y_2) \in [0, 1] \times R^2$ 成立

$$\begin{aligned} \frac{\partial a_1}{\partial y_1}(x, y_1, y_2) &\geq \sigma_1, \quad \frac{\partial a_2}{\partial y_2}(x, y_1, y_2) \geq \sigma_2, \\ \frac{\partial a_1}{\partial y_2}(x, y_1, y_2) &\leq \frac{\sigma_1}{2}, \quad \frac{\partial a_2}{\partial y_1}(x, y_1, y_2) \leq \frac{\sigma_2}{2}. \end{aligned}$$

由假设(H₃)可知, 4阶矩阵

$$\begin{pmatrix} 0 & E_2 \\ A(x) & 0 \end{pmatrix}$$

的特征根有 2 个正实部和 2 个负实部, 式中 E_2 为 2×2 单位矩阵。因此, 辅助系统

$$\begin{cases} y'_1 = z_1, & y'_2 = z_2, \\ z'_1 = a_1(0, \varphi_1 + z_1, \varphi_2 + z_2), \\ z'_2 = a_2(0, \varphi_1 + z_1, \varphi_2 + z_2), \end{cases} \quad (1.3)$$

和

$$\begin{cases} y'_1 = z_1, & y'_2 = z_2, \\ z'_1 = a_1(1, \psi_1 + z_1, \psi_2 + z_2), \\ z'_2 = a_2(1, \psi_1 + z_1, \psi_2 + z_2), \end{cases} \quad (1.4)$$

的平衡点(0, 0)皆具有两维的稳定流形和两维的不稳定流形。记系统(1.3)的稳定流形为 $W^s = \{(y, z) | y = \Phi(z), y \in G^-\}$; 记系统(1.4)的不稳定流形为 $W^u = \{(y, z) | y = \Psi(z), y \in G^+\}$ 。

存在可逆矩阵

$$B(x) = \begin{pmatrix} B_{11}(x) & B_{12}(x) \\ B_{21}(x) & B_{22}(x) \end{pmatrix},$$

使得

$$B^{-1}(x) \cdot \begin{pmatrix} 0 & E_2 \\ A & 0 \end{pmatrix} \cdot B(x) = \begin{pmatrix} C_-(x) & 0 \\ 0 & C_+(x) \end{pmatrix}.$$

其中, $B_{ij}(x), C_-(x), C_+(x)$ 均为 2 阶矩阵, 且 $C_-(x)$ 的特征值的实部为负值, $C_+(x)$ 的特征值的实部为正值。

(H₄) $\det B_{11}(0) \neq 0, \det B_{22}(1) \neq 0$ 且 $(p_1 - \varphi_1(0), p_2 - \varphi_2(0)) \in G^-, (q_1 - \psi_1(1), q_2 - \psi_2(1)) \in G^+$ 。

注: 若(1.1)为线性系统, 即若 $a_i(x, y_1, y_2) (i=1, 2)$ 是 y_1 和 y_2 的线性函数, 则条件(H₃)自然蕴含(H₄)成立。

2. 构造形式渐近解

考虑到源项 $f(x)$ 在 $x=c$ 处间断, 把问题(1.1)看成如下左、右问题的耦合。

左问题(L)

$$\begin{cases} -\varepsilon^2 \bar{y}_1'' + a_1(x, \bar{y}_1, \bar{y}_2) = f_{11}(x), \\ -\varepsilon^2 \bar{y}_2'' + a_2(x, \bar{y}_1, \bar{y}_2) = f_{21}(x), \quad x \in [0, c), \\ \bar{y}_1(0) = p_1, \quad \bar{y}_2(0) = p_2, \\ \bar{y}_1(c) = \gamma_1(\varepsilon), \quad \bar{y}_2(c) = \gamma_2(\varepsilon). \end{cases} \quad (2.1)$$

右问题(R)

$$\begin{cases} -\varepsilon^2 \tilde{y}_1'' + a_1(x, \tilde{y}_1, \tilde{y}_2) = f_{12}(x), \\ -\varepsilon^2 \tilde{y}_2'' + a_2(x, \tilde{y}_1, \tilde{y}_2) = f_{22}(x), \quad x \in (c, 1], \\ \tilde{y}_1(1) = q_1, \quad \tilde{y}_2(1) = q_2, \\ \tilde{y}_1(c) = \gamma_1(\varepsilon), \quad \tilde{y}_2(c) = \gamma_2(\varepsilon). \end{cases} \quad (2.2)$$

其中 $\gamma_1(\varepsilon) = \gamma_{10} + \varepsilon\gamma_{11} + \dots$, $\gamma_2(\varepsilon) = \gamma_{20} + \varepsilon\gamma_{21} + \dots$ 为依赖于 ε 的待定参数。

按照缝接法思想, 我们首先构造出左问题(L)和右问题(R)的形式渐近解, 然后在间断点 $x = c$ 处对形式解进行光滑地连接, 由此确定待定参数 $\gamma_1(\varepsilon)$ 和 $\gamma_2(\varepsilon)$

先考虑左问题(L)。由边界函数法[4]可设其形式解为:

$$\begin{cases} \bar{y}_1 = \bar{u}_1(x) + \bar{v}_1(\tau) + \bar{w}_1(\eta), \\ \bar{y}_2 = \bar{u}_2(x) + \bar{v}_2(\tau) + \bar{w}_2(\eta), \end{cases} \quad (2.3)$$

式中

$$\bar{u}_j(x) = \bar{u}_{j0}(x) + \varepsilon\bar{u}_{j1}(x) + \varepsilon^2\bar{u}_{j2}(x) + \dots, \quad (2.3a)$$

$$\bar{v}_j(\tau) = \bar{v}_{j0}(\tau) + \varepsilon\bar{v}_{j1}(\tau) + \varepsilon^2\bar{v}_{j2}(\tau) + \dots, \quad (2.3b)$$

$$\bar{w}_j(\eta) = \bar{w}_{j0}(\eta) + \varepsilon\bar{w}_{j1}(\eta) + \varepsilon^2\bar{w}_{j2}(\eta) + \dots, \quad (2.3c)$$

其中 $x \in [0, c), \tau = \frac{x}{\varepsilon}, \eta = \frac{x-c}{\varepsilon}, j = 1, 2$ 。

将式(2.3)代入式(2.1)中, 再根据不同的尺度分离可得:

$$\begin{cases} -\varepsilon^2 \bar{u}_1'' + a_1(x, \bar{u}_1, \bar{u}_2) = f_{11}(x), \\ -\varepsilon^2 \bar{u}_2'' + a_2(x, \bar{u}_1, \bar{u}_2) = f_{21}(x), \end{cases} \quad (2.4)$$

$$\begin{cases} -\bar{v}_1''(\tau) + a_1(x, \bar{u}_1 + \bar{v}_1, \bar{u}_2 + \bar{v}_2) - a_1(x, \bar{u}_1, \bar{u}_2) = 0, \\ -\bar{v}_2''(\tau) + a_2(x, \bar{u}_1 + \bar{v}_1, \bar{u}_2 + \bar{v}_2) - a_2(x, \bar{u}_1, \bar{u}_2) = 0, \end{cases} \quad (2.5)$$

$$\begin{cases} -\bar{w}_1''(\eta) + a_1(x, \bar{u}_1 + \bar{v}_1 + \bar{w}_1, \bar{u}_2 + \bar{v}_2 + \bar{w}_1) - a_1(x, \bar{u}_1 + \bar{v}_1, \bar{u}_2 + \bar{v}_2) = 0, \\ -\bar{w}_2''(\eta) + a_2(x, \bar{u}_1 + \bar{v}_1 + \bar{w}_1, \bar{u}_2 + \bar{v}_2 + \bar{w}_1) - a_2(x, \bar{u}_1 + \bar{v}_1, \bar{u}_2 + \bar{v}_2) = 0. \end{cases} \quad (2.6)$$

对 $a_1(x, y_1, y_2), a_2(x, y_1, y_2)$ 进行 ε 幂级数展开:

$$\begin{cases} a_1(x, \bar{u}_1, \bar{u}_2) = a_1(x, \varphi_1, \varphi_2) + \varepsilon \left(\frac{\partial a_1}{\partial y_1}(x, \varphi_1, \varphi_2) \cdot \bar{u}_{11}(x) + \frac{\partial a_1}{\partial y_2}(x, \varphi_1, \varphi_2) \cdot \bar{u}_{21}(x) + \bar{g}_1(x) \right) + \dots, \\ a_2(x, \bar{u}_1, \bar{u}_2) = a_2(x, \varphi_1, \varphi_2) + \varepsilon \left(\frac{\partial a_2}{\partial y_1}(x, \varphi_1, \varphi_2) \cdot \bar{u}_{11}(x) + \frac{\partial a_2}{\partial y_2}(x, \varphi_1, \varphi_2) \cdot \bar{u}_{21}(x) + \bar{h}_1(x) \right) + \dots, \end{cases} \quad (2.7)$$

其中, $\bar{g}_1(x), \bar{h}_1(x)$ 为 $x, \varphi_1(x), \varphi_2(x)$ 的函数。

将式(2.3a)和(2.7)代入式(2.4)中, 得

$$\varepsilon^0 : \begin{cases} a_1(x, \varphi_1, \varphi_2) = f_{11}(x), \\ a_2(x, \varphi_1, \varphi_2) = f_{21}(x), \end{cases} \quad (2.8)$$

$$\varepsilon^i : \begin{cases} \bar{u}_{1i}'' = \frac{\partial a_1}{\partial y_1}(x, \varphi_1, \varphi_2) \cdot \bar{u}_{1(i+2)}(x) + \frac{\partial a_1}{\partial y_2}(x, \varphi_1, \varphi_2) \cdot \bar{u}_{2(i+2)}(x) + \bar{g}_{i+2}(x), \\ \bar{u}_{2i}'' = \frac{\partial a_2}{\partial y_1}(x, \varphi_1, \varphi_2) \cdot \bar{u}_{1(i+2)}(x) + \frac{\partial a_2}{\partial y_2}(x, \varphi_1, \varphi_2) \cdot \bar{u}_{2(i+2)}(x) + \bar{h}_{i+2}(x), \end{cases} \quad (2.9)$$

其中 $\bar{g}_{i+2}(x), \bar{h}_{i+2}(x)$ 为 $x, \varphi_1(x), \dots, \bar{u}_{1(i+1)}(x), \varphi_2, \dots, \bar{u}_{2(i+1)}(x)$ 的函数, 由假设(H₁)和(H₂)可知(2.8)式有唯一解, 又由假设(H₃)知, 从式(2.9)可依次求出 $u_{1i}(x)$ 和 $u_{2i}(x)$ 。

将(2.3b)代入(2.5)中, 得

$$\varepsilon^0 : \begin{cases} \bar{v}_{10}'' = a_1(0, \varphi_1(0) + \bar{v}_{10}, \varphi_2(0) + \bar{v}_{20}) - a_1(0, \varphi_1(0), \varphi_2(0)), \\ \bar{v}_{20}'' = a_2(0, \varphi_1(0) + \bar{v}_{10}, \varphi_2(0) + \bar{v}_{20}) - a_2(0, \varphi_1(0), \varphi_2(0)), \\ \bar{v}_{10}(0) = p_1 - \varphi_1(0), \\ \bar{v}_{20}(0) = p_2 - \varphi_2(0), \end{cases} \quad (2.10)$$

$$\varepsilon^i : \begin{cases} \bar{v}_{1i}'' = \frac{\partial a_1}{\partial y_1}(0, \varphi_1(0) + \bar{v}_{10}, \varphi_2(0) + \bar{v}_{20}) \cdot \bar{v}_{1i}(\tau) + \frac{\partial a_1}{\partial y_2}(0, \varphi_1(0) + \bar{v}_{10}, \varphi_2(0) + \bar{v}_{20}) \cdot \bar{v}_{2i}(\tau) + \bar{F}_i(\tau), \\ \bar{v}_{2i}'' = \frac{\partial a_2}{\partial y_1}(0, \varphi_1(0) + \bar{v}_{10}, \varphi_2(0) + \bar{v}_{20}) \cdot \bar{v}_{1i}(\tau) + \frac{\partial a_2}{\partial y_2}(0, \varphi_1(0) + \bar{v}_{10}, \varphi_2(0) + \bar{v}_{20}) \cdot \bar{v}_{2i}(\tau) + \bar{G}_i(\tau), \end{cases} \quad (2.11)$$

其中, $\bar{F}_i(\tau), \bar{G}_i(\tau)$ 为 $\tau, \bar{v}_{10}(\tau), \dots, \bar{v}_{1(i-1)}(\tau), \bar{v}_{20}(\tau), \dots, \bar{v}_{2(i-1)}(\tau)$ 的函数。

由边界层函数的性质可知: $\lim_{\tau \rightarrow +\infty} \bar{v}_{10}(\tau) = \lim_{\tau \rightarrow +\infty} \bar{v}_{10}'(\tau) = \lim_{\tau \rightarrow +\infty} \bar{v}_{20}(\tau) = \lim_{\tau \rightarrow +\infty} \bar{v}_{20}'(\tau) = 0$ 。

利用文[4]中引理 3.5.6, 由假设(H₃)和(H₄)可知, 存在 $\delta_1, \delta_2 > 0$ 使得

$$\bar{v}_{10}(\tau) = O(e^{-\sqrt{\delta_1}\tau}), \quad \bar{v}_{20}(\tau) = O(e^{-\sqrt{\delta_2}\tau}).$$

同理, 由式(2.11)知: 存在 $\bar{k}_{1i}, \bar{k}_{2i} > 0$, 且 $\sqrt{\delta_1} > \bar{k}_{1i}, \sqrt{\delta_2} > \bar{k}_{2i}$, 使得

$$\bar{v}_{1i}(\tau) = O(e^{-(\sqrt{\delta_1} - \bar{k}_{1i})\tau}), \quad \bar{v}_{2i}(\tau) = O(e^{-(\sqrt{\delta_2} - \bar{k}_{2i})\tau}).$$

将(2.3c)代入(2.6)中, 可得

$$\varepsilon^0 : \begin{cases} \bar{w}_{10}'' = a_1(c, \varphi_1(c) + \bar{w}_{10}, \varphi_2(c) + \bar{w}_{20}) - a_1(c, \varphi_1(c), \varphi_2(c)), \\ \bar{w}_{20}'' = a_2(c, \varphi_1(c) + \bar{w}_{10}, \varphi_2(c) + \bar{w}_{20}) - a_2(c, \varphi_1(c), \varphi_2(c)), \\ \bar{w}_{10}(0) = \gamma_{10} - \varphi_1(c), \\ \bar{w}_{20}(0) = \gamma_{20} - \varphi_2(c), \end{cases} \quad (2.12)$$

$$\varepsilon^i : \begin{cases} \bar{w}_{1i}'' = \frac{\partial a_1}{\partial y_1}(c, \varphi_1(c) + \bar{w}_{10}, \varphi_2(c) + \bar{w}_{20}) \cdot \bar{w}_{1i}(\eta) + \frac{\partial a_1}{\partial y_2}(c, \varphi_1(c) + \bar{w}_{10}, \varphi_2(c) + \bar{w}_{20}) \cdot \bar{w}_{2i}(\eta) + \bar{H}_i(\eta), \\ \bar{w}_{2i}'' = \frac{\partial a_2}{\partial y_1}(c, \varphi_1(c) + \bar{w}_{10}, \varphi_2(c) + \bar{w}_{20}) \cdot \bar{w}_{1i}(\eta) + \frac{\partial a_2}{\partial y_2}(c, \varphi_1(c) + \bar{w}_{10}, \varphi_2(c) + \bar{w}_{20}) \cdot \bar{w}_{2i}(\eta) + \bar{W}_i(\eta), \end{cases}$$

其中, $\bar{H}_i(\eta), \bar{W}_i(\eta)$ 为 $\eta, \bar{w}_{10}(\eta), \dots, \bar{w}_{1(i-1)}(\eta), \bar{w}_{20}(\eta), \dots, \bar{w}_{2(i-1)}(\eta)$ 的函数。

由边界层的性质可知: $\lim_{\eta \rightarrow -\infty} \bar{w}_{10}(\eta) = \lim_{\eta \rightarrow -\infty} \bar{w}'_{10}(\eta) = \lim_{\eta \rightarrow -\infty} \bar{w}_{20}(\eta) = \lim_{\eta \rightarrow -\infty} \bar{w}'_{20}(\eta) = 0$ 。

利用文[4]中引理 3.5.6, 由假设(H₃)和(H₄)可知:

$$\begin{aligned} \bar{w}_{10}(\eta) &= O\left(e^{\sqrt{\delta_1}\eta}\right), \quad \bar{w}_{20}(\eta) = O\left(e^{\sqrt{\delta_2}\eta}\right), \\ \bar{w}_{1i}(\eta) &= O\left(e^{(\sqrt{\delta_1}-\bar{l}_i)\eta}\right), \quad \bar{w}_{2i}(\eta) = O\left(e^{(\sqrt{\delta_2}-\bar{l}_i)\eta}\right), \end{aligned}$$

其中 $0 < \bar{l}_i < \sqrt{\delta_1}, 0 < \bar{l}_i < \sqrt{\delta_2}$ 。

类似地, 可求出右问题的形式渐近解

$$\begin{cases} \tilde{y}_1 = \tilde{u}_1(x) + \tilde{v}_1(\eta) + \tilde{w}_1(\xi), \\ \tilde{y}_2 = \tilde{u}_2(x) + \tilde{v}_2(\eta) + \tilde{w}_2(\xi), \end{cases} \quad (2.13)$$

其中 $x \in (c, 1]$, $\tilde{v}_j(\eta), \tilde{w}_j(\xi), \xi = \frac{x-1}{\varepsilon}, j=1, 2$ 分别是左、右边界层校正项, 且满足

$$\begin{aligned} \tilde{v}_{10}(\eta) &= O\left(e^{-\sqrt{\delta_1}\eta}\right), \quad \tilde{v}_{20}(\eta) = O\left(e^{-\sqrt{\delta_2}\eta}\right), \\ \tilde{w}_{10}(\xi) &= O\left(e^{\sqrt{\delta_1}\xi}\right), \quad \tilde{w}_{20}(\xi) = O\left(e^{\sqrt{\delta_2}\xi}\right), \\ \tilde{v}_{1i}(\eta) &= O\left(e^{-(\sqrt{\delta_1}-\tilde{k}_i)\eta}\right), \quad \tilde{v}_{2i}(\eta) = O\left(e^{-(\sqrt{\delta_2}-\tilde{k}_i)\eta}\right), \\ \tilde{w}_{1i}(\xi) &= O\left(e^{(\sqrt{\delta_1}-\tilde{l}_i)\xi}\right), \quad \tilde{w}_{2i}(\xi) = O\left(e^{(\sqrt{\delta_2}-\tilde{l}_i)\xi}\right), \end{aligned}$$

其中, $0 < \tilde{k}_i < \sqrt{\delta_1}, 0 < \tilde{k}_{2i} < \sqrt{\delta_2}, 0 < \tilde{l}_i < \sqrt{\delta_1}, 0 < \tilde{l}_{2i} < \sqrt{\delta_2}$ 。

为左、右问题的解在 $x=c$ 处光滑连接, 须有

$$\begin{cases} \bar{y}'_1(c) = \tilde{y}'_1(c), \\ \bar{y}'_2(c) = \tilde{y}'_2(c). \end{cases} \quad (2.14)$$

将式(2.3), (2.13)代入(2.14), 考虑到 $\bar{v}_1(\tau), \tilde{w}_1(\eta), \bar{v}_2(\tau), \tilde{w}_2(\eta)$ 在 $x=c$ 处的指数衰减性, 从而有

$$\begin{cases} \left. \frac{d\bar{w}_{10}}{d\eta} \right|_{\eta=0} = \left. \frac{d\tilde{v}_{10}}{d\eta} \right|_{\eta=0}, \\ \left. \frac{d\bar{w}_{20}}{d\eta} \right|_{\eta=0} = \left. \frac{d\tilde{v}_{20}}{d\eta} \right|_{\eta=0}. \end{cases} \quad (2.15)$$

令 $\frac{d\bar{w}_{10}}{d\eta} = V$, 对(2.12)变形为:

$$2V \frac{dV}{d\eta} = 2[a_1(\cdot) - f_{11}(c)] \cdot V.$$

两边对 η 在 $(-\infty, 0)$ 上积分得:

$$\begin{aligned} \int_{-\infty}^0 2V \frac{dV}{d\eta} d\eta &= \int_{-\infty}^0 2a_1(\cdot) \frac{d\bar{w}_{10}}{d\eta} d\eta - \int_{-\infty}^0 2f_{11}(c) \frac{d\bar{w}_{10}}{d\eta} d\eta, \\ V^2(0) &= 2a_1(\cdot) \cdot \bar{w}_{10}(0) - 2f_{11}(c) \cdot \bar{w}_{10}(0) \\ &\quad - 2 \int_{-\infty}^0 \left[\frac{\partial a_1}{\partial \bar{y}_1}(\cdot) \cdot \frac{d\bar{w}_{10}(\eta)}{d\eta} + \frac{\partial a_1}{\partial \bar{y}_2}(\cdot) \cdot \frac{d\bar{w}_{20}(\eta)}{d\eta} \right] \cdot \bar{w}_{10}(\eta) \cdot d\eta. \end{aligned}$$

即

$$\begin{aligned} \left(\frac{d\bar{w}_{10}(\eta)}{d\eta} \right)^2 \Bigg|_{\eta=0} &= 2a_1(\cdot) \cdot \bar{w}_{10}(0) - 2f_{11}(c) \cdot \bar{w}_{10}(0) \\ &\quad - 2 \int_{-\infty}^0 \left[\frac{\partial a_1(\cdot)}{\partial \bar{y}_1} \cdot \frac{d\bar{w}_{10}(\eta)}{d\eta} + \frac{\partial a_1(\cdot)}{\partial \bar{y}_2} \cdot \frac{d\bar{w}_{20}(\eta)}{d\eta} \right] \cdot \bar{w}_{10}(\eta) \cdot d\eta. \end{aligned}$$

类似地, 有

$$\begin{aligned} \left(\frac{d\tilde{v}_{10}}{d\eta} \right)^2 \Bigg|_{\eta=0} &= 2a_1(*) \cdot \tilde{v}_{10}(0) - 2f_{12}(c) \cdot \tilde{v}_{10}(0) \\ &\quad + 2 \int_0^{+\infty} \left[\frac{\partial a_1(*)}{\partial \tilde{y}_1} \cdot \frac{d\tilde{v}_{10}(\eta)}{d\eta} + \frac{\partial a_1(*)}{\partial \tilde{y}_2} \cdot \frac{d\tilde{v}_{20}(\eta)}{d\eta} \right] \cdot \tilde{v}_{10}(\eta) \cdot d\eta. \end{aligned}$$

由连接条件(2.15)知,

$$\begin{aligned} &2a_1(\cdot) \cdot \bar{w}_{10}(0) - 2f_{11}(c) \cdot \bar{w}_{10}(0) - 2 \int_{-\infty}^0 \left[\frac{\partial a_1(\cdot)}{\partial \bar{y}_1} \cdot \frac{d\bar{w}_{10}(\eta)}{d\eta} + \frac{\partial a_1(\cdot)}{\partial \bar{y}_2} \cdot \frac{d\bar{w}_{20}(\eta)}{d\eta} \right] \cdot \bar{w}_{10}(\eta) \cdot d\eta \\ &= 2a_1(*) \cdot \tilde{v}_{10}(0) - 2f_{12}(c) \cdot \tilde{v}_{10}(0) + 2 \int_0^{+\infty} \left[\frac{\partial a_1(*)}{\partial \tilde{y}_1} \cdot \frac{d\tilde{v}_{10}(\eta)}{d\eta} + \frac{\partial a_1(*)}{\partial \tilde{y}_2} \cdot \frac{d\tilde{v}_{20}(\eta)}{d\eta} \right] \cdot \tilde{v}_{10}(\eta) \cdot d\eta. \end{aligned}$$

即

$$\begin{aligned} &a_1(c, \gamma_{10}, \gamma_{20}) \cdot (\gamma_{10} - \varphi_1(c)) - f_{11}(c) \cdot (\gamma_{10} - \varphi_1(c)) \\ &+ a_1(c, \gamma_{10}, \gamma_{20}) \cdot (\psi_1(c) - \gamma_{10}) + f_{12}(c) \cdot (\psi_1(c) - \gamma_{10}) \\ &= \int_0^{+\infty} \left[\frac{\partial a_1(*)}{\partial \tilde{y}_1} \cdot \frac{d\tilde{v}_{10}(\eta)}{d\eta} + \frac{\partial a_1(*)}{\partial \tilde{y}_2} \cdot \frac{d\tilde{v}_{20}(\eta)}{d\eta} \right] \cdot \tilde{v}_{10}(\eta) \cdot d\eta \\ &\quad + \int_{-\infty}^0 \left[\frac{\partial a_1(\cdot)}{\partial \bar{y}_1} \cdot \frac{d\bar{w}_{10}(\eta)}{d\eta} + \frac{\partial a_1(\cdot)}{\partial \bar{y}_2} \cdot \frac{d\bar{w}_{20}(\eta)}{d\eta} \right] \cdot \bar{w}_{10}(\eta) \cdot d\eta \\ &= P_1(\gamma_{10}, \gamma_{20}). \end{aligned}$$

考虑第二个分量, 类似可得

$$\begin{aligned} &a_2(c, \gamma_{10}, \gamma_{20}) \cdot (\gamma_{20} - \varphi_2(c)) - f_{21}(c) \cdot (\gamma_{20} - \varphi_2(c)) \\ &+ a_2(c, \gamma_{10}, \gamma_{20}) \cdot (\psi_2(c) - \gamma_{20}) + f_{22}(c) \cdot (\psi_2(c) - \gamma_{20}) \\ &= \int_0^{+\infty} \left[\frac{\partial a_2(*)}{\partial \tilde{y}_1} \cdot \frac{d\tilde{v}_{10}(\eta)}{d\eta} + \frac{\partial a_2(*)}{\partial \tilde{y}_2} \cdot \frac{d\tilde{v}_{20}(\eta)}{d\eta} \right] \cdot \tilde{v}_{20}(\eta) \cdot d\eta \\ &\quad + \int_{-\infty}^0 \left[\frac{\partial a_2(\cdot)}{\partial \bar{y}_1} \cdot \frac{d\bar{w}_{10}(\eta)}{d\eta} + \frac{\partial a_2(\cdot)}{\partial \bar{y}_2} \cdot \frac{d\bar{w}_{20}(\eta)}{d\eta} \right] \cdot \bar{w}_{20}(\eta) \cdot d\eta \\ &= P_2(\gamma_{10}, \gamma_{20}). \end{aligned}$$

其中, 以上诸式中 $(\cdot) = (c, \varphi_1(c) + \bar{w}_{10}(0), \varphi_2(c) + \bar{w}_{20}(0))$, $(*) = (c, \psi_1(c) + \tilde{v}_{10}(0), \psi_2(c) + \tilde{v}_{20}(0))$

(H₅)假设方程关于 γ_{10}, γ_{20} 的方程组

$$\begin{cases} (a_1(c, \gamma_{10}, \gamma_{20}) - f_{11}(c)) \cdot (\gamma_{10} - \varphi_1(c)) + (a_1(c, \gamma_{10}, \gamma_{20}) + f_{12}(c)) \cdot (\psi_1(c) - \gamma_{10}) = P_1(\gamma_{10}, \gamma_{20}) \\ (a_2(c, \gamma_{10}, \gamma_{20}) - f_{21}(c)) \cdot (\gamma_{20} - \varphi_2(c)) + (a_2(c, \gamma_{10}, \gamma_{20}) + f_{22}(c)) \cdot (\psi_1(c) - \gamma_{20}) = P_2(\gamma_{10}, \gamma_{20}) \end{cases}$$

有唯一解 γ_{10}, γ_{20} 。

至此, 我们构造出原问题(1.1)的形式渐近解

$$\hat{y}_i(x) = \begin{cases} \bar{y}_i(x), & x \in [0, c), \\ \gamma_{10}, & x = c, \\ \tilde{y}_i(x), & x \in (c, 1], \quad i = 1, 2. \end{cases} \tag{2.16}$$

3. 主要结论及证明

定理 1 假设(H₁)-(H₅)成立, 对于充分小的 $\varepsilon > 0$, 问题(1.1)存在解 $(y_1(x), y_2(x))$, 满足

$$\begin{aligned} y_i(x) &\in C[0, 1] \cap C^2([0, c) \cup (c, 1]), \\ y_i(x) &= \hat{y}_i(x) + O(\varepsilon^{m+1}), \quad i = 1, 2, \end{aligned} \tag{3.1}$$

其中 $\hat{y}_1(x), \hat{y}_2(x)$ 为式(2.16)所定义。

证明: 构造辅助函数

$$\alpha_i(x) = \begin{cases} \bar{z}_i(x) - \gamma\varepsilon^{m+1}, & x \in [0, c), \\ \gamma_i - \gamma\varepsilon^{m+1}, & x = c, \quad i = 1, 2, \\ \tilde{z}_i(x) - \gamma\varepsilon^{m+1}, & x \in (c, 1], \end{cases}$$

$$\beta_i(x) = \begin{cases} \bar{z}_i(x) + \gamma\varepsilon^{m+1}, & x \in [0, c), \\ \gamma_i + \gamma\varepsilon^{m+1}, & x = c, \quad i = 1, 2, \\ \tilde{z}_i(x) + \gamma\varepsilon^{m+1}, & x \in (c, 1], \end{cases}$$

其中,

$$\begin{cases} \bar{z}_i = \sum_{j=0}^m (\bar{u}_{ij}(x) + \bar{v}_{ij}(\tau) + \bar{w}_{ij}(\eta)) \cdot \varepsilon^j, \\ \tilde{z}_i = \sum_{j=0}^m (\tilde{u}_{ij}(x) + \tilde{v}_{ij}(\eta) + \tilde{w}_{ij}(\xi)) \cdot \varepsilon^j, \end{cases} \quad i = 1, 2.$$

显然, 有 $\alpha_1(x) \leq \beta_1(x), \alpha_2(x) \leq \beta_2(x)$ 。由边界条件易得,

$$\begin{cases} \alpha_1(0) \leq p_1 \leq \beta_1(0), \quad \alpha_2(0) \leq p_2 \leq \beta_2(0), \\ \alpha_1(1) \leq q_1 \leq \beta_1(1), \quad \alpha_2(1) \leq q_2 \leq \beta_2(1). \end{cases}$$

对 $x \in [0, c)$, 由条件(H₃)及中值定理得

$$\begin{aligned} &a_1(x, \alpha_1(x), \bar{y}_2) - a_1(x, \bar{z}_1(x), \bar{z}_2) \\ &= \frac{\partial a_1}{\partial y_1} \cdot (\alpha_1 - \bar{z}_1) + \frac{\partial a_1}{\partial y_2} \cdot (\bar{y}_2 - \bar{z}_2) \leq -\sigma_1 \gamma \varepsilon^{m+1} + \frac{\sigma_1}{2} \gamma \varepsilon^{m+1} = -\frac{\sigma_1}{2} \gamma \varepsilon^{m+1}. \end{aligned}$$

由形式解的构造过程知

$$\left| \varepsilon^2 \cdot \frac{d^2 \bar{z}_1}{dx^2} - (a_1(x, \bar{z}_1, \bar{z}_2) - f_{11}(x)) \right| = O(\varepsilon^{m+1}).$$

因此, 存在 $\varepsilon_1, \mu_1 > 0$, 当 $0 \leq x < c, 0 < \varepsilon < \varepsilon_1$ 时, 有

$$\left| \varepsilon^2 \cdot \frac{d^2 \bar{z}_1}{dx^2} - (a_1(x, \bar{z}_1, \bar{z}_2) - f_{11}(x)) \right| \leq \mu_1 \cdot \varepsilon^{m+1}.$$

那么, 取 $\gamma \geq \frac{2\mu_1}{\sigma_1}$ 时, 有

$$\begin{aligned} & \varepsilon^2 \alpha_1'' - a_1(x, \alpha_1, \bar{y}_2) + f_{11}(x) \\ &= \varepsilon^2 \frac{d^2 \bar{z}_1}{dx^2} - a_1(x, \bar{z}_1, \bar{z}_2) + f_{11}(x) + a_1(x, \bar{z}_1, \bar{z}_2) - a_1(x, \alpha_1, \bar{y}_2) \\ &\geq \frac{\sigma_1}{2} \gamma \varepsilon^{m+1} - \mu_1 \varepsilon^{m+1} = \left(\frac{\sigma_1}{2} \gamma - \mu_1 \right) \cdot \varepsilon^{m+1} \geq 0. \end{aligned}$$

对 $x \in [0, c)$, 存在 $\varepsilon_2, \mu_2 > 0$, $\gamma \geq \frac{2\mu_1}{\sigma_1}$, 当 $0 < \varepsilon < \varepsilon_2$ 时,

$$\begin{aligned} & \varepsilon^2 \beta_1'' - a_1(x, \beta_1, \bar{y}_2) + f_{11}(x) \\ &= \varepsilon^2 \frac{d^2 \bar{z}_1}{dx^2} - a_1(x, \bar{z}_1, \bar{z}_2) + f_{11}(x) + a_1(x, \bar{z}_1, \bar{z}_2) - a_1(x, \beta_1, \bar{y}_2) \\ &\leq -\frac{\sigma_1}{2} \gamma \varepsilon^{m+1} + \mu_2 \varepsilon^{m+1} \leq 0. \end{aligned}$$

同理可证, 在 $x \in (c, 1]$ 上有

$$\varepsilon^2 \alpha_1'' - a_1(x, \alpha_1, \bar{y}_2) + f_{12}(x) \geq 0,$$

$$\varepsilon^2 \beta_1'' - a_1(x, \beta_1, \bar{y}_2) + f_{12}(x) \leq 0.$$

类似可证, 在 $x \in [0, c) \cup (c, 1]$ 上有

$$\varepsilon^2 \alpha_2'' - a_2(x, \bar{y}_1, \alpha_2) + f_{21}(x) \geq 0, \quad \varepsilon^2 \alpha_2'' - a_2(x, \bar{y}_1, \beta_2) + f_{22}(x) \geq 0$$

$$\varepsilon^2 \beta_2'' - a_2(x, \bar{y}_1, \beta_2) + f_{21}(x) \leq 0, \quad \varepsilon^2 \beta_2'' - a_2(x, \bar{y}_1, \beta_2) + f_{22}(x) \leq 0.$$

因此, (α_1, α_2) 和 (β_1, β_2) 分别是问题(1.1)的一个下解和上解。由微分不等式定理知[2], 问题(1.1)存在解 $(y_1(x), y_2(x))$ 且满足(3.1)。证毕。

4. 例子

考虑如下的边值问题:

$$\begin{cases} -\varepsilon^2 y_1'' + 5y_1 - 2y_2 = f_1(x), & x \in \left[0, \frac{1}{2}\right) \cup \left(\frac{1}{2}, 1\right], \\ -\varepsilon^2 y_2'' - 2y_1 + 8y_2 = f_2(x), & x \in \left[0, \frac{1}{2}\right) \cup \left(\frac{1}{2}, 1\right], \\ y_1(0) = 1, \quad y_2(0) = 2, \\ y_1(1) = 0, \quad y_2(1) = 1, \end{cases} \quad (4.1)$$

其中,

$$f_1(x) = \begin{cases} x+2, & x \in \left[0, \frac{1}{2}\right), \\ 4, & x \in \left(\frac{1}{2}, 1\right], \end{cases} \quad f_2(x) = \begin{cases} x-2, & x \in \left[0, \frac{1}{2}\right), \\ 2, & x \in \left(\frac{1}{2}, 1\right]. \end{cases}$$

显然, 由 $f_{11}(x) = x+2, f_{21}(x) = x-2$ 可知, $\varphi_1(x) = \frac{5x+6}{18}, \varphi_2(x) = \frac{7x-6}{36}$, 且由 $f_{12} = 4, f_{22} = 2$ 知 $\psi_1(x) = 1, \psi_2(x) = \frac{1}{2}$ 。

可将问题(4.1)看成如下左、右问题的耦合。

左问题(L):

$$\begin{cases} -\varepsilon^2 y_1'' + 5y_1 - 2y_2 = x+2, & x \in \left[0, \frac{1}{2}\right), \\ -\varepsilon^2 y_2'' - 2y_1 + 8y_2 = x-2, & x \in \left[0, \frac{1}{2}\right), \\ y_1(0) = 1, \quad y_2(0) = 2, \\ y_1\left(\frac{1}{2}\right) = \gamma_1(\varepsilon), \quad y_2\left(\frac{1}{2}\right) = \gamma_2(\varepsilon). \end{cases} \quad (4.2)$$

右问题(R):

$$\begin{cases} -\varepsilon^2 y_1'' + 5y_1 - 2y_2 = 4, & x \in \left(\frac{1}{2}, 1\right], \\ -\varepsilon^2 y_2'' - 2y_1 + 8y_2 = 2, & x \in \left(\frac{1}{2}, 1\right], \\ y_1(1) = 0, \quad y_2(1) = 1, \\ y_1\left(\frac{1}{2}\right) = \gamma_1(\varepsilon), \quad y_2\left(\frac{1}{2}\right) = \gamma_2(\varepsilon). \end{cases} \quad (4.3)$$

其中 $\gamma_1(\varepsilon) = \gamma_{10} + \varepsilon\gamma_{11} + \dots$, $\gamma_2(\varepsilon) = \gamma_{20} + \varepsilon\gamma_{21} + \dots$ 为 ε 有关的待定常数。

由渐近解的构造方法可求出左、右问题的零阶近似:

左问题(4.2)的边界层函数 $\bar{V}_{10}(\tau), \bar{V}_{20}(\tau), \bar{W}_{10}(\eta), \bar{W}_{20}(\eta)$:

$$\bar{V}_{10}(\tau) = -\frac{11}{15}e^{-3\tau} + \frac{7}{5}e^{-2\tau}, \quad \bar{V}_{20}(\tau) = \frac{22}{15}e^{-3\tau} + \frac{7}{10}e^{-2\tau},$$

$$\bar{W}_{10}(\eta) = \left(2\gamma_{10} - \frac{7}{20}\right)e^{2\eta} + \left(\gamma_{20} - \frac{11}{90}\right)e^{3\eta},$$

$$\bar{W}_{20}(\eta) = \left(\gamma_{10} - \frac{7}{40}\right)e^{2\eta} - \left(2\gamma_{20} - \frac{22}{90}\right)e^{3\eta}.$$

右问题(4.3)的边界层函数 $\tilde{V}_{10}(\eta), \tilde{V}_{20}(\eta), \tilde{W}_{10}(\xi), \tilde{W}_{20}(\xi)$:

$$\tilde{V}_{10}(\eta) = (2\gamma_{10} - 1)e^{-2\eta} + \gamma_{20}e^{-3\eta},$$

$$\tilde{V}_{20}(\eta) = -2\gamma_{20}e^{-3\eta} + \left(\gamma_{10} - \frac{1}{2}\right)e^{-2\eta},$$

$$\tilde{W}_{10}(\xi) = -\frac{3}{5}e^{-2\xi} - \frac{2}{5}e^{-3\xi}, \quad \tilde{W}_{20}(\xi) = -\frac{3}{10}e^{-2\xi} + \frac{4}{5}e^{-3\xi}.$$

其中, $\tau = x \cdot \varepsilon^{-1}, \eta = \left(x - \frac{1}{2}\right) \cdot \varepsilon^{-1}, \xi = (x-1) \cdot \varepsilon^{-1}$.

由式子(2.24), 可得 $\gamma_{10} = \frac{27}{80}, \gamma_{20} = \frac{11}{180}$, 因此边值问题(4.1)的零阶近似解为:

$$\hat{y}_1(x) = \begin{cases} \frac{5x+6}{18} - \frac{11}{15}e^{-\frac{3x}{\varepsilon}} + \frac{7}{5}e^{-\frac{2x}{\varepsilon}} + \frac{11}{720}e^{\frac{6x-3}{2\varepsilon}} + \frac{13}{40}e^{\frac{2x-1}{\varepsilon}}, & x \in \left[0, \frac{1}{2}\right), \\ \frac{27}{80}, & x = \frac{1}{2}, \\ 1 - \frac{13}{40}e^{\frac{1-2x}{\varepsilon}} - \frac{3}{5}e^{\frac{2x-2}{\varepsilon}} + \frac{11}{180}e^{\frac{3-6x}{2\varepsilon}} - \frac{2}{5}e^{\frac{3x-3}{\varepsilon}}, & x \in \left(\frac{1}{2}, 1\right]. \end{cases}$$

$$\hat{y}_2(x) = \begin{cases} \frac{7x-6}{36} + \frac{22}{15}e^{-\frac{3x}{\varepsilon}} + \frac{7}{10}e^{-\frac{2x}{\varepsilon}} - \frac{11}{360}e^{\frac{6x-3}{2\varepsilon}} + \frac{13}{180}e^{\frac{2x-1}{\varepsilon}}, & x \in \left[0, \frac{1}{2}\right), \\ \frac{11}{180}, & x = \frac{1}{2}, \\ \frac{1}{2} - \frac{13}{180}e^{\frac{1-2x}{\varepsilon}} - \frac{3}{10}e^{\frac{2x-2}{\varepsilon}} - \frac{11}{90}e^{\frac{3-6x}{2\varepsilon}} + \frac{4}{5}e^{\frac{3x-3}{\varepsilon}}, & x \in \left(\frac{1}{2}, 1\right]. \end{cases}$$

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