

两参数非局部非线性反应扩散 Robin 问题的渐近解*

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摘要: 研究了一类两参数非局部反应扩散奇摄动 Robin 问题. 利用奇摄动方法, 对该问题解的结构在两个小参数相互关联的情形下作了讨论. 得到了该问题的渐近解.

关键词: 反应扩散系统; 奇摄动; 初始边值问题

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引 言

非线性奇摄动问题在国际学术界备受关注^[1]. 近十年来奇摄动渐近方法有很大发展和优化. 包括平均法、边界层校正法、匹配法和多重尺度法等等. 近来许多学者作了大量的工作^[1-3]. 作者等人也利用微分不等式等方法讨论了一些奇摄动问题^[4-8]. 本文是研究一类具有两小参数的非局部非线性奇摄动反应扩散系统 Robin 问题.

考虑如下形式两参数非局部反应扩散系统初始边值问题:

$$\mu \frac{\partial u_i}{\partial t} - \varepsilon^2 Lu_i = f_i(t, x, u_i, Tu_i), \quad 0 < t \leq T_0, x \in \Omega, i = 1, 2, \dots, m, \quad (1)$$

$$Bu_i \equiv \frac{\partial u_i}{\partial n} + au_i = g_i(t, x), \quad x \in \partial \Omega, i = 1, 2, \dots, m, \quad (2)$$

$$u_i(0, x) = A_i(x), \quad i = 1, 2, \dots, m, \quad (3)$$

其中

$$\begin{cases} L = \sum_{j,k=1}^n \alpha_{jk}(x) \frac{\partial^2}{\partial x_j \partial x_k} + \sum_{j=1}^n \beta_j(x) \frac{\partial}{\partial x_j}, \\ \sum_{j,k=1}^n \alpha_{jk}(x) \xi_j \xi_k \geq \lambda \sum_{j=1}^n \xi_j^2, \quad \forall \xi \in \mathbf{R}, \lambda > 0, \end{cases}$$

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$$T u_i = \int_{\Omega} K(t, x, y) u_i(t, y) dy, \quad x \in \Omega, \quad i = 1, 2, \dots, m,$$

ε, μ 为正的小参数, $x = (x_1, x_2, \dots, x_n) \in \Omega + \partial \Omega$, Ω 为 R^n 中的有界区域, $\partial \Omega$ 为 Ω 的光滑边界, T_0, a 为正常数, $\partial/\partial n$ 表示在边界 $\partial \Omega$ 上的外法向导数, 且 $g_i(0, x) = A_i(x)$, $x \in \partial \Omega$. 假设:

[H₁] 当 $\varepsilon \rightarrow 0$, 时 $\mu/\varepsilon \rightarrow 0$;

[H₂] 线性算子 L 的系数及 f_i, g_i, A_i 和 K 在各自的定义域内为充分光滑的函数并存在正常数 N_i 和 h_i 使得

$$-N_i \leq f_{iy, y}, f_{iz, z_i} \leq -h_i, \quad i = 1, 2, \dots, m;$$

[H₃] $K(t, x, y) \geq 0, \int_{\Omega} K(t, x, y) dy \leq d$, 其中 d 为正常数.

1 上、下解

定义 设 $u = (u_1, u_2, \dots, u_m)$, $\underline{u} = (\underline{u}_1, \underline{u}_2, \dots, \underline{u}_m)$ 为在 $(t, x) \in [0, T_0] \times (\Omega + \partial \Omega)$ 上的光滑函数, 且 $\underline{u}_i \leq u_i, i = 1, 2, \dots, m$, 并成立

$$\begin{aligned} \mu(\underline{u}_i)_t - \varepsilon^2 L \underline{u}_i - f_i(t, x, \underline{u}_i, T \underline{u}_i) &\leq 0 \leq \mu(u_i)_t - \varepsilon^2 L u_i - f_i(t, x, u_i, T u_i), \\ B \underline{u}_i \leq g_i(t, x) &\leq B u_i, \quad x \in \partial \Omega, \quad \underline{u}_i \leq A_i(x) \leq u_i, \quad t = 0, \end{aligned}$$

则分别称 u 和 \underline{u} 为问题(1)~(3)的上解和下解.

定理 1 在假设[H₁]~[H₃]下, 对于 $\forall \varepsilon \in (0, \varepsilon_0), \mu \in (0, \mu_0)$, 若问题(1)~(3)有一对上解 u 和下解 \underline{u} , 则初始边值问题(1)~(3)存在一组解 $u = (u_1, u_2, \dots, u_m)$, 且 $\underline{u}_i \leq u_i \leq \bar{u}_i, (t, x) \in [0, T_0] \times (\Omega + \partial \Omega), i = 1, 2, \dots, m$.

证明 设 $u_i^0 = u_i, \underline{u}_i^0 = \underline{u}_i (i = 1, 2, \dots, m)$ 为两个不同的初始迭代. 则能按下列线性系统分别构造出两个序列 $\{u_i^k\}, \{\underline{u}_i^k\}, i = 1, 2, \dots, m$:

$$\mu(u_i^k)_t - \varepsilon^2 L u_i^k + \sum_{l=1}^m N_l u_l^k = \sum_{l=1}^m N_l u_l^{k-1} + f_i(t, x, u_i^{k-1}, T u_i^{k-1}), \quad x \in \Omega,$$

$$B u_i^k = g_i(t, x), \quad x \in \partial \Omega, \quad u_i^k(0, x) = A_i(x), \quad t = 0,$$

$$\mu(\underline{u}_i^k)_t - \varepsilon^2 L \underline{u}_i^k + \sum_{l=1}^m N_l \underline{u}_l^k = \sum_{l=1}^m N_l \underline{u}_l^{k-1} + f_i(t, x, \underline{u}_i^{k-1}, T \underline{u}_i^{k-1}), \quad x \in \Omega,$$

$$B \underline{u}_i^k = g_i(t, x), \quad x \in \partial \Omega, \quad \underline{u}_i^k(0, x) = A_i(x), \quad t = 0.$$

由假设[H₂], 可证明 $\underline{u}_i = \underline{u}_i^0 \leq \underline{u}_i^1 \leq \dots \leq \underline{u}_i^k \leq \dots \leq \underline{u}_i^k \leq \dots \leq \underline{u}_i^1 \leq \underline{u}_i^0 = \underline{u}_i, 0 \leq t \leq T_0, x \in \Omega + \partial \Omega, i = 1, 2, \dots, m$, 并存在 $u = (u_1, u_2, \dots, u_m)$ 使得

$$\lim_k u_i^k = \lim_k \underline{u}_i^k = u_i, \quad 0 \leq t \leq T_0, \quad x \in \Omega + \partial \Omega, \quad i = 1, 2, \dots, m,$$

且 $u = (u_1, u_2, \dots, u_m)$ 为问题(1)~(3)的一组解. 定理 1 证毕.

2 形式渐近解

我们还需假设

[H₄] 问题(1)~(3)的退化系统 $f_i(t, x, u_i, T u_i) = 0$ 有唯一的一组充分光滑的解 $(U_{100}, U_{200}, \dots, U_{m00})$. 首先设系统(1)的外部解 $U = (U_1, U_2, \dots, U_m)$. 令

$$\xi = \varepsilon, \quad \eta = \mu/\varepsilon, \quad 0 < \xi, \eta \ll 1, \quad (4)$$

$$U_i(t, x, \xi, \eta) \sim \sum_{j, k=0}^{\infty} U_{ijk}(t, x) \xi^j \eta^k, \quad i = 1, 2, \dots, m. \quad (5)$$

将式(5)代入式(1), 对于 $i = 1, 2, \dots, m; j + k \neq 0$, 由 ξ, η 的同次幂的系数有

$$f_{i y_i y_i}(t, x, U_{i00}, T U_{i00}) U_{ijk} + f_{i z_i z_i}(t, x, U_{i00}, T U_{i00}) T U_{ijk} + F_{ijk} = 0, \quad (6)$$

其中 $F_{ijk} (i = 1, 2, \dots, m; j + k \neq 0)$ 为逐次已知函数, 其结构从略.

由上述线性系统(6), 我们分别解出 U_{ijk} . 再由式(5), 便得到原问题的外部解. 但它未必满足边界和初始条件式(2)、(3), 故我们尚需构造边界层和初始层校正项 $V = (V_1, V_2, \dots, V_m)$ 和 $W = (W_1, W_2, \dots, W_m)$. 令

$$u_i = U_i(t, x, \xi, \eta) + V_i(\tau, x, \xi, \eta), \quad V_i(\tau, x, \xi, \eta) \sim \sum_{j, k=0}^{\infty} v_{ijk}(\tau, x) \xi^j \eta^k, \quad (7)$$

其中 $\tau = t/\eta$ 为伸长变量^[1].

将式(7)代入式(1)、(3), 按 ξ, η 展开非线性项, 再由 ξ, η 同次幂的系数得到

$$\frac{\partial v_{i00}}{\partial \tau} = f_i(0, x, U_{i00} + v_{i00}, T(U_{i00} + v_{i00})), \quad i = 1, 2, \dots, m, \quad (8)$$

$$v_{i00} = A_i(x) - U_{i00}, \quad t = 0, \quad i = 1, 2, \dots, m, \quad (9)$$

$$\begin{aligned} \frac{\partial v_{ijk}}{\partial \tau} &= f_{i y_i y_i}(0, x, U_{i00} + v_{i00}, T(U_{i00} + v_{i00})) v_{ijk} + \\ & f_{i z_i z_i}(0, x, U_{i00} + v_{i00}, T(U_{i00} + v_{i00})) T v_{ijk} + F_{ijk}, \\ & i = 1, 2, \dots, m; j + k \neq 0, \end{aligned} \quad (10)$$

$$v_{ijk} = A_{ijk}(x), \quad t = 0, \quad i = 1, 2, \dots, m; j + k \neq 0, \quad (11)$$

其中 $F_{ijk}, A_{ijk} (i = 1, 2, \dots, m; j + k \neq 0)$ 为逐次已知的函数, 其结构也从略. 由式(8)、(9)和式(10)、(11), 我们能依次得到 $v_{ijk}, i = 1, 2, \dots, m; j + k \neq 0$, 且它们具有初始层性态:

$$v_{ijk} = O\left[\exp\left[-\delta_{ijk} \frac{t}{\eta}\right]\right], \quad i = 1, 2, \dots, m; j, k = 0, 1, \dots; 0 < \varepsilon \ll 1, \quad (12)$$

其中 $\delta_{ijk} > 0$ 为常数.

按文献[4]的方法建立局部坐标 (ρ, ϕ) , 其中 $\phi = (\phi_1, \phi_2, \dots, \phi_{n-1})$. 在 $\partial \Omega$ 的邻域: $0 \leq \rho \leq \rho_0$, 我们有

$$L = a_m \frac{\partial^2}{\partial \rho^2} + \sum_{j=1}^{n-1} a_{mj} \frac{\partial^2}{\partial \rho \partial \phi_j} + \sum_{j, k=1}^{n-1} a_{jk} \frac{\partial^2}{\partial \phi_j \partial \phi_k} + a_n \frac{\partial}{\partial \rho} + \sum_{j=1}^{n-1} a_j \frac{\partial}{\partial \phi_j}. \quad (13)$$

再在 $0 \leq \rho \leq \rho_0$ 上引入多重尺度变量^[1]:

$$\zeta = \frac{h(\rho, \phi)}{\xi}, \quad \rho = \rho, \quad \phi = \phi, \quad (14)$$

其中 $h(\rho, \phi)$ 为由关系式(23)决定的函数. 为方便起见, 我们在以下仍用 ρ 代替 ρ . 由式(13)、(14), 有

$$L = \frac{1}{\xi^2} K_0 + \frac{1}{\xi} K_1 + K_2, \quad i = 1, 2, \dots, m, \quad (15)$$

其中 $K_0 = a_{nn} h^2 \partial^2 / \partial \zeta^2$, 而 K_1, K_2 的结构在此从略. 设问题(1)~(3)的解 (u_1, u_2, \dots, u_m) 为

$$u_i = U_i(t, x, \xi, \eta) + V_i(\tau, x, \xi, \eta) + W_i(t, \zeta, \rho, \phi, \xi, \eta), \quad i = 1, 2, \dots, m, \quad (16)$$

$$W_i \sim \sum_{j, k=0}^{\infty} w_{ijk}(t, \zeta, \rho, \phi) \xi^j \eta^k, \quad i = 1, 2, \dots, m. \quad (17)$$

将式(5)、(7)、(16)和(17)代入式(1)、(2),按 ξ, η 展开非线性项,再由 ξ, η 同次幂的系数得到

$$K_0 w_{i00} = -f_i(t, x, U_{i00} + v_{i00} + w_{i00}, T(U_{i00} + v_{i00} + w_{i00})),$$

$$i = 1, 2, \dots, m, \quad (18)$$

$$B w_{i00} = g(t, x), \quad x = (0, \phi) \in \partial \Omega; \quad i = 1, 2, \dots, m \quad (19)$$

及

$$K_0 w_{\bar{j}k} + f_{\bar{y}_i, \bar{y}_i}(t, x, U_{i00} + v_{i00} + w_{i00}, T(U_{i00} + v_{i00} + w_{i00})) w_{\bar{j}k} +$$

$$f_{\bar{z}_i, \bar{z}_i}(t, x, U_{i00} + v_{i00} + w_{i00}, T(U_{i00} + v_{i00} + w_{i00})) T w_{\bar{j}k} = H_{\bar{j}k},$$

$$i = 1, 2, \dots, m; \quad j + k \neq 0, \quad (20)$$

$$B w_{\bar{j}k} = G_{\bar{j}k}, \quad x = (0, \phi) \in \partial \Omega; \quad i = 1, 2, \dots, m; \quad j + k \neq 0, \quad (21)$$

其中 $G_{\bar{j}k} = [\partial^{j+k} g_i / (\partial \xi^j \partial \eta^k)]_{\xi=\eta=0}$ 和 $H_{\bar{j}k} (i = 0, 1, 2, \dots, m; j + k \neq 0)$ 为逐次已知的函数,其结构也从略.由奇摄动多重尺度法,令方程(20)左端为0,

$$K_0 w_{\bar{j}k} + f_{\bar{y}_i, \bar{y}_i}(t, x, U_{i00} + v_{i00} + w_{i00}, T(U_{i00} + v_{i00} + w_{i00})) w_{\bar{j}k} +$$

$$f_{\bar{z}_i, \bar{z}_i}(t, x, U_{i00} + v_{i00} + w_{i00}, T(U_{i00} + v_{i00} + w_{i00})) T w_{\bar{j}k} = 0. \quad (22)$$

且设 $h_\rho = [h/a_m]^{1/2}$, $h = \min\{h_1, h_2, \dots, h_m\}$. 即

$$h(\rho, \phi) = \int_0^\rho \left[\frac{h}{a_{nn}(s, \phi)} \right]^{1/2} ds. \quad (23)$$

这时由式(18)、(19)和式(20)、(21)得到 $w_{\bar{j}k}$, 它们具有边界层性态

$$w_{\bar{j}k} = O \left[\exp \left[-\delta_{\bar{j}k} \frac{\rho}{\xi} \right] \right], \quad i = 1, 2, \dots, m; \quad j, k = 0, 1, \dots; \quad 0 < \xi \ll 1, \quad (24)$$

其中 $\delta_{\bar{j}k} > 0$ 为常数.再令 $W_{\bar{j}k} = \phi(\rho) w_{\bar{j}k}$, 其中 $\phi(\rho)$ 在 $\Omega + \partial \Omega$ 上为充分光滑的函数,并满足

$$\phi(\rho) = \begin{cases} 1, & 0 \leq \rho \leq (1/3)\rho_0, \\ 0, & \Omega \setminus \rho \geq (2/3)\rho_0. \end{cases}$$

于是我们便能构造原问题(1)~(3)的解 (u_1, u_2, \dots, u_m) , 有如下形式渐近展开式:

$$u_i \sim \sum_{j=0}^M \sum_{k=0}^N (U_{\bar{j}k} + v_{\bar{j}k} + W_{\bar{j}k}) \xi^j \eta^k + O(\lambda), \quad i = 1, 2, \dots, m, \quad 0 < \xi, \eta \ll 1, \quad (25)$$

其中 $\lambda = \max(\xi^{M+1} \eta^N, \xi^M \eta^{N+1})$, $\xi = \varepsilon, \eta = \mu/\varepsilon, \quad 0 < \varepsilon, \mu, \mu/\varepsilon \ll 1$.

3 解的一致有效性

定理 2 在假设[H1]~[H4]下,非线性非局部反应扩散系统奇摄动 Robin 问题(1)~(3)存在一组解 $u = (u_1, u_2, \dots, u_m)$, 并在 $[0, T_0] \times [\Omega + \partial \Omega]$ 上关于小参数 ε, μ 成立一致有效的渐近展开式(25).

证明 首先构造辅助函数 α_i, β_i :

$$\alpha_i = Y_i - r_i \lambda, \quad \beta_i = Y_i + r_i \lambda, \quad i = 1, 2, \dots, m, \quad (26)$$

其中 $r_i (i = 1, 2, \dots, m)$ 为足够大的正常数,它们将在下面决定,而 $Y_i = \sum_{j=0}^M \sum_{k=0}^N (U_{\bar{j}k} + v_{\bar{j}k} + W_{\bar{j}k}) \xi^j \eta^k$. 显然

$$\alpha_i \leq \beta_i. \quad (27)$$

由假设不难看出, 存在正常数 $D_{i1}, D'_{i1}, i = 1, 2, \dots, m$, 在 $x \in \partial \Omega$ 上成立:

$$B\alpha_i \leq g_i(t, 0, \phi) + B \left[\sum_{j=0}^M \sum_{k=0}^N (U_{ijk} + v_{ijk} + W_{ijk}) \xi^j \eta^k - r_i \lambda \right] \leq g_i(t, x) + (D_{i1} + D'_{i1} - ar_i) \lambda$$

选取 $r_i \geq (D_{i1} + D'_{i1})/a$, 便有

$$B\alpha_i \leq g_i(t, x), \quad x \in \partial \Omega, \quad i = 1, 2, \dots, m. \tag{28}$$

由式(12)、(24), 存在正常数 $D_{i2}, i = 1, 2, \dots, m$, 我们有

$$\alpha_i|_{t=0} = \sum_{j=0}^M \sum_{k=0}^N [U_{ijk} + v_{ijk} + W_{ijk}]_{t=0} \xi^j \eta^k - r_i \lambda \leq A_i(x) + (D_{i2} - r_i) \lambda.$$

于是当 $r_i \geq D_{i2}$ 时, 我们有

$$\alpha_i \leq A_i(x), \quad t = 0, \quad i = 1, 2, \dots, m. \tag{29}$$

同理可得

$$B\beta_i \geq g_i(t, x), \quad x \in \partial \Omega, \quad \beta_i \geq A_i(x), \quad t = 0, \quad i = 1, 2, \dots, m. \tag{30}$$

现证

$$\mu(\alpha_i)_t - \varepsilon^2 L \alpha_i - f_i(t, x, \alpha_i, T\alpha_i) \leq 0, \quad 0 < t \leq T_0, \quad x \in \Omega, \quad i = 1, 2, \dots, m, \tag{31}$$

$$\mu(\beta_i)_t - \varepsilon^2 L \beta_i - f_i(t, x, \beta_i, T\beta_i) \geq 0, \quad 0 < t \leq T_0, \quad x \in \Omega, \quad i = 1, 2, \dots, m. \tag{32}$$

我们将区分如下 3 种情形:

(i) 当 $x \in \{ \Omega \setminus (\rho \leq (2/3)\rho_0) \}$ 时; (ii) 当 $(1/3)\rho_0 \leq \rho \leq (2/3)\rho_0$ 时; (iii) 当 $0 \leq \rho \leq (1/3)\rho_0$ 时. 现只证明情形(iii), 其余的情形雷同. 当 $0 \leq \rho \leq (1/3)\rho_0$ 时, 注意到 $W_{ijk} = w_{ijk}, i = 1, 2, \dots, m, j, k = 0, 1, \dots$, 这意味着

$$\alpha_i = \sum_{j=0}^M \sum_{k=0}^N (U_{ijk} + v_{ijk} + w_{ijk}) \xi^j \eta^k - r_i \lambda.$$

由中值定理和关系式(12)、(24), 对于 ξ, η 足够地小, 存在正常数 $D_{i3}, i = 1, 2, \dots, m$, 使得

$$\begin{aligned} \mu(\alpha_i)_t - \varepsilon^2 L \alpha_i - f_i(t, x, \alpha_i, T\alpha_i) &\leq \\ [-f_i(t, x, U_{i00}, TU_{i00})] - \xi^1 &\left[\sum_{j=0}^M \sum_{k=0}^N \sum_{j+k \neq 0} f_{i y_i y_i}(t, x, U_{i00}, TU_{i00}) U_{ijk} + \right. \\ f_{i z_i z_i}(t, x, U_{i00}, TU_{i00}) T U_{ijk} &+ F_{ijk} \xi^j \eta^k \Big] + \\ \frac{\partial v_{i00}}{\partial \tau} - f_i(0, x, U_{i00} + v_{i00}, &T(U_{i00} + v_{i00})) + \\ \sum_{j=0}^M \sum_{k=0}^N \sum_{j+k \neq 0} \left[\frac{\partial v_{ijk}}{\partial \tau} - [f_{i y_i y_i}(0, x, &U_{i00} + v_{i00}, T(U_{i00} + v_{i00})) v_{ijk} + \right. \\ f_{i z_i z_i}(0, x, U_{i00} + v_{i00}, T(U_{i00} &+ v_{i00})) T v_{ijk} + F_{ijk} \Big] \xi^j \eta^k - \\ K_{00} w_{i00} - f_i(t, x, U_{i00} + v_{i00} + &w_{i00}, T(U_{i00} + v_{i00} + w_{i00})) + \\ \sum_{j=0}^M \sum_{k=0}^N \sum_{j+k \neq 0} [K_{00} w_{ijk} + f_{i y_i y_i}(t, x, &U_{i00} + v_{i00} + w_{ijk}, T(U_{i00} + v_{i00} + w_{i00})) w_{ijk} + \end{aligned}$$

$$f_{\tilde{z}_i}(t, x, U_{i00} + v_{i00} + w_{i00}, T(U_{i00} + v_{i00} + w_{i00}))Tw_{jk} - H_{ijk}] \xi^j \eta^k + \\ [D_{i3} - (M + N)h_{ri}] \lambda \leq [D_{i3} - (M + N)h_{ri}] \lambda.$$

最后, 选取 $r_i (i = 1, 2, \dots, m)$ 足够地大, 使得 $r_i \geq D_{i3}/(M + N)h_i$, 这时我们便证明了不等式(31). 同理, 不等式(32) 也成立. 由式(27) ~ (32) 及定理 1, 得到 $\alpha_i \leq u_i \leq \beta_i, i = 1, 2, \dots, m, (t, x) \in [0, T_0] \times [\Omega + \partial\Omega]$. 于是由式(26), 我们便有式(25). 定理 2 证毕.

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Asymptotic Solution of Nonlocal Nonlinear Reaction Diffusion Robin Problems With Two Parameters

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Abstract: A class of nonlocal nonlinear reaction diffusion singularly perturbed Robin problem with two parameters was studied. Using singular perturbation method, the structure of solutions for the problem related two small parameters was discussed. The asymptotic solutions of the problem were given.

Key words: reaction diffusion system; singular perturbation; initial boundary value problem