

奇摄动向量问题的边界层和内层现象*

张 祥

(安徽师范大学数学系, 1988年12月12日收到)

摘 要

本文考虑非线性向量边值问题,

$$\begin{aligned} \varepsilon y'' &= f(x, y, z, y', \varepsilon), & y(0) &= A_1, & y(1) &= B_1, \\ \varepsilon z'' &= g(x, y, z, z', \varepsilon), & z(0) &= A_2, & z(1) &= B_2 \end{aligned}$$

其中 ε 是正的小参数, $0 \leq x \leq 1$, f, g 是 R^4 中的连续函数. 在适当的假设下, 利用微分不等式理论, 我们证明了上述问题的解的存在性, 并得到包括边界层和内层在内的解的估计.

关键词 奇摄动 微分不等式 边界层 内层

至今, 标量问题和向量问题已被不少作者^[1~6]给以不同程度的研究. 本文利用文[7]的方法, 借助微分不等式^{[8], [9]}的理论来考虑如下形式的边值问题:

$$\varepsilon y'' = f(x, y, z, y', \varepsilon) \quad (0 < x < 1) \quad (1)$$

$$\varepsilon z'' = g(x, y, z, z', \varepsilon) \quad (2)$$

$$y(0, \varepsilon) = A_1, \quad y(1, \varepsilon) = B_1 \quad (3)$$

$$z(0, \varepsilon) = A_2, \quad z(1, \varepsilon) = B_2 \quad (4)$$

其中 ε 是正的小参数, f, g 是 R^4 中的连续函数, 且 f 关于 $(y, z, y') \in R^3$ 和 g 关于 $(y, z, z') \in R^3$ 是 C^1 类的. 对于上述问题, 本文所用的方法可以类似地推广到高维系统. 为了研究边值问题 (1)~(4), 需要引入退化问题:

$$f(x, u, v, u', 0) = 0 \quad (5)$$

$$g(x, u, v, v', 0) = 0 \quad (6)$$

首先考虑两个分量都在 $x=1$ 出现边界层的情形.

定理1 假设: [I] 退化问题(5), (6)有满足 $u(0)=A_1, v(0)=A_2$ 的 $C^2[0, 1]$ 类解偶 $(u(x), v(x))$; [II] $f(x, y, z, y', \varepsilon)$ 在区域 D 上连续, 且关于 (y, z, y') 是 C^1 类的, 而 $g(x, y, z, z', \varepsilon)$ 在区域 E 上连续, 关于 (y, z, z') 是 C^1 类的, 其中

$$D = \{(x, y, z, y', \varepsilon): 0 \leq x \leq 1, |y - u(x)| \leq c(x),$$

$$|z - v(x)| \leq d(x), |y'| < \infty, 0 \leq \varepsilon \leq \varepsilon_1\};$$

$$E = \{(x, y, z, z', \varepsilon): 0 \leq x \leq 1, |y - u(x)| \leq c(x),$$

$$|z - v(x)| \leq d(x), |z'| < \infty, 0 \leq \varepsilon \leq \varepsilon_1\},$$

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ε_1 是正的小参数, $c(x)$, $d(x)$ 是光滑的正函数, 且满足:

$$c(x) = |B_1 - u(1)| + \delta \quad (1 - \frac{\delta}{2} \leq x \leq 1); \quad c(x) = \delta \quad (0 \leq x \leq 1 - \delta),$$

和

$$d(x) = |B_2 - v(1)| + \delta \quad (1 - \frac{\delta}{2} \leq x \leq 1); \quad d(x) = \delta \quad (0 \leq x \leq 1 - \delta);$$

[III] 在区域 D , E 中, $f_{y'} \geq k_1 > 0$, $g_{z'} \geq k_2 > 0$ (其中 k_1, k_2 是正常数);

[IV] $f(x, u, v, u', \varepsilon) = O(\varepsilon)$, $g(x, u, v, v', \varepsilon) = O(\varepsilon)$

[V] 在区域 D 和 E 中, 恒有

$$|f_y| \leq N_1^1, \quad |f_z| \leq N_1^2; \quad |g_y| \leq N_2^1, \quad |g_z| \leq N_2^2,$$

N_1^1, N_1^2, N_2^1 和 N_2^2 是给定正常数;

[VI] $f(x, y, z, y', \varepsilon)$ 和 $g(x, y, z, z', \varepsilon)$ 都满足 Nagumo 条件,

则对 $0 < \varepsilon \ll 1$, 边值问题(1)~(4)在 $[0, 1]$ 上至少存在一组解 $(y(x, \varepsilon), z(x, \varepsilon))$, 且满足

$$|y(x, \varepsilon) - u(x)| \leq \eta \left(\frac{1-x}{\varepsilon} \right) + O(\varepsilon) \quad (7)$$

$$(0 \leq x \leq 1)$$

$$|z(x, \varepsilon) - v(x)| \leq \Gamma \left(\frac{1-x}{\varepsilon} \right) + O(\varepsilon) \quad (8)$$

其中 η, Γ 是在下文确定的边界层函数.

证明 不妨设 $B_1 > u(1)$, $B_2 > v(1)$, 为了利用微分不等式理论, 先对 y 构造函数偶 (α, β) :

$$\begin{aligned} \alpha(x, \varepsilon) = & u(x) - \eta \left(\frac{1-x}{\varepsilon} \right) - \varphi \left(\frac{x}{\varepsilon} \right) - c \varepsilon \exp[\delta(x-1)/\varepsilon] \\ & - E \varepsilon \exp[\lambda(x-1)] \end{aligned} \quad (9)$$

$$\begin{aligned} \beta(x, \varepsilon) = & u(x) + \eta \left(\frac{1-x}{\varepsilon} \right) + \varphi \left(\frac{x}{\varepsilon} \right) + c \varepsilon \exp[\delta(x-1)/\varepsilon] \\ & + E \varepsilon \exp[\lambda(x-1)] \end{aligned} \quad (10)$$

对于 z , 我们假设:

$$\begin{aligned} v(x) - \Gamma \left(\frac{1-x}{\varepsilon} \right) - D \varepsilon \exp[\lambda(x-1)] - O(\varepsilon) & \leq z \\ & \leq v(x) + \Gamma \left(\frac{1-x}{\varepsilon} \right) + D \varepsilon \exp[\lambda(x-1)] + O(\varepsilon) \end{aligned} \quad (11)$$

其中 c, E, D, δ 和 λ 是待定正常数, φ, ψ 是正的 $O(\varepsilon)$ 函数, η, Γ 是满足方程:

$$\varepsilon \eta'' - k_1 \eta' = -\gamma \eta', \quad \eta(0) = B_1 - u(1) \quad (12)$$

$$\text{和} \quad \varepsilon \Gamma'' - k_2 \Gamma' = -\rho \Gamma', \quad \Gamma(0) = B_2 - v(1) \quad (13)$$

的单调增的正的边界层函数, γ, ρ 是小的正常数. 下证 α, β 是方程(1)的下解和上解.

$$\begin{aligned} \varepsilon \beta'' - f(x, \beta, z, \beta', \varepsilon) = & \varepsilon u'' + \varepsilon \eta'' + \delta^2 c \exp[\delta(x-1)/\varepsilon] \\ & + \varepsilon \varphi'' + \varepsilon^2 \lambda^2 E \exp[\lambda(x-1)] - f(x, u, v, u', \varepsilon) \\ & - f_y[x](\beta - u) - f_z[x](z - v) - f_{y'}[x](\beta' - u'), \end{aligned} \quad (14)$$

其中 $[x] = (x, u + \theta(\beta - u), v + \theta(z - v), u' + \theta(\beta' - u'), \varepsilon)$ ($0 < \theta < 1$)

从假设 [I], [IV] 知, 存在 $M_1 > 0, \delta_1 > 0$, 使得:

$$|u''| \leq M_1, \quad |f(x, u, v, u', \varepsilon)| \leq \delta_1 \varepsilon.$$

再从假设 [III], [V] 可得 (14) 右端小于等于:

$$\begin{aligned} & \varepsilon(M_1 + \delta_1) + O(\varepsilon) + N_1^1 \varphi + \varepsilon \eta'' - k_1 \eta' + N_1^1 \eta \\ & + c \exp[\delta(x-1)/\varepsilon](\delta^2 + N_1^1 \varepsilon - k_1 \delta) + \varepsilon \varphi'' - k_1 \varphi' + N_1^2 \Gamma \\ & + \varepsilon \exp[\lambda(x-1)](E\lambda^2 \varepsilon + EN_1^1 + N_1^2 D - k_1 E\lambda) \end{aligned} \quad (15)$$

其中 φ 定义为:

$$\varphi\left(\frac{x}{\varepsilon}\right) = \varepsilon \int_0^{x/\varepsilon} \exp[k_1 \tau] \int_{\tau}^{\infty} \exp[-k_1 s] N_1^2 \Gamma(s) ds d\tau \quad (16)$$

通过直接计算可知, φ 满足方程 $\varepsilon \varphi'' - k_1 \varphi' + N_1^2 \Gamma = 0$, 且 $\varphi, \varphi' > 0, \varphi x/\varepsilon = O(\varepsilon)$. 取 $\delta = k_1/2$, 利用 (12) 式, 恒有 (15) 式不大于

$$\begin{aligned} & -\gamma \eta' + N_1^1 \eta + \varepsilon(M_1 + \delta_1) + O(\varepsilon) + N_1^1 \varphi \\ & + \varepsilon \exp[\lambda(x-1)](E\lambda^2 \varepsilon + EN_1^1 + N_1^2 D - kE\lambda) \end{aligned} \quad (17)$$

由于在边界层内部, $-\gamma \eta' < 0$ 是主要项 (因为 $\eta' > 0, \eta = O(\varepsilon \eta')$), 而在外部层, 只要取 D, E 为适当的正数, λ 充分大, 就有

$$\begin{aligned} & \varepsilon(M_1 + \delta_1) + O(\varepsilon) + N_1^1 \varphi + \varepsilon \exp[\lambda(x-1)](E\lambda^2 \varepsilon \\ & + EN_1^1 + N_1^2 D - k_1 E\lambda) \leq 0 \quad (0 \leq x \leq 1). \end{aligned}$$

因此, 存在充分大的 $\lambda_0 > 0$ 以及足够小的 $\varepsilon_0 > 0$, 使得当 $\lambda > \lambda_0$ 时, 恒有 (17) 式小于等于零, 即 β 是方程 (1) 的上解; 类似地可证 α 是方程 (1) 的下解. 又通过直接计算可知:

$$\alpha(0) \leq A_1 \leq \beta(0), \quad \alpha(1) \leq B_1 \leq \beta(1).$$

现在假设

$$\begin{aligned} & u(x) - \eta\left(\frac{1-x}{\varepsilon}\right) - c\varepsilon \exp[\delta(x-1)/\varepsilon] - \varphi(x/\varepsilon) - E\varepsilon \exp[\lambda(x-1)] \leq y \\ & \leq u(x) + \eta\left(\frac{1-x}{\varepsilon}\right) + c\varepsilon \exp[\delta(x-1)/\varepsilon] + \varphi(x/\varepsilon) + E\varepsilon \exp[\lambda(x-1)], \end{aligned}$$

对 z 构造函数偶 ($\bar{\alpha}(x, \varepsilon), \bar{\beta}(x, \varepsilon)$):

$$\begin{aligned} \bar{\alpha}(x, \varepsilon) &= v(x) - \Gamma\left(\frac{1-x}{\varepsilon}\right) - D\varepsilon \exp[\lambda(x-1)] - \psi\left(\frac{x}{\varepsilon}\right) \\ & \quad - F\varepsilon \exp[\delta(x-1)/\varepsilon], \\ \bar{\beta}(x, \varepsilon) &= v(x) + \Gamma\left(\frac{1-x}{\varepsilon}\right) + D\varepsilon \exp[\lambda(x-1)] + \psi\left(\frac{x}{\varepsilon}\right) \\ & \quad + F\varepsilon \exp[\delta(x-1)/\varepsilon], \end{aligned}$$

其中

$$\psi\left(\frac{x}{\varepsilon}\right) = \varepsilon \int_0^{x/\varepsilon} \exp[k_2 \tau] \int_{\tau}^{\infty} \exp[-k_2 s] N_2^2 \eta(s) ds d\tau \quad (18)$$

可以证明 $\bar{\alpha}, \bar{\beta}$ 是方程 (2) 的下解和上解, 借助微分不等式^{[8], [9]}的理论知, 定理结论成立.

定理 1 讨论了两个分量在同一端点出现边界层的情形, 下述定理给出两个分量在不同点出现边界层的问题.

定理 2 假设: [I] 退化问题 (5), (6) 有满足 $u(0) = A_1, v(1) = B_2$ 的 $C^*[0, 1]$ 类解偶 ($u(x), v(x)$);

[II] f, g 满足定理 1 假设 [II] 的条件, 这里取 $d(x)$ 为:

$$d(x) = |A_2 - v(0)| + \delta \quad (0 \leq x \leq \frac{\delta}{2}), \quad d(x) = \delta \quad (\frac{\delta}{2} \leq x \leq 1);$$

$$[\text{II}] \quad f_{y'} \geq k_1 > 0 \quad (x, y, z, y') \in D,$$

$$g_{z'} \leq -k_2 < 0 \quad (x, y, z, z') \in E,$$

则在定理1假设条件[IV]~[VI]下, 对 $0 < \varepsilon \ll 1$, 边值问题(1)~(4)在 $[0, 1]$ 上存在一组满足:

$$|y(x, \varepsilon) - u(x)| \leq \eta \left(\frac{1-x}{\varepsilon} \right) + O(\varepsilon),$$

$$(0 \leq x \leq 1)$$

$$|z(x, \varepsilon) - v(x)| \leq \Gamma \left(\frac{x}{\varepsilon} \right) + O(\varepsilon)$$

的解 $(y(x, \varepsilon), z(x, \varepsilon))$. η, Γ 是待定的边界层函数.

证明, 我们只考虑 $A_2 > v(0), B_1 > u(1)$ 情形, 对 y 构造函数偶 $(\alpha(x, \varepsilon), \beta(x, \varepsilon))$.

$$\alpha(x, \varepsilon) = u(x) - \eta \left(\frac{1-x}{\varepsilon} \right) - \varphi \left(\frac{x}{\varepsilon} \right) - E\varepsilon \exp[\lambda(x-1)] \quad (19)$$

$$\beta(x, \varepsilon) = u(x) + \eta \left(\frac{1-x}{\varepsilon} \right) + \varphi \left(\frac{x}{\varepsilon} \right) + E\varepsilon \exp[\lambda(x-1)] \quad (20)$$

为了证明 α, β 是方程(1)的下解和上解, 我们假设:

$$v(x) - \Gamma \left(\frac{x}{\varepsilon} \right) - D\varepsilon \exp[\lambda(1-x)] - O(\varepsilon) \leq z$$

$$\leq u(x) + \Gamma \left(\frac{x}{\varepsilon} \right) + D\varepsilon \exp[\lambda(1-x)] + O(\varepsilon), \quad (21)$$

其中 D, E, λ 是待定正常数, η, Γ 是边界层函数, 且满足方程:

$$\varepsilon \eta'' - k_1 \eta' = -\gamma \eta', \quad \eta(0) = B_1 - u(1) \quad (22)$$

$$\varepsilon \Gamma'' + k_2 \Gamma' = \rho \Gamma', \quad \Gamma(0) = A_2 - v(0) \quad (23)$$

γ, ρ 是正的小常数, $\varphi(x/\varepsilon)$ 满足(16)式. 现在我们计算:

$$\varepsilon \alpha'' - f(x, \alpha, z, \alpha', \varepsilon) = \varepsilon u'' - \varepsilon \eta'' - \varepsilon \varphi'' - E\lambda^2 \varepsilon^2 \exp[\lambda(x-1)]$$

$$- f(x, u, v, u', \varepsilon) - f_x[\bar{x}](\alpha - u)$$

$$- f_z[\bar{x}](z - v) - f_{y'}[\bar{x}](\alpha' - u'), \quad (24)$$

其中 $[\bar{x}] = (x, u + \theta(\alpha - u), v + \theta(z - v), u' + \theta(\alpha' - u'), \varepsilon)$ ($0 < \theta \leq 1$)

利用定理1的记号, 从假设[I], [II]~[V]可证, (24)右端不小于

$$-\varepsilon(M_1 + \delta_1) - N_1^* \varphi + O(\varepsilon) - \varepsilon \eta'' + k_1 \eta' - N_1^* \eta + \varepsilon \exp[\lambda(x-1)]$$

$$\cdot (-E\lambda^2 \varepsilon - EN_1^* + k_1 \lambda E - DN_1^* \exp[2\lambda(1-x)]) \quad (25)$$

类似定理1的分析, 由假设知, 可取某正数 D 和适当大的正数 λ, E , 使得:

$$\varepsilon \alpha'' - f(x, \alpha, z, \alpha', \varepsilon) \geq 0,$$

同理可证

$$\varepsilon \beta'' - f(x, \beta, z, \beta', \varepsilon) \leq 0.$$

类似地, 对 z 构造函数 $\bar{\alpha}, \bar{\beta}$:

$$\alpha(x, \varepsilon) = v(x) - \Gamma\left(\frac{x}{\varepsilon}\right) - \psi\left(\frac{1-x}{\varepsilon}\right) - D\varepsilon \exp[\lambda(1-x)],$$

$$\beta(x, \varepsilon) = v(x) + \Gamma\left(\frac{x}{\varepsilon}\right) + \psi\left(\frac{1-x}{\varepsilon}\right) + D\varepsilon \exp[\lambda(1-x)],$$

其中 ψ 满足(18)式。我们通过假设

$$\begin{aligned} u(x) - \eta\left(\frac{1-x}{\varepsilon}\right) - \varphi\left(\frac{x}{\varepsilon}\right) - E\varepsilon \exp[\lambda(1-x)] &\leq y \\ &\leq u(x) + \eta\left(\frac{1-x}{\varepsilon}\right) + \varphi\left(\frac{x}{\varepsilon}\right) + E\varepsilon \exp[\lambda(1-x)], \end{aligned}$$

可以证明 α, β 分别是方程(2)的下解和上解。因此, 即得定理结论成立。

定理1和2研究了两种形式的边界层问题, 至于分量 y, z 分别在 x_1, x_2 点 ($0 < x_1, x_2 < 1$) 关于退化解出现角层现象的情形, 我们有下面的结果。

定理3 假设:

[I] 退化问题(5), (6)有一组解 $(u(x), v(x))$; $u(x) \in C[0, 1] \cap C^2([0, 1] \setminus \{x_1\})$, $v(x) \in C[0, 1] \cap C^2([0, 1] \setminus \{x_2\})$ 满足, $u(1) = B_1$, $v(0) = A_2$, 且 $u_L(x_1) < u_R(x_1)$, $v_L(x_2) > v_R(x_2)$;

[II] f, g 满足定理1假设[I]的条件, 而 $c(x)$ 取为:

$$c(x) = |A_1 - u(0)| + \delta \quad \left(0 \leq x \leq \frac{\delta}{2}\right), \quad c(x) = \delta \quad \left(\frac{\delta}{2} \leq x \leq 1\right);$$

[III] 在区域 D, E 中, 有

$$f_y' \leq -k_1 < 0, \quad g_z' \geq k_2 > 0;$$

则在定理1假设条件[IV]~[VII]下, 对 $0 < \varepsilon \ll 1$, 边值问题(1)~(4)存在一组解 $(y(x, \varepsilon), z(x, \varepsilon))$, 满足:

$$|y(x, \varepsilon) - u(x)| \leq \Gamma\left(\frac{x}{\varepsilon}\right) + \xi\left(\frac{x-x_1}{\varepsilon}\right) + O(\varepsilon) \quad (0 \leq x \leq 1) \quad (26)$$

$$|z(x, \varepsilon) - v(x)| \leq \eta\left(\frac{1-x}{\varepsilon}\right) + \zeta\left(\frac{x-x_2}{\varepsilon}\right) + O(\varepsilon)$$

其中 Γ, η 和 ξ, ζ 是分别在下文确定的正的边界层函数和角层函数。

证明 考虑 $A_1 > u(0), B_2 > v(1)$ 情形, 我们在假设:

$$\begin{aligned} u(x) - \eta\left(\frac{1-x}{\varepsilon}\right) - \xi\left(\frac{x-x_2}{\varepsilon}\right) - \varphi\left(\frac{x}{\varepsilon}\right) - E\varepsilon \exp[\lambda x] &\leq z \\ &\leq v(x) + \eta\left(\frac{1-x}{\varepsilon}\right) + \xi\left(\frac{x-x_2}{\varepsilon}\right) + \varphi\left(\frac{x}{\varepsilon}\right) + E\varepsilon \exp[\lambda x] \end{aligned} \quad (27)$$

的条件下, 对 y 构造函数偶 (α, β) :

$$\alpha(x, \varepsilon) = u(x) - \Gamma\left(\frac{x}{\varepsilon}\right) - \xi\left(\frac{x-x_1}{\varepsilon}\right) - \psi\left(\frac{1-x}{\varepsilon}\right) - D\varepsilon \exp[-\lambda x] \quad (28)$$

$$\beta(x, \varepsilon) = u(x) + \Gamma\left(\frac{x}{\varepsilon}\right) + \xi\left(\frac{x-x_1}{\varepsilon}\right) + \psi\left(\frac{1-x}{\varepsilon}\right) + D\varepsilon \exp[-\lambda x] \quad (29)$$

其中 D, E, λ 是待定正常数, Γ, η 是边界层型函数, 且满足方程:

$$\varepsilon \Gamma'' + k_1 \Gamma' = \sigma_1 \Gamma', \quad \Gamma(0) = A_1 - u(0) \quad (30)$$

$$\varepsilon \eta'' - k_2 \eta' = -\sigma_2 \eta', \quad \eta(0) = B_2 - v(1) \quad (31)$$

σ_1, σ_2 是小的正常数, 而 ξ, ζ 是满足方程:

$$e\xi'' + k_1\xi' = \sigma_2\xi' \quad (x_1 < x \leq 1), \quad \xi'(0) = u_L(x_1) - u_R(x_1),$$

$$\xi\left(\frac{x-x_1}{\varepsilon}\right) = e^{-\frac{x-x_1}{\varepsilon}} \frac{u_L(x_1) - u_R(x_1)}{\sigma_2 - k_1} \quad (0 \leq x \leq x_1) \quad (32)$$

和

$$e\xi'' - k_2\xi' = -\sigma_4\xi' \quad (0 \leq x < x_2), \quad \xi'(0) = v_R(x_2) - v_L(x_2),$$

$$\xi\left(\frac{x-x_2}{\varepsilon}\right) = e^{-\frac{x-x_2}{\varepsilon}} \frac{v_R(x_2) - v_L(x_2)}{k_2 - \sigma_4} \quad (x_2 \leq x \leq 1) \quad (33)$$

的角层性质函数, σ_2, σ_4 是小的正数, 且 φ, ψ 定义如下:

$$\varphi\left(\frac{x}{\varepsilon}\right) = \varepsilon \int_0^{x/\varepsilon} \exp[k_2\tau] \int_\tau^\infty \exp[-k_2s] N_2^2 \Gamma(s) ds d\tau \quad (34)$$

$$\psi\left(\frac{1-x}{\varepsilon}\right) = \varepsilon \int_0^{(1-x)/\varepsilon} \exp[k_1\tau] \int_\tau^\infty \exp[-k_1s] N_1^2 \eta(s) ds d\tau \quad (35)$$

从上述函数构造, 不难验证:

$$\Gamma > 0, \quad \Gamma' < 0; \quad \eta > 0, \quad \eta' > 0,$$

而 $\xi > 0, \xi' \leq 0, \xi = O(\varepsilon); \quad \xi > 0, \xi' \geq 0, \xi = O(\varepsilon),$

和 $\varphi > 0, \varphi' > 0, \varphi = O(\varepsilon); \quad \psi > 0, \psi' < 0, \psi = O(\varepsilon);$

且 φ, ψ 分别满足方程:

$$e\varphi'' - k_2\varphi' + N_2^2\Gamma = 0, \quad e\psi'' + k_1\psi' + N_1^2\eta = 0.$$

因而, 借助定理1的记号, 由假设 [I], [II] ~ [V] 知, 恒有

$$\begin{aligned} e\alpha'' - f(x, \alpha, z, \alpha', \varepsilon) &= e\alpha'' - f(x, u, v, u', \varepsilon) \\ &\quad - f_x[\bar{x}](\alpha - u) - f_z[\bar{x}](z - v) - f_{y'}[\bar{x}](\alpha' - u') \\ &\geq -\varepsilon M_1 - \varepsilon \delta_1 - N_1^2(\xi + \varphi) - N_1^2(\psi + \xi) \\ &\quad - \varepsilon \Gamma'' - k_1\Gamma' - N_1^2\Gamma - e\xi'' - k_1\xi' - e\psi'' - k_1\psi' - N_1^2\eta \\ &\quad + \varepsilon \exp[-\lambda x](-De\lambda^2 - N_1^2D + k_1D\lambda - N_1^2E \exp[2\lambda x]) \\ &= -\sigma_1\Gamma' - N_1^2\Gamma - \sigma_2\xi' + \varepsilon \exp[-\lambda x](-De\lambda^2 - N_1^2D \\ &\quad + k_1D\lambda - N_1^2E \exp[2\lambda x]) + O(\varepsilon) \\ &\geq -2\sigma_1\Gamma' + \varepsilon \exp[-\lambda x](-De\lambda^2 - N_1^2D \\ &\quad + k_1D\lambda - N_1^2E \exp[2\lambda x]) + O(\varepsilon) \end{aligned} \quad (36)$$

上述表达式中, $O(\varepsilon)$ 与 D, E, λ 无关. 由于在边界层内部, $-\sigma_1\Gamma' > 0$ 是主要项 ($\Gamma = O(\varepsilon\Gamma')$), 而在外部层, 取 E 为某正数, 则当 D, λ 取得适当大时, 就有

$$\varepsilon \exp[-\lambda x](-De\lambda^2 - N_1^2D + k_1D\lambda - N_1^2E \exp[2\lambda x]) + O(\varepsilon) \geq 0 \quad (37)$$

从而, 恒有(36)式右端不小于零, 即 α 是方程(1)的下解. 类似地, 可以证明 β 是方程(1)的上解.

现在假设

$$\begin{aligned} u(x) - \Gamma\left(\frac{x}{\varepsilon}\right) - \xi\left(\frac{x-x_1}{\varepsilon}\right) - \psi\left(\frac{1-x}{\varepsilon}\right) - De \exp[-\lambda x] &\leq y \\ &\leq u(x) + \Gamma\left(\frac{x}{\varepsilon}\right) + \xi\left(\frac{x-x_1}{\varepsilon}\right) + \psi\left(\frac{1-x}{\varepsilon}\right) + De \exp[-\lambda x], \end{aligned}$$

同样可以证明 $(\bar{\alpha}(x, \varepsilon), \bar{\beta}(x, \varepsilon))$,

$$\bar{\alpha}(x, \varepsilon) = v(x) - \eta\left(\frac{1-x}{\varepsilon}\right) - \xi\left(\frac{x-x_2}{\varepsilon}\right) - \varphi\left(\frac{x}{\varepsilon}\right) - E\varepsilon \exp[\lambda x],$$

$$\bar{\beta}(x, \varepsilon) = v(x) + \eta \left(\frac{1-x}{\varepsilon} \right) + \xi \left(\frac{x-x_2}{\varepsilon} \right) + \varphi \left(\frac{x}{\varepsilon} \right) + E\varepsilon \exp[\lambda x],$$

分别是方程(2)的下解和上解, 又易见

$$\alpha(x, \varepsilon) \leq \beta(x, \varepsilon), \quad \bar{\alpha}(x, \varepsilon) \leq \bar{\beta}(x, \varepsilon), \quad 0 \leq x \leq 1$$

和

$$\alpha(0, \varepsilon) \leq A_1 \leq \beta(0, \varepsilon), \quad \alpha(1, \varepsilon) \leq B_1 \leq \beta(1, \varepsilon),$$

$$\bar{\alpha}(0, \varepsilon) \leq A_2 \leq \bar{\beta}(0, \varepsilon), \quad \bar{\alpha}(1, \varepsilon) \leq B_2 \leq \bar{\beta}(1, \varepsilon),$$

综上所述, 借助微分不等式^{[9], [10]}的结果知, (1)~(4)存在一组解 $(y(x, \varepsilon), z(x, \varepsilon))$, $0 \leq x \leq 1$, 且(26)式成立.

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Boundary and Interior Layer Behavior for Singularly Perturbed Vector Problem

Zhang Xiang

(Anhui Normal University, Wuhu)

Abstract

In this paper, we consider the vector nonlinear boundary value problem:

$$\varepsilon y'' = f(x, y, z, y', \varepsilon), \quad y'(0) = A_1, \quad y(1) = B_1,$$

$$\varepsilon z'' = g(x, y, z, z', \varepsilon), \quad z(0) = A_2, \quad z(1) = B_2,$$

where $\varepsilon > 0$ is a small parameter, $0 \leq x \leq 1$, f and g are continuous functions in R^4 . Under appropriate assumptions, by means of the differential inequalities, we demonstrate the existence and estimation, involving boundary and interior layers, of the solutions to the above problem.

Key words: singular perturbation, differential inequality, boundary layer