

关于含小参数的拟线性椭圆型 方程的狄立克雷问题

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摘 要

本文研究最高阶导数项含小参数的拟线性椭圆型方程的狄立克雷问题, 在退化方程的特征是曲线和区域是凸域的一般情形下, 给出构造一致有效渐近解的方法, 并证明当小参数是充分小时, 狄立克雷问题的解是存在和唯一.

一、前 言

关于最高阶导数项含小参数的椭圆型方程的狄立克雷问题的研究, 七十年代以来, 已开始进入到非线性方程的领域. Berger和Fraenkel^[1], 以及Fife^[2]等先后研究了退化方程不具特征的拟线性椭圆型方程的狄立克雷问题. 但在实际问题中也常遇见退化方程具有特征的情形(例如考察流体在磁场中的管道中的流动^[3]), 将涉及解在边界与特征相切的点的近旁性质的研究, 长期以来(即使对于线性方程)一直是比较困难的问题. 1971年, Grasman^[4]首先应用Eckhaus给出的匹配方法, 研究了二阶线性椭圆型方程在圆域上的狄立克雷问题; 1973—1978年以来, Van Harten^[5]又研究了拟线性椭圆型方程的狄立克雷问题. 但只考虑退化方程的特征是直线和区域是圆域, 以及特征是曲线而区域是环域的狄立克雷问题. 本文应用在边界层构造校正项的方法研究一般凸域上的狄立克雷问题, 拓广和改进了Holland^[6]以及Van Harten^[5]的工作. 本文和其它工作一样, 提供了研究含有小参数的非线性椭圆型方程边值问题解的存在性和唯一性的一个途径.

1979年Howes^[7]也研究了这一种类型和其它类型的非线性椭圆型方程的狄立克雷问题, 但只涉及某些特殊情形, 没有讨论解的渐近展开式.

二、形 式 渐 近 解

为了简单起见, 考察两个自变量的情形(完全类似地可以推广到多个自变量的情形) 设方程是

$$\varepsilon \left(\sum_{i,j=1}^2 a_{i,j}(x_1, x_2, u) \frac{\partial^2 u}{\partial x_i \partial x_j} + \sum_{i=1}^2 a_i(x_1, x_2, u) \frac{\partial u}{\partial x_i} + a(x_1, x_2, u) \right) - p(x_1, x_2, u) \sum_{i=1}^2 A_i(x_1, x_2) \frac{\partial u}{\partial x_i} - A(x_1, x_2, u) = 0, \quad (x_1, x_2) \in \Omega$$

其中 $a_{i,j} = a_{j,i}$, $0 < \varepsilon \leq \varepsilon_0$, ($0 < \varepsilon_0 \ll 1$), Ω 表示 x_1, x_2 平面上的有界凸域, 和在 Ω 上成立:

$$\sum_{i,j=1}^2 a_{i,j}(x_1, x_2, w_0) \xi_i \xi_j \geq \delta_1 \sum_{i=1}^2 \xi_i^2, \quad p(x_1, x_2, w_0) \geq \delta_2, \quad \sum_{i=1}^2 A_i^2(x_1, x_2) \geq \delta_3$$

δ_i , ($i=1, 2, 3$), 是正的常数, w_0 表示退化边值问题(2.1.8)–(2.1.9)的解.

我们知道在上面的条件下, 可作自变量的非奇异变换将方程简化成

$$N_\varepsilon[u] \equiv \varepsilon \left(\sum_{i,j=1}^2 a_{i,j}(x_1, x_2, u) \frac{\partial^2 u}{\partial x_i \partial x_j} + \sum_{i=1}^2 a_i(x_1, x_2, u) \frac{\partial u}{\partial x_i} + a(x_1, x_2, u) \right) - \frac{\partial u}{\partial x_2} - A(x_1, x_2, u) = 0 \quad (x_1, x_2) \in \Omega \quad (2.0.1)$$

(仍用原来的字母表示坐标变换后相应的量). 设边值条件是

$$u(x_1, x_2)|_{\partial\Omega} = \varphi(x_1, x_2)|_{\partial\Omega} \quad (2.0.2)$$

其中 $\partial\Omega$ 表示 Ω 的边界. 今后假设 $\partial\Omega$ 是充分光滑, 边值函数 φ 沿 $\partial\Omega$ 是充分光滑, 和系数 $a_{i,j}, \dots$ 等是 $\Omega \times (-\infty < u < \infty)$ 中的充分次可微函数.

二·一 解的外部展开式

假设 $\partial\Omega$ 与退化方程的特征 $x_1 = c_1$ 和 $x_2 = c_2$, ($c_1 < c_2$) 相切于 P_1 和 P_2 点. 以 $\partial\Omega_-$ 表示 $\partial\Omega$ 的被特征 $x_1 = c_1$, ($c_1 < c < c_2$), 按 x_2 的正向穿入区域的部分, 设其方程是 $x_2 = x_{2(-)}(x_1)$; 以 $\partial\Omega_+$ 表示 $\partial\Omega$ 的被特征穿出区域的部分, 设其方程是 $x_2 = x_{2(+)}(x_1)$.

假设狄立克雷问题(2.0.1)–(2.0.2) 的解的 m 阶近似式是

$$W_m(x_1, x_2; \varepsilon) = \sum_{i=0}^m \varepsilon^i w_i(x_1, x_2) \quad (2.1.1)$$

代入方程(2.0.1), 并将各系数关于 ε 展开

$$a_{i,j}(x_1, x_2, W_m) = \sum_{k=0}^m \varepsilon^k a_{i,j}^{(k)} + \varepsilon^{m+1} a_{i,j}^{(m+1)}(\theta\varepsilon), \quad (0 < \theta < 1) \quad (2.1.2)$$

其中 $a_{i,j}^{(0)} = a_{i,j}(x_1, x_2, w_0)$, $a_{i,j}^{(1)} = \frac{\partial a_{i,j}(x_1, x_2, w_0)}{\partial u} w_1$ 和

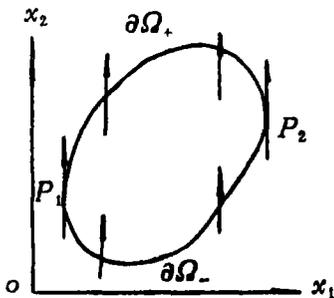


图1 边界和 $\Omega_- \partial\Omega_+$

$$a_{i,j}^{(k)} = \frac{\partial a_{i,j}(x_1, x_2, w_0)}{\partial u} w_k + a_{i,j}^{(k,r)}(x_1, x_2, w_0, \dots, w_{k-1})$$

其中

$$a_{i,j}^{(k,r)} = \sum_{\substack{l_1+2l_2+\dots+pl_p=k \\ (p < k)}} \frac{1}{l_1! \dots l_p!} \frac{\partial^{l_1+\dots+l_p} a_{i,j}(x_1, x_2, w_0)}{\partial u^{l_1+\dots+l_p}} w_1^{l_1} \dots w_p^{l_p}$$

等等, 再令 ε 的前 $m+1$ 项较低幂的系数为零, 得到关于 w 的递推方程:

$$\frac{\partial w_0}{\partial x_2} + A(x_1, x_2, w_0) = 0 \quad (2.1.3)$$

$$\frac{\partial w_1}{\partial x_2} + \frac{\partial A(x_1, x_2, w_0)}{\partial u} w_1 = \sum_{i,j=1}^2 a_{i,j}^{(0)} \frac{\partial^2 w_0}{\partial x_i \partial x_j} + \sum_{i=1}^2 a_i^{(0)} \frac{\partial w_0}{\partial x_i} + a^{(0)} \equiv F_1 \quad (2.1.4)$$

$$\begin{aligned} \frac{\partial w_k}{\partial x_2} + \frac{\partial A(x_1, x_2, w_0)}{\partial u} w_k &= \left[\sum_{l=0}^{k-1} \left(\sum_{i,j=1}^2 a_{i,j}^{(l)} \frac{\partial^2 w_{k-1-l}}{\partial x_i \partial x_j} + \sum_{i=1}^2 a_i^{(l)} \frac{\partial w_{k-1-l}}{\partial x_i} \right) \right. \\ &\quad \left. + a^{(k-1)} \right] + A^{(k,r)} \equiv F_k \quad (k=2, 3, \dots, m) \end{aligned} \quad (2.1.5)$$

再在 $\partial\Omega_-$ 上给出边值条件

$$w_0 \Big|_{\partial\Omega_-} = \varphi(x_1, x_2, \dots, (x_1)) \quad (2.1.6)$$

$$w_k \Big|_{\partial\Omega_-} = 0 \quad (k=1, 2, \dots, m) \quad (2.1.7)$$

作假设

(H_1) : 退化边值问题

$$\frac{\partial w_0}{\partial x_2} + A(x_1, x_2, w_0) = 0$$

$$w_0 \Big|_{\partial\Omega_-} = \varphi(x_1, x_2, \dots, (x_1))$$

在区域 $\bar{\Omega} \setminus [\partial\Omega \cap (x_1 = c_1, x_1 = c_2)]$ 存在充分次可微的解 w_0 , 并且 $w_0 \in C(\bar{\Omega})$, 其中 $\bar{\Omega} = \Omega + \partial\Omega$.

将 w_0 代入关于 w_1 的定解问题(2.1.4)、(2.1.7)(取 $k=1$)解得

$$w_1 = \int_{x_2(x_1)}^{x_2} F_1 \exp\left(\int_{x_2}^s \frac{\partial A(x_1, t, w_0(x_1, t))}{\partial u} dt\right) ds$$

因为 $x_2 = x_2(x_1)$ 的导数在切点 P_1, P_2 具有奇性所以 $\frac{\partial w_0}{\partial x_1}$ 等在 P_1, P_2 一般也具有奇性. 除去切点后, 可以根据(2.1.5)、(2.1.7)逐步地求出 w_k , ($k=1, 2, \dots, m$), 并且当 $c_1 + \eta_0 \leq x_1 \leq c_2 - \eta_0$ 时 $N_\varepsilon[W_m] = O(\varepsilon^{m+1})$, η_0 是小于 $\frac{c_2 - c_1}{2}$ 的正数.

为了使 W_m 在边界 $\partial\Omega_+$ 和切点 P_1, P_2 也满足边值条件(2.0.2), 下面再分别在它们的邻域构造边界层项.

二·二 常型边界层 (Ordinary Boundary Layer)

先在 $\partial\Omega_+$ 的邻域构造边界层项. 在 $\partial\Omega$ 的邻域建立局部坐标系: 过 $\partial\Omega$ 的每一点 P 作长为

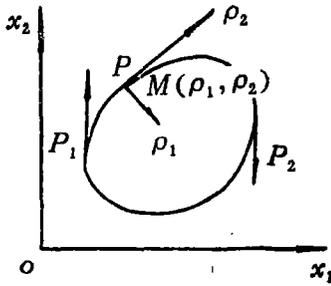


图2 局部坐标系

$\rho_1^{(0)}$ 的内法线, 并取 $\rho_1^{(0)}$ 充分小使各内法线互不相交; 对于 $\partial\Omega$ 邻域中的每一点 M , 取该点沿内法线到 $\partial\Omega$ 的距离作为 M 点的 ρ_1 坐标 ($0 \leq \rho_1 \leq \rho_1^{(0)}$), 取此内法线的原点(顺时针方向)到切点 P_1 的弧长作为 M 点的 ρ_2 坐标. 记 P_2 点的 ρ_2 坐标为 $\rho_2^{(0)}$, (或 $-\rho_2^{(0)}$). 在 (ρ_1, ρ_2) 坐标系方程 (2.0.1) 成为

$$\tilde{N}_\varepsilon[u] \equiv \varepsilon \left(\sum_{i,j=1}^2 \tilde{a}_{i,j}(\rho_1, \rho_2, u) \frac{\partial^2 u}{\partial \rho_i \partial \rho_j} + \sum_{i=1}^2 \tilde{a}_i(\rho_1, \rho_2, u) \frac{\partial u}{\partial \rho_i} + \tilde{a}(\rho_1, \rho_2, u) \right) - (\alpha(\rho_1, \rho_2) \frac{\partial u}{\partial \rho_1} + \beta(\rho_1, \rho_2) \frac{\partial u}{\partial \rho_2}) - \tilde{A}(\rho_1, \rho_2, u) = 0 \quad (2.2.1)$$

$$u \Big|_{\rho_1=0} = \tilde{\varphi}(\rho_2)$$

易知在 $\partial\Omega_+$ 上 $\alpha(0, \rho_2) = \cos(\rho_1, \hat{x}_2) < 0$, ($0 < \rho_2 < \rho_2^{(0)}$).

再在 $\partial\Omega_+$ 的邻域 $D_{\rho_1}(0) = \{(\rho_1, \rho_2) \mid 0 \leq \rho_1 \leq \rho_1^{(0)}, 0 < \rho_2 < \rho_2^{(0)}\}$ 作伸展变换

$$\tau = \frac{\rho_1}{\varepsilon}$$

方程 (2.2.1) 在 $D_{\rho_1}^0$ 具有形式:

$$\begin{aligned} \tilde{N}_\varepsilon[u] \equiv & \varepsilon^{-1} \left\{ \tilde{a}_{1,1}(\varepsilon\tau, \rho_2, u) \frac{\partial^2 u}{\partial \tau^2} - \alpha(\varepsilon\tau, \rho_2) \frac{\partial u}{\partial \tau} \right\} + \varepsilon \left[2\tilde{a}_{1,2}(\varepsilon\tau, \rho_2, u) \frac{\partial^2 u}{\partial \tau \partial \rho_2} \right. \\ & \left. + \tilde{a}_1(\varepsilon\tau, \rho_2, u) \frac{\partial u}{\partial \tau} - \beta(\varepsilon\tau, \rho_2) \frac{\partial u}{\partial \rho_2} - \tilde{A}(\varepsilon\tau, \rho_2, u) \right] \\ & + \varepsilon^2 \left[\tilde{a}_{2,2}(\varepsilon\tau, \rho_2, u) \frac{\partial^2 u}{\partial \rho_2^2} + \tilde{a}_2(\varepsilon\tau, \rho_2, u) \frac{\partial u}{\partial \rho_2} + \tilde{a}(\varepsilon\tau, \rho_2, u) \right] \Big\} = 0 \quad (2.2.3) \end{aligned}$$

假设边界层项的展开式是

$$V_m(\tau, \rho_2; \varepsilon) = \sum_{i=0}^{m+1} \varepsilon^i v_i(\tau, \rho_2) \quad (2.2.4)$$

作函数

$$U_m = \tilde{W}_m(\rho_1, \rho_2; \varepsilon) + V_m(\tau, \rho_2; \varepsilon) \quad (2.2.5)$$

其中 \tilde{W}_m 表示 W_m 在 (ρ_1, ρ_2) 坐标系中的表示式. 将 (2.2.5) 代入方程 (2.2.3), 并将各系数按 ε 展开

$$\tilde{a}_{i,j}(\varepsilon\tau, \rho_2, U_m) = \sum_{k=0}^{m+1} \varepsilon^k \tilde{a}_{i,j}^{(\tau,k)} + \varepsilon^{m+2} \tilde{a}_{i,j}^{(\tau,m+2)}(\theta\varepsilon), \quad (0 < \theta < 1),$$

其中 $\tilde{a}_{i,j}^{(\tau,0)} = \tilde{a}_{i,j}(0, \rho_2, \tilde{w}_0(0, \rho_2) + v_0(\tau, \rho_2))$, 和 $\tilde{a}_{i,j}^{(\tau,k)} = \frac{\partial \tilde{a}_{i,j}(0, \rho_2, \tilde{w}_0 + v_0)}{\partial u}$

$$\begin{aligned} & \cdot [v_k(\tau, \rho_2) + \tilde{w}_k(0, \rho_2)] + \tilde{a}_{i,j}^{(\tau, k, r)}(\tau, \rho_2, \tilde{w}_0, v_0, \dots, \tilde{w}_{k-1}, v_{k-1}) \text{ 其中} \\ \tilde{a}_{i,j}^{(\tau, k, r)} &= \sum_{\substack{m_1+l_1+\dots+l_p=k \\ (p < k)}} \frac{1}{m_1! l_1! \dots l_p!} \frac{\partial^{m_1+l_1+\dots+l_p} \tilde{a}_{i,j}(0, \rho_2, \tilde{w}_0 + v_0)}{\partial \rho_1^{m_1} \partial u^{l_1} \dots \partial u^{l_p}} \\ & \cdot \tau^{m_1} \left(\frac{\partial U_m}{\partial \varepsilon} \right)^{l_1} \dots \left(\frac{\partial U_m}{\partial \varepsilon} \right)^{l_p} \Big|_{\varepsilon=0} + \frac{\partial \tilde{a}_{i,j}(0, \rho_2, \tilde{w}_0 + v_0)}{\partial u} \sum_{l=1}^k \frac{1}{l!} \frac{\partial^l \tilde{w}_{k-l}}{\partial \rho_1^l} \tau^l \\ \frac{\partial^i U_m}{\partial \varepsilon^i} \Big|_{\varepsilon=0} &= i! \left[\sum_{l=1}^i \frac{1}{l!} \frac{\partial^l \tilde{w}_{i-l}}{\partial \rho_1^l} \tau^l + (v_i(\tau, \rho_2) + \tilde{w}_i(0, \rho_2)) \right], \quad (i=1, 2, \dots, p) \end{aligned}$$

$$\tilde{N}_\varepsilon[U_m] \equiv \tilde{N}_\varepsilon[\tilde{W}_m] + \tilde{N}_\varepsilon[\tilde{W}_m + V_m] - \tilde{N}_\varepsilon[\tilde{W}_m] \quad (2.2.6)$$

顾及 $\tilde{N}_\varepsilon[\tilde{W}_m] = O(\varepsilon^{m+1})$, 在(2.2.6)式令 ε^i , ($i = -1, 0, \dots, m$) 的系数为零, 则得到关于 v , ($i = 0, 1, \dots, m+1$) 的递推方程:

$$\tilde{a}_{1,1}(0, \rho_2, \tilde{w}_0 + v_0) \frac{\partial^2 v_0}{\partial \tau^2} - \alpha(0, \rho_2) \frac{\partial v_0}{\partial \tau} = 0 \quad (2.2.7)$$

$$\begin{aligned} & \tilde{a}_{1,1}(0, \rho_2, \tilde{w}_0 + v_0) \frac{\partial^2 v_1}{\partial \tau^2} - \alpha(0, \rho_2) \frac{\partial v_1}{\partial \tau} + \frac{\partial \tilde{a}_{1,1}(0, \rho_2, \tilde{w}_0 + v_0)}{\partial u} \frac{\partial^2 v_0}{\partial \tau^2} \\ &= - \frac{\partial \tilde{a}_{1,1}(0, \rho_2, \tilde{w}_0 + v_0)}{\partial u} \frac{\partial^2 v_0}{\partial \tau^2} \tilde{w}_1 - \left(\frac{\partial \tilde{a}_{1,1}(0, \rho_2, \tilde{w}_0 + v_0)}{\partial u} \frac{\partial \tilde{w}_0}{\partial \rho_1} \tau \right. \\ & \quad \left. + \frac{\partial \tilde{a}_{1,1}(0, \rho_2, \tilde{w}_0 + v_0)}{\partial \rho_1} \tau \right) \frac{\partial^2 v_0}{\partial \tau^2} + \frac{\partial \alpha(0, \rho_2)}{\partial \rho_1} \tau \frac{\partial v_0}{\partial \tau} - 2\tilde{a}_{1,2}(0, \rho_2, \tilde{w}_0 + v_0) \\ & \quad - \tilde{a}_1(0, \rho_2, \tilde{w}_0 + v_0) \frac{\partial v_0}{\partial \tau} + \beta(0, \rho_2) \frac{\partial v_0}{\partial \tau} + \tilde{A}(0, \rho_2, \tilde{w}_0 + v_0) - \tilde{A}(0, \rho_2, \tilde{w}_0) \\ & \equiv G_1(\rho_2, \tilde{w}_0, v_0) \end{aligned} \quad (2.2.8)$$

$$\begin{aligned} & \tilde{a}_{1,1}(0, \rho_2, \tilde{w}_0 + v_0) \frac{\partial^2 v_k}{\partial \tau^2} - \alpha(0, \rho_2) \frac{\partial v_k}{\partial \tau} + \frac{\partial \tilde{a}_{1,1}(0, \rho_2, \tilde{w}_0 + v_0)}{\partial u} \frac{\partial^2 v_0}{\partial \tau^2} v_k \\ &= - \frac{\partial \tilde{a}_{1,1}}{\partial u} \frac{\partial^2 v_0}{\partial \tau^2} \tilde{w}_k - \tilde{a}_{1,1}^{(\tau, k, r)} \frac{\partial^2 v_0}{\partial \tau^2} + \alpha^{(k)} \frac{\partial v_0}{\partial \tau} - \sum_{l=1}^{k-1} \left(\tilde{a}_{1,1}^{(\tau, l)} \frac{\partial^2 v_{k-l}}{\partial \tau^2} \right. \\ & \quad \left. + \alpha^{(l)} \frac{\partial v_{k-l}}{\partial \tau} \right) - \sum_{l=0}^{k-1} \left(2\tilde{a}_{1,2}^{(\tau, l)} \frac{\partial^2 v_{k-1-l}}{\partial \tau \partial \rho_2} + \tilde{a}_1^{(\tau, l)} \frac{\partial v_{k-1-l}}{\partial \tau} - \beta^{(l)} \frac{\partial v_{k-1-l}}{\partial \rho_2} \right) \\ & \quad - \sum_{l=0}^{k-2} \left(\tilde{a}_{2,2}^{(\tau, l)} \frac{\partial^2 v_{k-2-l}}{\partial \rho_2^2} + \tilde{a}_2^{(\tau, l)} \frac{\partial v_{k-2-l}}{\partial \rho_2} \right) - \tilde{a}^{(\tau, k-2, \alpha)} - \sum_{l=0}^{k-2} \left(\sum_{i,j=1}^2 \tilde{a}_{i,j}^{(\tau, l, \alpha)} \right. \\ & \quad \left. + \frac{\partial^2 \tilde{w}_{k-2-l}}{\partial \rho_i \partial \rho_j} + \sum_{i=1}^2 \tilde{a}_i^{(\tau, l, \alpha)} \frac{\partial \tilde{w}_{k-2-l}}{\partial \rho_i} \right) + \tilde{A}^{(\tau, k-1, \alpha)} \equiv G_k, \quad (k=2, 3, \dots, m+1) \end{aligned} \quad (2.2.9)$$

其中 $\alpha^{(k)}$ 、 $\beta^{(k)}$ 表示 $\alpha(\varepsilon\tau, \rho_2)$ 、 $\beta(\varepsilon\tau, \rho_2)$ 按 ε 展开的 ε^k 幂的系数;

$$\alpha^{(k)} = \frac{1}{k!} \frac{\partial^k \alpha(0, \rho_2)}{\partial \rho_1^k} \tau^k, \dots, \tilde{\alpha}_{i,j}^{(\tau, t, x)} = \tilde{\alpha}_{i,j}^{(\tau, t)}(0, \rho_2, \tilde{w}_0 + v_0) - \tilde{\alpha}_{i,j}^{(\tau, t)}(0, \rho_2, \tilde{w}_0) \text{ 等等.}$$

再给出 v_k , ($k=0, 1, \dots, m+1$) 的边界条件以抵消 \tilde{w}_k 在 $\partial\Omega_+$ 上的值

$$v_0 \Big|_{\tau=0} = \tilde{\varphi}(\rho_2) - \tilde{w}_0(0, \rho_2), \quad \lim_{\tau \rightarrow \infty} v_0 = 0, \quad (0 < \rho_2 < \rho_2^{(2)}) \quad (2.2.10)$$

$$v_k \Big|_{\tau=0} = -\tilde{w}_k(0, \rho_2), \quad \lim_{\tau \rightarrow \infty} v_k = 0, \quad (0 < \rho_2 < \rho_2^{(0)}), \quad (k=1, 2, \dots, m+1) \quad (2.2.11)$$

在上式中取 $\tilde{w}_{m+1} \equiv 0$.

作假设

$$(H_2): \tilde{\alpha}_{1,1}(0, \rho_2, w_0(0, \rho_2) + Z) \geq \delta_4 > 0, \quad \int_0^z \frac{dt}{\tilde{\alpha}_{1,1}(0, \rho_2, w_0 + t)} > 0, \quad \text{其中 } 0 < |Z|$$

$$\leq |\tilde{\varphi}(\rho_2) - \tilde{w}_0(0, \rho_2)|, \quad \text{sign}(z) = \text{sign}(\tilde{\varphi}(\rho_2) - \tilde{w}_0(0, \rho_2)).$$

应用解常微分方程的方法求得(2.2.7)、(2.2.10)的解为

$$\tau = \int_{v_0}^{\tilde{\varphi}(\rho_2) - \tilde{w}_0(0, \rho_2)} \left(\int_0^z \frac{-\alpha(0, \rho_2)}{\tilde{\alpha}_{1,1}(0, \rho_2, \tilde{w}_0 + t)} dt \right)^{-1} dz, \quad (0 < \rho_2 < \rho_2^{(2)})$$

可以证明

$$v_0 = C(\rho_2) \exp\left(-\frac{\alpha(0, \rho_2)}{\tilde{\alpha}_{1,1}(0, \rho_2, \tilde{w}_0)} \tau\right) (1 + o(1)), \quad \text{当 } \tau \rightarrow \infty$$

因 $\alpha(0, \rho_2) = \cos(\hat{\rho}_1, x_2) < 0$, 所以当 $\tau \rightarrow \infty$ 时 $v_0 \rightarrow 0$.

将 v_0 代入方程(2.2.8), 因 $\frac{\partial v_0}{\partial \tau}$ 是(2.2.8)所对应的齐次方程的特解, 如果令

$v_1 = \frac{\partial v_0}{\partial \tau} \tilde{v}_1$, 则得到关于 \tilde{v}_1 的可降阶的方程:

$$\int_0^{v_0} \frac{\alpha(0, \rho_2)}{\tilde{\alpha}_{1,1}(0, \rho_2, \tilde{w}_0 + t)} dt \left(\tilde{\alpha}_{1,1}(0, \rho_2, \tilde{w}_0 + v_0) \frac{\partial^2 \tilde{v}_1}{\partial \tau^2} + \alpha(0, \rho_2) \frac{\partial \tilde{v}_1}{\partial \tau} \right) = G_1(\rho_2, \tilde{w}_0, v_0)$$

解得

$$\begin{aligned} v_1 = & \left(\int_0^{v_0(\tau, \rho_2)} \frac{\alpha(0, \rho_2)}{\tilde{\alpha}_{1,1}(0, \rho_2, \tilde{w}_0 + t)} dt \right) \left\{ \int_0^\tau \int_0^z \left[\tilde{\alpha}_{1,1}(0, \rho_2, \tilde{w}_0 + v_0(t, \rho_2)) \right. \right. \\ & \cdot \left. \int_0^{v_0(t, \rho_2)} \frac{\alpha(0, \rho_2)}{\tilde{\alpha}_{1,1}(0, \rho_2, \tilde{w}_0 + s)} ds \right]^{-1} G_1(\rho_2, \tilde{w}_0, v_0(t, \rho_2)) \exp \\ & \cdot \left(\int_0^z \frac{-\alpha(0, \rho_2)}{\tilde{\alpha}_{1,1}(0, \rho_2, \tilde{w}_0 + v_0(s, \rho_2))} ds \right) dt dz - \tilde{w}_1(0, \rho_2) \\ & \cdot \left. \left(\int_0^{\tilde{\varphi}(\rho_2) - \tilde{w}_0(0, \rho_2)} \frac{\alpha(0, \rho_2)}{\tilde{\alpha}_{1,1}(0, \rho_2, \tilde{w}_0 + t)} dt \right) \right\} \end{aligned}$$

因当 $\tau \rightarrow \infty$ 时 $G(\rho, \tilde{w}_0, v_0(\tau, \rho_2)) \rightarrow 0$, 所以当 $\tau \rightarrow \infty$ 时 $v_1 \rightarrow 0$; 但在切点 P_1, P_2 , 因 $\alpha(0, \rho_2) = 0$ 所以 v_1 将具有奇性. 将求得的 v_0, v_1 再代入方程(2.2.9) (取 $k=2$), 又可以根据边值条件(2.2.11)求出 v_2 等等.

再引进无限次可微的切断函数;

$$X(t) = \begin{cases} 1, & \text{当 } t \leq \frac{1}{2} \\ 0, & \text{当 } t \geq 1 \end{cases} \quad (2.2.12)$$

作函数 $V_m^{(0)} = X\left(\frac{\rho_1}{\rho_1^{(0)}}\right)V_m$ 当 $(x_1, x_2) \in D_{\rho_1^{(0)}}$; $V_m^{(0)} = 0$ 当 $(x_1, x_2) \in \bar{\Omega} \setminus D_{\rho_1^{(0)}}$, 有定理

定理 1: 在正则四边形 $\Pi_{\eta_0} = \{(x_1, x_2) | c_1 + \eta_0 \leq x_1 \leq c_2 - \eta_0, x_{2(-)}(x_1) \leq x_2 \leq x_{2(+)}(x_1)\}$ 中,

$$U_m = W_m(x_1, x_2; \varepsilon) + V_m^{(0)}(x_1, x_2; \varepsilon)$$

是狄立克雷问题(2.0.1) - (2.0.2)的形式渐近解, 即成立

$$N_\varepsilon[U_m] = O(\varepsilon^{m+1}), \quad (x_1, x_2) \in \Pi_{\eta_0}$$

$$U_m \Big|_{\partial\Omega \cap \Pi_{\eta_0}} = \varphi \Big|_{\partial\Omega \cap \Pi_{\eta_0}}$$

证: 在区域 $\Pi_{\eta_0} \cap D_{\frac{1}{2}\rho_1^{(0)}}$ 中, 因 $U_m = \tilde{W}_m + V_m$, 所以

$$\begin{aligned} N_\varepsilon[U_m] &= \tilde{N}_\varepsilon[\tilde{W}_m] + \tilde{N}_\varepsilon[\tilde{W}_m + V_m] - \tilde{N}_\varepsilon[\tilde{W}_m] = O(\varepsilon^{m+1}) + \varepsilon^{m+1} \left[\left(\sum_{l=1}^{m+2} \tilde{\alpha}_{1,1}^{(\tau,l)} \right. \right. \\ &\quad \left. \left. \cdot \frac{\partial^2 U_{m+2-l}}{\partial \tau^2} + \dots + \sum_{l=0}^m \sum_{j=1}^2 \tilde{\alpha}_{i,j}^{(\tau,l)} \frac{\partial^2 \tilde{w}_{m-l}}{\partial \rho_i \partial \rho_j} \right) + \dots + \varepsilon^{m+3} \left(\tilde{\alpha}_{2,2}^{(\tau,m+2)} \frac{\partial^2 v_{m+1}}{\partial \rho_1^2} \right. \right. \\ &\quad \left. \left. + \tilde{\alpha}_{2,2}^{(\tau,m+2)} \frac{\partial v_{m+1}}{\partial \rho_2} \right) \right] = O(\varepsilon^{m+1}) \end{aligned}$$

在区域 $\Pi_{\eta_0} \cap (D_{\rho_1^{(0)}} \setminus D_{\frac{1}{2}\rho_1^{(0)}})$ 中, $U_m = \tilde{W}_m + XV_m$, 所以

$$\begin{aligned} N_\varepsilon[U_m] &= O(\varepsilon^{m+1}) + \tilde{N}_\varepsilon[\tilde{W}_m + XV_m] - \tilde{N}_\varepsilon[\tilde{W}_m] = O(\varepsilon^{m+1}) + \varepsilon^{-1} \\ &\quad \left\{ \left[\tilde{\alpha}_{1,1}(\varepsilon\tau, \rho_2, \tilde{W}_m + XV_m) \frac{\partial^2 (XV_m)}{\partial \tau^2} + (\tilde{\alpha}_{1,1}(\varepsilon\tau, \rho_2, \tilde{W}_m + XV_m) - \tilde{\alpha}_{1,1}(\varepsilon\tau, \rho_2, \tilde{W}_m)) \right. \right. \\ &\quad \left. \left. \cdot \frac{\partial^2 \tilde{W}_m}{\partial \tau^2} - \alpha(\varepsilon\tau, \rho_2) \frac{\partial (XV_m)}{\partial \tau} \right] + \varepsilon [\dots] + \varepsilon^2 [\dots] \right\} \end{aligned}$$

因在该区域中 v_i ($i=0, 1, \dots, m+1$) 及其各阶导数是渐近地为零, 又 $\tilde{\alpha}_{1,1}(\varepsilon\tau, \rho_2, \tilde{W}_m + XV_m) - \tilde{\alpha}_{1,1}(\varepsilon\tau, \rho_2, \tilde{W}_m) = \frac{\partial \tilde{\alpha}_{1,1}(\tilde{W}_m + \theta XV_m)}{\partial u} XV_m$, 所以 $N_\varepsilon[U_m] = O(\varepsilon^{m+1})$. 在区域 $\Pi_{\eta_0} \cap (\bar{\Omega} \setminus D_{\rho_1^{(0)}})$ 中, 因 $U_m = W_m$, 所以 $N_\varepsilon[U_m] = O(\varepsilon^{m+1})$. 又在边界 $\Pi_{\eta_0} \cap \partial\Omega$ 上 U_m 显然取值 φ , 定理证毕.

二·三 预备知识— \tilde{W}_m 和 V_m 在切点邻域的展开式

为了在切点的邻域构造边界层项, 先考察 \tilde{W}_m 和 V_m 在切点邻域的展开式. 先考察 P_1 点的邻域 $D_1 = \left\{ (\rho_1, \rho_2) \mid 0 \leq \rho_1 \leq \rho_1^{(0)}, |\rho_2| \leq \delta_0 \right\}$, δ_0 是小于 $\frac{1}{2}\rho_1^{(0)}$, $\frac{1}{2}\rho_2^{(0)}$ 的某正数. 作伸展变换

$$\xi = \frac{\rho_1}{\varepsilon_1^2}, \quad \eta = \frac{\rho_2}{\varepsilon_1}, \quad \left(\varepsilon_1 = \varepsilon^{\frac{1}{3}} \right),$$

在 (ξ, η) 坐标系, 确定 w_0 的方程(2.1.3)具有形式:

$$\alpha(\varepsilon_1^2 \xi, \varepsilon_1 \eta) \frac{\partial \hat{w}_0}{\partial \xi} + \varepsilon_1 \beta(\varepsilon_1^2 \xi, \varepsilon_1 \eta) \frac{\partial \hat{w}_0}{\partial \eta} + \varepsilon_1^2 \tilde{A}(\varepsilon_1^2 \xi, \varepsilon_1 \eta, \hat{w}_0) = 0 \quad (2.3.1)$$

其中 \hat{w}_0 表示 w_0 在 (ξ, η) 坐标系的表示式. 假设 \hat{w}_0 的展开式为

$$\hat{w}_0 = \sum_{k=0}^{3m+1} \varepsilon_1^k \hat{w}_{0,k} + \varepsilon_1^{3m+2} r^{(0)} \quad (2.3.2)$$

代入方程(2.3.1), 并将各系数按 ε_1 展开

$$\alpha(\varepsilon_1^2 \xi, \varepsilon_1 \eta) = \sum_{i=0}^{3m+1} \varepsilon_1^i \hat{\alpha}^{(i)} + \varepsilon_1^{3m+2} \hat{\alpha}^{(3m+2)}(\theta \varepsilon_1), \quad (0 < \theta < 1) \quad (2.3.3)$$

$$\tilde{A}(\varepsilon_1^2 \xi, \varepsilon_1 \eta, \hat{w}_0) = \sum_{i=0}^{3m+1} \varepsilon_1^i \tilde{A}^{(i)} + \varepsilon_1^{3m+2} \tilde{A}^{(3m+2)}(\theta \varepsilon_1) \quad (2.3.4)$$

其中 $\hat{\alpha}^{(0)} = \alpha(0, 0) = \cos \frac{\pi}{2} = 0$, $\hat{\alpha}^{(1)} = \frac{\partial \alpha(0, 0)}{\partial \rho_2} \eta$, $\hat{\alpha}^{(i)} = \sum_{2l_1+l_2=i} \frac{1}{(2l_1)! l_2!}$

$\cdot \frac{\partial^{l_1+l_2} \alpha(0, 0)}{\partial \rho_1^{l_1} \partial \rho_2^{l_2}} (2\xi)^{l_1} \eta^{l_2}$; $\tilde{A}^{(0)} = \tilde{A}(0, 0, \hat{w}_{0,0})$, $\tilde{A}^{(1)} = \frac{\partial \tilde{A}(0, 0, \hat{w}_{0,0})}{\partial u} \hat{w}_{0,1} + \frac{\partial \tilde{A}(0, 0, \hat{w}_{0,0})}{\partial \rho_2} \eta$,

$\tilde{A}^{(i)} = \frac{\partial \tilde{A}(0, 0, \hat{w}_{0,0})}{\partial u} \hat{w}_{0,i} + \tilde{A}^{(i,r)}(\xi, \eta, \hat{w}_{0,0}, \dots, \hat{w}_{0,i-1})$, 而 $\tilde{A}^{(i,r)} = \sum_{\substack{2m_1+m_2+l_1+\dots+l_p=i \\ (p < i)}} \frac{1}{(2m_1)! m_2! l_1! \dots l_p!} \frac{\partial^{m_1+\dots+l_p} \tilde{A}(0, 0, \hat{w}_{0,0})}{\partial \rho_1^{m_1} \partial \rho_2^{m_2} \partial u^{l_1} + \dots + l_p} (2\xi)^{m_1} \eta^{m_2} \hat{w}_{0,1}^{l_1} \dots \hat{w}_{0,p}^{l_p}$, ($i = 2, 3, \dots, m+1$) 等

等. 再令 ε_1^k , ($k=1, 2, \dots, 3m+2$), 的系数为零, 得到关于 $\hat{w}_{0,k}$, ($k=0, 1, \dots, 3m+1$) 的递

推方程 (为了讨论确定起见, 假设 $\frac{\partial \alpha(0, 0)}{\partial \rho_2} \neq 0$, 即边界和特征在 P_1, P_2 是零阶相切, 关于

高阶相切的情形, 可以类似地讨论. 由于在 P_1 点的邻域当 ρ_1 由负值增大到正值时,

$\cos(\hat{\rho}_1, x_1)$ 由正值减小到负值, 所以 $\frac{\partial \alpha(0, 0)}{\partial \rho_2} = -b < 0$;

$$-b\eta \frac{\partial \hat{w}_{0,0}}{\partial \xi} + \beta_0 \frac{\partial \hat{w}_{0,0}}{\partial \eta} = 0, \quad (\beta_0 \equiv \beta(0, 0)) \quad (2.3.5)$$

$$\begin{aligned} -b\eta \frac{\partial \hat{w}_{0,k}}{\partial \xi} + \beta_0 \frac{\partial \hat{w}_{0,k}}{\partial \eta} &= - \sum_{i=1}^k \left(\hat{\alpha}^{(i+1)} \frac{\partial \hat{w}_{0,k-i}}{\partial \xi} + \beta^{(i)} \frac{\partial \hat{w}_{0,k-i}}{\partial \eta} \right) - \tilde{A}^{(k-1)} \\ &\equiv F_{0,k}(\xi, \eta, \hat{w}_{0,0}, \dots, \hat{w}_{0,k-1}), \quad (k=1, 2, \dots, 3m+1) \end{aligned} \quad (2.3.6)$$

又从(2.1.6)得到 $\hat{w}_{0,k}$ 的边值条件:

$$\hat{w}_{0,k} \Big|_{\xi=0} = \frac{\eta^k}{k!} \bar{\varphi}^{(k)}(0), \quad \left(-\frac{\delta_0}{\varepsilon_1} \leq \eta < 0 \right), \quad (k=0, 1, \dots, 3m+1) \quad (2.3.7)$$

作坐标变换

$$\sigma = \xi + \frac{b}{2\beta_0} \eta^2, \quad t = \frac{\eta}{\beta_0} \quad (2.3.8)$$

递推方程和边值条件化为: $\frac{\partial \hat{w}_{0,0}}{\partial t} = 0, \quad \hat{w}_{0,0} \Big|_{t = -\sqrt{\frac{2\sigma}{b\beta_0}}} = \bar{\varphi}(0);$ 和

$$\begin{aligned} \frac{\partial \hat{w}_{0,k}}{\partial t} &= \bar{F}_{0,k}(\sigma, t, \hat{w}_{0,0}, \dots, \hat{w}_{0,k-1}) \\ \hat{w}_{0,k} \Big|_{t = -\sqrt{\frac{2\sigma}{b\beta_0}}} &= \left(-\sqrt{\frac{2\beta_0\sigma}{b}}\right)^k \frac{\bar{\varphi}^{(k)}(0)}{k!} \quad (k=0, 1, \dots, 3m+1) \end{aligned}$$

可以逐步地解得

$$\hat{w}_{0,0} = \bar{\varphi}(0), \quad \hat{w}_{0,1} = -\bar{A}(0, 0, \bar{\varphi}(0)) \left(t + \sqrt{\frac{2\sigma}{b\beta_0}} \right) - \sqrt{\frac{2\beta_0\sigma}{b}} \bar{\varphi}'(0)$$

等等. 为了今后讨论方便起见, 将 $\sigma^{\frac{1}{2}}$ 和 t 的 q 次齐次多项式所组成的集合记作 R_q , 它的元素是 $R_q^{(l)} = \sum_{l+m=q} a_{l,m}^{(q)} \sigma^{\frac{l}{2}} t^m$. 易知具有性质:

$$(i) \quad R_{q_1}^{(l)} R_{q_2}^{(l)} \in R_{q_1+q_2}, \quad \frac{\partial R_q^{(l)}}{\partial \sigma} \in R_{q-2}, \quad \frac{\partial R_q^{(l)}}{\partial t} \in R_{q-1}$$

$$(ii) \quad R_q^{(l)} = O\left(\sigma^{\frac{q}{2}}\right) = O\left(\varepsilon_1^{-q} \Phi^{\frac{q}{2}}\right), \quad \left(\Phi \equiv \rho_1 + \frac{b}{2\beta_0} \rho_2^2\right)$$

可以应用数学归纳法证知 $\hat{w}_{0,k} \in R_k$; 事实上, 若 $\hat{w}_{0,j} \in R_j, \quad (j=0, 1, \dots, k-1)$, 则 $\hat{\alpha}^{(l+1)} \in R_{l+1}, \quad \beta^{(l)} \in R_l, \quad \frac{\partial \hat{w}_{0,k-1}}{\partial \sigma} \in R_{k-1-2}$ 等等, 所以 $\hat{w}_{0,k} \in R_k$.

下面再估计余项 $r^{(0)}$. 将(2.3.2)式代入关于 \hat{w}_0 的方程(2.3.1)和边值条件得

$$\alpha(\rho_1, \rho_2) \frac{\partial r^{(0)}}{\partial \rho_1} + \beta(\rho_1, \rho_2) \frac{\partial r^{(0)}}{\partial \rho_2} = H^{(0)}(\rho_1, \rho_2; \varepsilon_1) \quad (2.3.9)$$

$$r^{(0)} \Big|_{\rho_1=0} = \varepsilon_1^{-(3m+2)} \frac{\rho_2^{3m+2}}{(3m+2)!} \bar{\varphi}^{(3m+2)}(\theta \rho_2), \quad (0 < \theta < 1) \quad (2.3.10)$$

其中 $H^{(0)}(\rho_1, \rho_2; \varepsilon_1)$ 在 (ξ, η) 坐标系的表示式是

$$\begin{aligned} H^{(0)} &= \varepsilon_1^{-1} \left\{ \left[\sum_{i=1}^{3m+1} \left(\hat{\alpha}^{(i+1)} \frac{\partial \hat{w}_{0,3m+2-i}}{\partial \xi} + \beta^{(i)} \frac{\partial \hat{w}_{0,3m+2-i}}{\partial \eta} \right) + \hat{A}^{(3m+1)} \right] \right. \\ &\quad \left. + \varepsilon_1 \left[\sum_{i=1}^{3m} \left(\hat{\alpha}^{(i+2)} \frac{\partial \hat{w}_{0,3m+2-i}}{\partial \xi} + \beta^{(i+1)} \frac{\partial \hat{w}_{0,3m+2-i}}{\partial \eta} + \hat{A}^{(3m+2)} \right) \right] + \dots \right\} \end{aligned}$$

易知 $H^{(0)} = O\left(\varepsilon_1^{-(3m+2)} \Phi^{\frac{3m+1}{2}}\right)$, 所以

$$r^{(0)} = \int_{x_2(-)(x_1)}^{x_2} H^{(0)}(\rho_1(x_1, x_2), \rho_2(x_1, x_2), w_0; \varepsilon_1) dx_2$$

$$+ e_1^{-(3m+2)} \frac{[\rho_2(x_1, x_{2(-)}(x_1))]^{3m+2}}{(3m+2)!} \bar{\varphi}^{(3m+2)}(\theta \rho_2) = O\left(e_1^{-(3m+2)} \Phi^{-\frac{3m+2}{2}}\right) \quad (2.3.11)$$

上面利用了关系式: $|x_2 - x_{2(-)}(x_1)| \leq 2|\rho_2| = O(\Phi^{\frac{1}{2}})$. 再将上式对 x_1 和 x_2 求偏导, 考虑到

$$\left| \frac{dx_{2(-)}(x_1)}{dx_1} \right| = \left| -\frac{\partial \rho_1(x_1, x_{2(-)}(x_1))}{\partial x_1} / \frac{\partial \rho_1(x_1, x_{2(-)}(x_1))}{\partial x_2} \right| \leq \frac{1}{|\alpha(0, \varepsilon, \eta)|} = O(\Phi^{-\frac{1}{2}}),$$

可以证明

$$\frac{\partial^l r^{(0)}}{\partial x_1^{l_1} \partial x_2^{l_2}} = O\left(e_1^{-(3m+2)} \Phi^{\frac{3m+2-2l_1-l_2}{2}}\right) \quad (2.3.12)$$

一般地, 应用数学归纳法可以证明 $\hat{\omega}_i$ 具有展开式

$$\hat{\omega}_i = e_1^{-3i} \left(\sum_{j=0}^{3m+1} e_1^j \hat{\omega}_{i,j} + e_1^{3m+2} r^{(i)} \right), \quad (i=0, 1, \dots, m) \quad (2.3.13)$$

其中 $\hat{\omega}_{i,0} = 0$, $\hat{\omega}_{i,j} \in R_{j-3i}$, 和成立估计式

$$\frac{\partial^l r^{(i)}}{\partial x_1^{l_1} \partial x_2^{l_2}} = O\left(e_1^{-(3m+2-3i)} \Phi^{\frac{3m+2-3i-2l_1-l_2}{2}}\right) \quad (2.3.14)$$

事实上, 若假设上面的断言对于 $i=0, 1, \dots, k-1$ 皆成立, 考察关于 $\hat{\omega}_k$ 的定解问题

$$\begin{aligned} & \alpha(\varepsilon_1^2 \xi, \varepsilon_1 \eta) \frac{\partial \hat{\omega}_k}{\partial \xi} + \varepsilon_1 \beta(\varepsilon_1^2 \xi, \varepsilon_1 \eta) \frac{\partial \hat{\omega}_k}{\partial \eta} + \varepsilon_1^2 \frac{\partial \bar{A}(\varepsilon_1^2 \xi, \varepsilon_1 \eta, \hat{\omega}_0)}{\partial u} \hat{\omega}_k \\ &= \varepsilon_1^{-2} \left\{ \sum_{l=0}^{k-1} \left[\bar{\alpha}_{1,1}^{(l)} \frac{\partial^2 \hat{\omega}_{k-1-l}}{\partial \xi^2} + 2\varepsilon_1 \bar{\alpha}_{1,2}^{(l)} \frac{\partial^2 \hat{\omega}_{k-1-l}}{\partial \xi \partial \eta} + \varepsilon_1^2 \left(\bar{\alpha}_{2,2}^{(l)} \frac{\partial^2 \hat{\omega}_{k-1-l}}{\partial \eta^2} + \bar{\alpha}_1^{(l)} \frac{\partial \hat{\omega}_{k-1-l}}{\partial \xi} \right) \right. \right. \\ & \quad \left. \left. + \varepsilon_1^3 \bar{\alpha}_2^{(l)} \frac{\partial \hat{\omega}_{k-1-l}}{\partial \eta} \right] + \varepsilon_1^4 \bar{\alpha}^{(k-1)} \right\} + \varepsilon_1^2 \bar{A}^{(k,r)} \end{aligned} \quad (2.3.15)$$

$$\hat{\omega}_k \Big|_{\xi=0} = 0 \quad (2.3.16)$$

假设 $\hat{\omega}_k$ 的展开式是

$$\hat{\omega}_k = e_1^{-3k} \left(\sum_{j=0}^{3m+1} e_1^j \hat{\omega}_{k,j} + e_1^{3m+2} r^{(k)} \right) \quad (2.3.17)$$

代入(2.3.15)-(2.3.16), 并将各系数按 e_1 展开 (参见(2.3.4)式)

$$\bar{\alpha}_{1,1}^{(l)} = e_1^{-3l} \sum_{j=0}^{3m+1} e_1^j \hat{\alpha}_{1,1}^{(l,j)} + e_1^{3m+2} \hat{\alpha}_{1,1}^{(l,(3m+2))}(\theta \varepsilon_1), \quad (0 < \theta < 1) \quad (2.3.18)$$

其中 $\hat{\alpha}_{1,1}^{(0,0)} = \bar{\alpha}_{1,1}(0, 0, \bar{\varphi}(0))$, \dots , $\hat{\alpha}_{1,1}^{(0,i)} = \frac{\partial \bar{\alpha}_{1,1}(0, 0, \bar{\varphi}(0))}{\partial u} \hat{\omega}_0 + \sum_{\substack{2m_1+m_2+l_1+\dots+l_p=i \\ (p < i)}}$

$\frac{1}{(2m_1)! \dots l_p!} \frac{\partial^{m_1+\dots+l_p} \bar{\alpha}_{1,1}(0, 0, \bar{\varphi}(0))}{\partial \rho_1^{m_1} \partial \rho_2^{m_2} \partial u^{l_1+\dots+l_p}} (2\xi)^{m_1} \eta^{m_2} \hat{\omega}_{0,1}^{l_1} \dots \hat{\omega}_{0,p}^{l_p}$ 以及

$$\hat{\alpha}_{1,1}^{(l,i)} = \sum_{j=0}^i \hat{\alpha}_{1,1}^{(l,i-j)} \hat{\omega}_{l_1, \dots, l_p} + \sum_{l_1+\dots+l_p=l} \frac{1}{l_1! \dots l_p!} \sum_{j=0}^i \hat{\alpha}_{1,1,u}^{(l,i-j)} B_{-j}$$

其中 $\hat{\alpha}_{1,1,u}^{(i)}$, $\hat{\alpha}_{1,1,u(l_1, \dots, l_p)}^{(i)}$ 分别表示 $\frac{\partial \hat{\alpha}_{1,1}(e_1^2 \xi, e_1 \eta, \hat{w}_0)}{\partial u}$, $\frac{\partial^{l_1 + \dots + l_p} \hat{\alpha}_{1,1}(e_1^2 \xi, e_1 \eta, \hat{w}_0)}{\partial u^{l_1 + \dots + l_p}}$ 关于 e_1

的展开式中 e_1^j 项的系数, B_j 表示乘积 $\prod_{\alpha=1}^p (\hat{w}_{\alpha,0} + e_1 \hat{w}_{\alpha,1} + \dots + e_1^{3m+1} \hat{w}_{\alpha,3m+1} + e_1^{3m+2} r^{(\alpha)})^{l_\alpha}$.

中 e_1^j 项的系数:

$$B_j = \sum_{t_1 + \dots + t_p = j} \prod_{\alpha=1}^p \left(\sum_{\substack{i_1 + 2i_2 + \dots + t_{\alpha,1} = t_\alpha \\ (i_\alpha + \dots + t_{\alpha,1} = l_\alpha)}} \frac{l_\alpha!}{i_\alpha! \dots t_\alpha!} \hat{w}_{\alpha,0}^{i_\alpha} \dots \hat{w}_{\alpha,t_\alpha}^{t_\alpha} \right) \quad (2.3.19)$$

等等. 再令前 $3m+2$ 项 e_1 的各次幂的系数为零, 得到关于 $\hat{w}_{k,j}$ 的递推方程和定解条件:

$$-b\eta \frac{\partial \hat{w}_{k,0}}{\partial \xi} + \beta_0 \frac{\partial \hat{w}_{k,0}}{\partial \eta} = \hat{\alpha}_{1,1}(0,0, \hat{\varphi}(0)) \frac{\partial^2 \hat{w}_{k-1,0}}{\partial \xi^2} \quad (2.3.20)$$

$$-b\eta \frac{\partial \hat{w}_{k,1}}{\partial \xi} + \beta_0 \frac{\partial \hat{w}_{k,1}}{\partial \eta} = \hat{\alpha}_{1,1}(0,0, \hat{\varphi}(0)) \frac{\partial^2 \hat{w}_{k-1,1}}{\partial \xi^2} \quad (2.3.21)$$

$$-b\eta \frac{\partial \hat{w}_{k,j}}{\partial \xi} + \beta_0 \frac{\partial \hat{w}_{k,j}}{\partial \eta} = - \sum_{i=1}^j \left(\hat{\alpha}^{(i+1)} \frac{\partial \hat{w}_{k,j-i}}{\partial \xi} + \hat{\beta}^{(i)} \frac{\partial \hat{w}_{k,j-i}}{\partial \eta} \right) + \sum_{i=0}^{j-1}$$

$$\hat{A}_u^{(i)} \hat{w}_{k,j-1-i} + \sum_{q=0}^{k-1} \left[\sum_{i=0}^j \hat{\alpha}_{1,1}^{(q)(i)} \frac{\partial^2 \hat{w}_{k-1-q,j-1-i}}{\partial \xi^2} + 2 \sum_{i=0}^{j-1} \hat{\alpha}_{1,2}^{(q)(i)} \frac{\partial^2 \hat{w}_{k-1-q,j-1-i}}{\partial \xi \partial \eta} \right]$$

$$+ \sum_{i=0}^{j-2} \left(\hat{\alpha}_{2,2}^{(q)(i)} \frac{\partial^2 \hat{w}_{k-1-q,j-2-i}}{\partial \eta^2} + \hat{\alpha}_1^{(q)(i)} \frac{\partial \hat{w}_{k-1-q,j-2-i}}{\partial \xi} \right) + \sum_{i=0}^{j-3} \hat{\alpha}_2^{(q)(i)} \frac{\partial \hat{w}_{k-1-q,j-3-i}}{\partial \eta} \Big]$$

$$+ \hat{\alpha}^{(k-1)(j-1)} + \sum_{\substack{l_1 + \dots + l_p = k \\ (p < k)}} \frac{1}{l_1! \dots l_p!} \sum_{q=0}^{j-1} \hat{A}_{u(l_1, \dots, l_p)}^{(q)} B_{j-1-q} \equiv F_{k,j} \quad (2.3.22)$$

$$\hat{w}_{k,j} \Big|_{\xi=0} = 0, \quad (j=2,3, \dots, 3m+1) \quad (2.3.23)$$

从(2.3.20)、(2.3.23)知 $\hat{w}_{k,0} = 0$. 再引入 (σ, t) 坐标系, 因 $F_{k,j} \in R_{-3}$, 所以 $\hat{w}_{k,j} \in R_{1-3k}$. 如此, 可以逐步地推知 $\hat{w}_{k,j} \in R_{1-3k}$. 又 $r^{(k)}$ 确定于下面的定解问题:

$$a(\rho_1, \rho_2) \frac{\partial r^{(k)}}{\partial \rho_1} + \beta(\rho_1, \rho_2) \frac{\partial r^{(k)}}{\partial \rho_2} + \hat{A}_u(\rho_1, \rho_2, \hat{w}_0) r^{(k)} = H^{(k)}(\rho_1, \rho_2; e_1)$$

$$r^{(k)} \Big|_{\rho_1=0} = 0$$

其中 $H^{(k)}$ 在 (ξ, η) 坐标系的表示式是

$$H^{(k)} = e_1^{-1} \left\{ - \left[\sum_{i=1}^{3m+1} \hat{\alpha}^{(i+1)} \frac{\partial \hat{w}_{k,3m+2-i}}{\partial \xi} + \varepsilon \sum_{i=1}^{3m} \hat{\alpha}^{(i+2)} \frac{\partial \hat{w}_{k,3m+2-i}}{\partial \xi} + \dots \right] \right. \\ \left. + \sum_{q=0}^{k-1} \left[\left(\sum_{i=1}^{3m+2} \hat{\alpha}_{1,1}^{(q)(i)} \frac{\partial^2 \hat{w}_{k-1-q,3m+2-i}}{\partial \xi^2} + \varepsilon \sum_{i=1}^{3m+1} \hat{\alpha}_{1,1}^{(q)(i+1)} \frac{\partial^2 \hat{w}_{k-1-q,3m+2-i}}{\partial \xi^2} + \dots \right) \right] \right\}$$

$$+ 2 \left(\sum_{i=0}^{3m+1} \hat{\alpha}_{1,2}^{(q),(i)} \frac{\partial^2 \hat{w}_{k-1-2i, 3m+1-i}}{\partial \xi \partial \eta} + \dots \right) + \dots \left. \right] + \left(\hat{\alpha}^{(k-1)(3m-2)} + \dots \right) \left. \right\}$$

因 $H^{(k)} = O\left(e_1^{-(3m-3k+2)} \Phi^{\frac{3m+1-3k}{2}}\right)$, 所以

$$r^{(k)} = \int_{x_2(-)(x_1)}^{x_2} H^{(k)}(\rho_1(x_1, t), \rho_2(x_1, t); e_1) \exp\left(-\int_t^{x_2} A_u(x_1, s, w_0(x_1, s)) ds\right) dt$$

类似 $r^{(0)}$ 地可以证明

$$\frac{\partial^l r^{(k)}}{\partial x_1^{l_1} \partial x_2^{l_2}} = O\left(e_1^{-(3m+2-3k)} \Phi^{\frac{3m+2-3k-2l_1-l_2}{2}}\right) \quad (2.3.24)$$

所以(2.3.13)、(2.3.14)式对于 $i=k$ 也成立.

下面再求 $v_i(\tau, \rho_2)$, ($i=0, 1, \dots, m+1$), 在 D_1 的展开式. 在 (ξ, η) 坐标系下 $\hat{v}^{(0)}$ 确定于下面的定解问题:

$$e_1^2 \hat{\alpha}_{1,1}(0, e_1 \eta, \hat{w}_0(0, e_1 \eta) + v_0\left(\frac{\xi}{e_1}, e_1 \eta\right)) \frac{\partial^2 \hat{v}_0}{\partial \xi^2} - e_1 \alpha(0, e_1 \eta) \frac{\partial \hat{v}_0}{\partial \xi} = 0 \quad (2.3.25)$$

$$\hat{v}_0|_{\xi=0} = \hat{\varphi}(e_1 \eta) - \hat{w}_0(0, e_1 \eta) \quad (2.3.26)$$

假设 \hat{v}_0 的展开式是

$$\hat{v}_0 = \sum_{k=0}^{3m+1} e_1^k \hat{v}_{0,k} + e_1^{3m+2} \psi^{(0)} \quad (2.3.27)$$

代入(2.3.25)–(2.3.26), 并将各系数按 e_1 展开

$$\hat{\alpha}_{1,1}\left(0, e_1 \eta, \hat{w}_0(0, e_1 \eta) + \hat{v}_0\left(\frac{\xi}{e_1}, e_1 \eta\right)\right) = \sum_{i=0}^{3m+1} e_1^i \hat{\alpha}_{1,1}^{(\tau,i)} + e_1^{3m+2} \hat{\alpha}^{(\tau, 3m+2)}(\theta e_1)$$

其中 $\hat{\alpha}_{1,1}^{(\tau,i)} = \hat{\alpha}_{1,1}(0, 0, \hat{w}_{0,0} + \hat{v}_{0,0})$,

$$\hat{\alpha}_{1,1}^{(\tau,1)} = \frac{\partial \hat{\alpha}_{1,1}(0, 0, \hat{w}_{0,0} + \hat{v}_{0,0})}{\partial u} (\hat{w}_{0,1} + \hat{v}_{0,1}) + \frac{\partial \hat{\alpha}_{1,1}(0, 0, \hat{w}_{0,0} + \hat{v}_{0,0})}{\partial \rho_2} \eta,$$

$$\hat{\alpha}_{1,1}^{(\tau,i)} = \frac{\partial \hat{\alpha}_{1,1}(0, 0, \hat{w}_{0,0} + \hat{v}_{0,0})}{\partial u} (\hat{w}_{0,i} + \hat{v}_{0,i}) + \hat{\alpha}_{1,1}^{(\tau,i,r)}(\eta, \hat{w}_{0,0} + \hat{v}_{0,0}, \dots, \hat{w}_{0,i-1} + \hat{v}_{0,i-1}),$$

$$\text{而 } \hat{\alpha}_{1,1}^{(\tau,i,r)} = \sum_{\substack{m_2+l_1+\dots+l_p=i \\ (p < i)}} \frac{1}{m_2! l_1! \dots l_p!} \eta^{m_2} (\hat{w}_{0,1} + \hat{v}_{0,1})^{l_1} \dots (\hat{w}_{0,p} + \hat{v}_{0,p})^{l_p}$$

等等; 令 e_1 的最低次幂的系数为零, 得到确定 $\hat{v}_{0,0}$ 的方程和边值条件:

$$\hat{\alpha}_{1,1}(0, 0, \hat{\varphi}(0) + \hat{v}_{0,0}) \frac{\partial^2 \hat{v}_{0,0}}{\partial \xi^2} + b\eta \frac{\partial \hat{v}_{0,0}}{\partial \xi} = 0, \quad \hat{v}_{0,0}|_{\xi=0} = 0 \quad (2.3.28)$$

所以 $\hat{v}_{0,0} = 0$. 再令 e_1 的较高次幂的系数为零, 得到确定 $\hat{v}_{0,k}$, ($k=1, 2, \dots, 3m+1$), 的递推方程和边值条件:

$$\hat{\alpha}_{1,1}(0, 0, \hat{\varphi}(0)) \frac{\partial^2 \hat{v}_{0,k}}{\partial \xi^2} + b\eta \frac{\partial \hat{v}_{0,k}}{\partial \xi} = - \sum_{i=1}^{k-1} \left(\hat{\alpha}_{1,1}^{(\tau,i)} \frac{\partial^2 \hat{v}_{0,k-i}}{\partial \xi^2} - \hat{\alpha}^{(i+1)} \frac{\partial \hat{v}_{0,k-i}}{\partial \xi} \right) \quad (2.3.29)$$

$$\hat{v}_{0,k}|_{\xi=0} = \frac{\eta^k}{k!} \hat{\varphi}^{(k)}(0) - \hat{w}_{0,k}(0, \eta), \quad (k=1, 2, \dots, 3m+1) \quad (2.3.30)$$

其中 $\hat{\alpha}_0^{(i+1)} = \hat{\alpha}^{(i+1)}(0, \eta)$. 在 (2.3.29)–(2.3.30) 中, 令 $k=1$, 解得

$$\hat{v}_{0,1} = e^{\frac{-b}{a_0} \xi \eta} \left(2\hat{A}(0, 0, \hat{\varphi}(0)) \frac{\eta}{\beta_0} + 2\hat{\varphi}'(0)\eta \right)$$

为了今后讨论方便起见, 引进函数集合 $S_{q,n}$, 其元素是

$$S_{q,n}^{(i)} = e^{\frac{-nb}{a_0} \xi \eta} \sum_{l-m=q} \beta_{l,m}^{(i)} \eta^l \xi^m$$

n 是正整数, 易知具有性质:

$$(i) \quad S_{q_1, n_1}^{(i)}, S_{q_2, n_2}^{(j)} \in S_{q_1+q_2, n_1+n_2}, \quad \frac{\partial S_{q,n}^{(i)}}{\partial \xi} \in S_{q+1, n}, \quad \frac{\partial S_{q,n}^{(i)}}{\partial \eta} \in S_{q-1, n}$$

$$(ii) \quad S_{q,n}^{(i)} = O\left(\eta^q e^{\frac{-nb}{2a_0} \xi \eta}\right) = O\left(\varepsilon^{-q} \rho_2^q e^{\frac{-nb}{2a_0} \tau \rho_2}\right)$$

因 $\hat{v}_{0,1} \in S_{1,1}$, 可以应用数学归纳法证知 $\hat{v}_{0,k} \in S_{k,1}$.

再估计 $\psi^{(0)}$. 将 (2.3.27) 式代入 (2.3.25)–(2.3.26) 得到确定 $\psi^{(0)}$ 的定解问题:

$$\bar{a}_{1,1}(0, \rho_2, \bar{w}_0(0, \rho_2) + v_0(\tau, \rho_2)) \frac{\partial^2 \psi^{(0)}}{\partial \tau^2} - a(0, \rho_2) \frac{\partial \psi^{(0)}}{\partial \tau} = K^{(0)} \quad (2.3.31)$$

$$\psi^{(0)}|_{\xi=0} = \varepsilon^{-(3m+2)} \frac{\rho_2^{(3m+2)}}{(3m+2)!} \hat{\varphi}^{(3m+2)}(\theta \rho_2) - r^{(0)} \equiv k^{(0)} \quad (2.3.32)$$

其中 $K^{(0)}$ 在 (ξ, η) 坐标系的表示式为

$$\begin{aligned} K^{(0)} &\equiv \varepsilon_1^2 \left[\left(\sum_{i=1}^{3m+1} \hat{a}_{1,1}^{(i)} \frac{\partial^2 v_{0,3m+2-i}}{\partial \xi^2} + \varepsilon_1 \sum_{i=1}^{3m} \hat{a}_{1,1}^{(i+1)} \frac{\partial^2 V_{0,3m+2-i}}{\partial \xi^2} + \dots \right) \right. \\ &\quad \left. - \left(\sum_{i=1}^{3m+1} \hat{\alpha}_0^{(i+1)} \frac{\partial \hat{v}_{0,3m+2-i}}{\partial \xi} + \dots \right) \right] = O\left(\varepsilon_1^2 \eta^{3m+4} e^{\frac{-b}{2a_0} \xi \eta}\right) \\ &= O\left(\varepsilon_1^{-(3m+2)} \rho_2^{3m+4} e^{\frac{-b}{2a_0} \tau \rho_2}\right) \end{aligned}$$

从 (2.3.31)–(2.3.32) 解得

$$\begin{aligned} \psi^{(0)} &= \left(\int_0^\infty e^{-\int_0^r Q(t, \rho_2) dt} dr \right)^{-1} \left[\int_1^\infty e^{-\int_0^r Q(t, \rho_2) dt} dr \right. \\ &\quad \cdot \left(k^{(0)} + \int_0^r \int_0^r \frac{K^{(0)}}{\bar{a}_{1,1}} e^{-\int_0^s Q(s, \rho_2) ds} dt dr \right) \\ &\quad \left. - \left(\int_0^r e^{-\int_0^t Q(t, \rho_2) dt} dt \right) \int_r^\infty \int_0^r \frac{K^{(0)}}{\bar{a}_{1,1}} e^{-\int_0^s Q(s, \rho_2) ds} dt dr \right] \quad (2.3.33) \end{aligned}$$

其中 $Q(\tau, \rho_2) = \frac{-a(0, \rho_2)}{\bar{a}_{1,1}(0, \rho_2, \bar{w}_0 + v_0)} > 0$ 因 $a(0, \rho_2) = -b\rho_2 + \frac{1}{2} \frac{\partial^2 a(0, \theta \rho_2)}{\partial \rho_2^2} \rho_2^2$, 所以当

ρ_2 充分小时 (例如 $0 < \rho_2 \leq \frac{b}{m}$, 其中 $m = \frac{S_{u_p}}{0 < \rho_2 < \delta_0} \left| \frac{\partial^2 \alpha(0, \rho_2)}{\partial \rho_2^2} \right|$) 成立 $-\alpha(0, \rho_2) \geq \frac{b}{2} \rho_2$, 因此

$$Q(\tau, \rho_2) \geq \frac{b}{2M} \rho_2$$

其中 $M = \frac{S_{u_p}}{0 < \rho_2 < \delta_0} |\bar{a}_{1,1}(0, \rho_2, \bar{w}_0 + u_0)|$. 从(2.3.33)式知

$$\psi^{(0)} = O(\varepsilon_1^{-(3m+2)} \rho_2^{3m+2} e^{-\gamma \rho_2 \tau}), \quad \left(\gamma = \frac{b}{2M} \right) \quad (2.3.34)$$

将(2.3.33)式对 τ 和 ρ_2 求偏导数, 可以类似地证知

$$\frac{\partial^{l_1+l_2} \psi^{(0)}}{\partial \tau^{l_1} \partial \rho_2^{l_2}} = O(\varepsilon_1^{-(3m+2)} \rho_2^{3m+2-l_2} e^{-\gamma \rho_2 \tau}) \quad (2.3.35)$$

一般地, 应用类似的证明(2.3.13)、(2.3.14)式的方法可以证明 $\hat{v}_i, (i=0, 1, \dots, m+1)$, 具有展开式

$$\hat{v}_i = \varepsilon_1^{-3i} \left(\sum_{j=0}^{3m+1} \varepsilon_1^j \hat{v}_{i,j} + \varepsilon_1^{3m+2} \psi^{(i)} \right)$$

其中 $\hat{v}_{i,0} = 0, \hat{v}_{i,j} \in \sum_{\mu=1}^{j-1} S_{j-3i, \mu}$, 和成立估计式

$$\frac{\partial^{l_1+l_2} \psi^{(i)}}{\partial \tau^{l_1} \partial \rho_2^{l_2}} = O(\varepsilon_1^{-(3m+2-3i)} \rho_2^{3m+2-3i-l_2} e^{-\gamma \rho_2 \tau})$$

二·四 抛物型边界层

我们将只在 P_1 点的邻域构造边界层项, 类似地可以得到 P_2 点邻域的边界层项. 在 P_1 点的邻域 D_1 引进 (ξ, η) 坐标系, 方程(2.0.1)和边值条件(2.0.2)化为

$$\begin{aligned} & \varepsilon_1^3 \left(\bar{a}_{1,1}(\varepsilon_1^2 \xi, \varepsilon_1 \eta, u) \frac{\partial^2 u}{\partial \xi^2} - \alpha(\varepsilon_1^2 \xi, \varepsilon_1 \eta) \varepsilon_1^{-1} \frac{\partial u}{\partial \xi} - \beta(\varepsilon_1^2 \xi, \varepsilon_1 \eta) \frac{\partial u}{\partial \eta} \right) \\ & + \varepsilon \left(2\bar{a}_{1,2} \frac{\partial^2 u}{\partial \xi \partial \eta} - \bar{A}(\varepsilon_1^2 \xi, \varepsilon_1 \eta, u) \right) + \varepsilon_1^2 \left(\bar{a}_{2,2} \frac{\partial^2 u}{\partial \eta^2} + \bar{a}_1 \frac{\partial u}{\partial \xi} \right) \\ & + \varepsilon_1^3 \bar{a}_2 \frac{\partial u}{\partial \eta} + \varepsilon_1^4 \bar{a} = 0 \end{aligned} \quad (2.4.1)$$

$$u|_{\xi=0} = \bar{\varphi}(\varepsilon_1 \eta), \quad |\eta| \leq \frac{\delta_0}{\varepsilon_1} \quad (2.4.2)$$

假设狄立克雷问题的解在 P_1 点的邻域具有展开式

$$Y_{3m}(\xi, \eta, \varepsilon_1) = \sum_{i=0}^{3m+1} \varepsilon_1^i y_i \quad (2.4.3)$$

代入(2.4.1)–(2.4.2), 并将各系数按 ε_1 展开 (参见(2.3.3)、(2.3.4)), 令 ε_1 的最低次幂

的系数为零, 得到确定 y_0 的定解问题:

$$E[y_0] \equiv a_0 \frac{\partial^2 y_0}{\partial \xi^2} + b \eta \frac{\partial y_0}{\partial \xi} - \beta_0 \frac{\partial y_0}{\partial \eta} = 0$$

$$y_0|_{\xi=0} = \bar{\varphi}(0)$$

所以 $y_0 = \bar{\varphi}(0) = \hat{\omega}_{0,0}$. 再令 ε_1 的较高次幂的系数为零, 得到确定 y_i , ($i=1, 2, \dots, 3m+1$) 的定解问题:

$$\begin{aligned} E[y_i] = & \sum_{l=1}^{i-1} \left(\bar{\alpha}_{1,1}^{(l)} \frac{\partial^2 y_{i-l}}{\partial \xi^2} - \bar{\alpha}^{(i+1)} \frac{\partial y_{i-l}}{\partial \xi} - \beta^{(i)} \frac{\partial y_{i-l}}{\partial \eta} \right) \\ & - \left(2 \sum_{l=0}^{i-2} \bar{\alpha}_{1,2}^{(l)} \frac{\partial^2 y_{i-1-l}}{\partial \xi \partial \eta} - \bar{A}^{(i-1)} \right) - \sum_{l=0}^{i-3} \left(\bar{\alpha}_{2,2}^{(l)} \frac{\partial^2 y_{i-2-l}}{\partial \eta^2} \right. \\ & \left. + \bar{\alpha}_1^{(l)} \frac{\partial y_{i-2-l}}{\partial \xi} \right) - \sum_{l=0}^{i-4} \bar{\alpha}_2^{(l)} \frac{\partial y_{i-3-l}}{\partial \eta} - \bar{\alpha}^{(i-4)} \end{aligned} \quad (2.4.4)$$

$$y_i|_{\xi=0} = \frac{\eta^i}{i!} \bar{\varphi}^{(i)}(0), \quad |\eta| \leq \frac{\delta_0}{\varepsilon_1} \quad (2.4.5)$$

无法求此定解问题的解, 我们采用文献[8]的方法考察它们的解在 P_1 点邻域的性质.

以 D 表示区域: $D = \{(\xi, \eta) | \xi \geq 0, \eta \leq -1\}$, 以 $K_m(D)$ 表示在 D 中无限次可微和满足估计式

$$\frac{\partial^l v}{\partial \xi^{l_1} \partial \eta^{l_2}} = 0 \left[\left(\frac{2\beta_0}{b} \xi + \eta^2 \right)^{\frac{-m+l_2+2l_1}{2}} \right] \quad (2.4.6)$$

的函数 v 所组成的集合, 有下面的引理

引理1 ([8]的引理6): 设 $F(\xi, \eta) \in K_r(D)$, r 是某正整数, 则存在 $v(\xi, \eta) \in K_{r-1}(D)$ 使

$$E[v] = F, \quad v|_{\xi=0} = 0 \quad (2.4.7)$$

定理2: 定解问题(2.4.4)–(2.4.5), ($i=1, 2, \dots, 3m+1$), 当 $\xi > 0$ 时存在无限次可微的解 y_i , 并且当 $\eta \leq -1$ 时成立

$$y_i = \sum_{j=0}^N y_{i,j}(\sigma, t) + \beta_N^{(i)} \quad (2.4.8)$$

其中 $y_{i,j} \in R_{i-3j}$, $\beta_N^{(i)} \in K_{3N+2-6(i-1)}$, N 是正整数.

证: 取 $i=1$, y_1 确定于定解问题(在 (σ, t) 坐标系):

$$a_0 \frac{\partial^2 y_1}{\partial \sigma^2} - \frac{\partial y_1}{\partial t} = \bar{A}(0, 0, \bar{\varphi}(0)), \quad y_1|_{t=-\sqrt{\frac{2\sigma}{b\beta_0}}} = -\sqrt{\frac{2\beta_0\sigma}{b}} \bar{\varphi}'(0) \quad (2.4.9)$$

假设当 $\eta \leq -1$ 时, y_1 可分解成

$$y_1 = \sum_{j=0}^N y_{1,j}(\sigma, t) + \beta_N^{(1)} \quad (2.4.10)$$

代入 (2.4.9) 式, 并取 $y_{1,j}$, ($j=0, 1, \dots, N$), 是下面的定解问题的解

$$\frac{\partial y_{1,0}}{\partial t} = -\bar{A}(0, 0, \bar{\varphi}(0)), \quad y_{1,0} \Big|_{t=-\sqrt{\frac{2\sigma}{b\beta_0}}} = -\sqrt{\frac{2\beta_0\sigma}{b}} \bar{\varphi}'(0) \quad (2.4.11)$$

$$\frac{\partial y_{1,j}}{\partial t} = a_0 \frac{\partial^2 y_{1,j-1}}{\partial \sigma^2}, \quad y_{1,j} \Big|_{t=-\sqrt{\frac{2\sigma}{b\beta_0}}} = 0, \quad (j=1, 2, \dots, N) \quad (2.4.12)$$

则得到关于 $\beta_N^{(1)}$ 的定解问题:

$$E[\beta_N^{(1)}] = -a_0 \frac{\partial^2 y_{1,N}}{\partial \sigma^2}, \quad \beta_N^{(1)} \Big|_{t=0} = 0$$

从 (2.4.11)–(2.4.12) 可以逐步地推知 $y_{1,j} \in R_{1-3j}$. 又因 $a_0 \frac{\partial^2 y_{1,N}}{\partial \sigma^2} \in K_{3N+3}(D)$, 所以根据引理 1 知 $\beta_N^{(1)} \in K_{3N+2}(D)$. 当 $\eta > -1$ 时, 则 y_1 确定于抛物型方程的边值问题:

$$a_0 \frac{\partial^2 y_1}{\partial \xi^2} + b\eta \frac{\partial y_1}{\partial \xi} - \beta_0 \frac{\partial y_1}{\partial \eta} = \bar{A}(0, 0, \bar{\varphi}(0))$$

$$y_1 \Big|_{t=0} = \eta \bar{\varphi}'(0), \quad y_1 \Big|_{\eta=-1} = (y_{1,0} + \dots + y_{1,N} + \beta_N^{(1)}) \Big|_{\eta=-1}$$

所以 $i=1$ 时定理成立.

假设定理当 $i=1, 2, \dots, k-1$ 时成立, 假设 y_k 当 $\eta \leq -1$ 时可以分解成:

$$y_k = \sum_{j=0}^N y_{k,j}(\sigma, t) + \beta_N^{(k)}$$

代入确定 y_k 的定解问题 (2.4.4)–(2.4.5) (取 $i=k$), 并用 (σ, t) 坐标表示出, 得

$$\begin{aligned} & a_0 \frac{\partial^2}{\partial \sigma^2} (y_{k,0} + y_{k,1} + \dots + y_{k,N} + \beta_N^{(k)}) - \frac{\partial}{\partial t} (y_{k,0} + y_{k,1} + \dots + y_{k,N} + \beta_N^{(k)}) \\ &= - \sum_{l=1}^{k-1} \left[a_{1,1}^{(l)} \frac{\partial^2}{\partial \sigma^2} \left(\sum_{j=0}^N y_{k-l,j} + \beta_N^{(k-l)} \right) - \hat{\alpha}^{(l+1)} \frac{\partial}{\partial \sigma} \left(\sum_{j=0}^N y_{k-l,j} + \beta_N^{(k-l)} \right) \right. \\ & \quad \left. - \beta^{(l)} \left(\frac{b\eta}{\beta_0} \frac{\partial}{\partial \sigma} + \frac{1}{\beta_0} \frac{\partial}{\partial t} \right) \left(\sum_{j=0}^N y_{k-l,j} + \beta_N^{(k-l)} \right) \right] \\ & \quad - 2 \sum_{l=0}^{k-2} a_{1,2}^{(l)} \left(\frac{b\eta}{\beta_0} \frac{\partial^2}{\partial \sigma^2} + \frac{1}{\beta_0} \frac{\partial^2}{\partial \sigma \partial t} \right) \left(\sum_{j=0}^N y_{k-1-l,j} + \beta_N^{(k-1-l)} \right) \\ & \quad - \sum_{l=0}^{k-3} \left[a_{2,2}^{(l)} \left(\frac{b\eta}{\beta_0} \frac{\partial}{\partial \sigma} + \frac{1}{\beta_0} \frac{\partial}{\partial t} \right)^{(2)} \left(\sum_{j=0}^N y_{k-2-l,j} + \beta_N^{(k-2-l)} \right) \right. \\ & \quad \left. + a_{1,1}^{(l)} \frac{\partial}{\partial \sigma} \left(\sum_{j=0}^N y_{k-2-l,j} + \beta_N^{(k-2-l)} \right) \right] \end{aligned}$$

$$\begin{aligned}
& - \sum_{l=0}^{k-1} \hat{a}_2^{(l)} \left(\frac{b\eta}{\beta_0} \frac{\partial}{\partial \sigma} + \frac{1}{\beta_0} \frac{\partial}{\partial t} \right) \left(\sum_{j=0}^N y_{k-3-l,j} + \beta_N^{(k-3-l)} \right) + \hat{A}^{(k-1)} \\
& - a^{(k-1)} (y_{k,0} + y_{k,1} + \dots + y_{k,N} + \beta_N^{(k)}) \Big|_{t=-\sqrt{\frac{2\sigma}{b\beta_0}}} = \frac{1}{k!} \left(-\sqrt{\frac{2\beta_0\sigma}{b}} \right)^k \bar{\varphi}^{(k)}(0)
\end{aligned}$$

将 $\hat{a}_{1,1}^{(l)}$ 分解成 $\hat{a}_{1,1}^{(l)} = \sum_{m=0}^N \hat{a}_{1,1}^{(l)(m)} + \hat{a}_{1,1}^{(l)(N+1)}$, 其中

$$\begin{aligned}
\hat{a}_{1,1}^{(l)(m)} &= \frac{\partial \bar{a}_{1,1}(0,0,\bar{\varphi}(0))}{\partial u} y_{l,m} \\
&+ \sum_{\substack{2m_1+m_2+l_1+\dots+l_p=l \\ (p < l)}} \frac{1}{(2m_1)! m_2! l_1! \dots l_p!} \frac{\partial^{m_1+m_2+l_1+\dots+l_p} \bar{a}_{1,1}(0,0,\bar{\varphi}(0))}{\partial \rho_1^{m_1} \partial \rho_2^{m_2} \partial u^{l_1+\dots+l_p}} \\
&\cdot (2\xi)^{m_1} (\eta)^{m_2} \sum_{n_1+\dots+n_p=m} \prod_{\alpha=1}^p \left(\sum_{\substack{i_0+i_1+\dots+i_{n_\alpha}=l_\alpha \\ (i_1+2i_2+\dots+n_\alpha i_{n_\alpha}=n_\alpha)}} \frac{l_\alpha!}{i_0! i_1! \dots i_{n_\alpha}!} y_{\alpha,0}^{i_0} \dots y_{\alpha,n_\alpha}^{i_{n_\alpha}} \right)
\end{aligned}$$

$$\hat{a}_{1,1}^{(l)(N+1)} = \frac{\partial \bar{a}_{1,1}(0,0,\bar{\varphi}(0))}{\partial u} \beta_N^{(l)} + R_{1,1}^{(l)}$$

$R_{1,1}^{(l)}$ 表示属于 $K_{8N+2-6(l-1)}$ 的项. 取 $y_{k,j}$, ($j=0,1,\dots,N$) 满足定解问题

$$-\frac{\partial y_{k,0}}{\partial t} = \sum_{l=1}^{k-1} \left[\hat{a}^{(l+1)} \frac{\partial y_{k-l}}{\partial \sigma} + \beta^{(l)} \left(\frac{b\eta}{\beta_0} \frac{\partial}{\partial \sigma} + \frac{1}{\beta_0} \frac{\partial}{\partial t} \right) y_{k-l,0} \right] + \hat{A}^{(k-1)}(0)$$

$$y_{k,0} \Big|_{t=-\sqrt{\frac{2\sigma}{b\beta_0}}} = \frac{1}{k!} \left(-\sqrt{\frac{2\beta_0\sigma}{b}} \right)^k \bar{\varphi}^{(k)}(0)$$

$$-\frac{\partial y_{k,j}}{\partial t} = -\alpha_0 \frac{\partial^2 y_{k,j-1}}{\partial \sigma^2} - \sum_{l=1}^{k-1} \left[\sum_{m=0}^{l-1} \hat{a}_{1,1}^{(l)(m)} \frac{\partial^2 y_{k-l,j-1-m}}{\partial \sigma^2} - \hat{a}^{(l+1)} \frac{\partial y_{k-l,j}}{\partial \sigma} \right]$$

$$- \beta^{(l)} \left(\frac{b\eta}{\beta_0} \frac{\partial}{\partial \sigma} + \frac{1}{\beta_0} \frac{\partial}{\partial t} \right) y_{k-l,j}$$

$$- 2 \sum_{l=0}^{k-2} \sum_{m=0}^{l-1} \hat{a}_{1,2}^{(l)(m)} \left(\frac{b\eta}{\beta_0} \frac{\partial^2}{\partial \sigma^2} + \frac{1}{\beta_0} \frac{\partial^2}{\partial \sigma \partial t} \right) y_{k-1-l,j-1-m}$$

$$- \sum_{l=0}^{k-3} \left[\sum_{m=0}^{l-1} \hat{a}_{2,2}^{(l)(m)} \left(\frac{b\eta}{\beta_0} \frac{\partial}{\partial \sigma} + \frac{1}{\beta_0} \frac{\partial}{\partial t} \right)^{(2)} y_{k-2-l,j-1-m} \right.$$

$$\left. + \sum_{m=0}^{l-1} \hat{a}_{1,1}^{(l)(m)} \frac{\partial y_{k-2-l,j-1-m}}{\partial \sigma} \right]$$

$$-\sum_{l=0}^{k-4} \sum_{m=0}^{j-1} \hat{\alpha}_2^{(l)(m)} \left(\frac{b\eta}{\beta_0} \frac{\partial y_{k-3-l, j-1-m}}{\partial \sigma} + \frac{1}{\beta_0} \frac{\partial y_{k-3-l, j-1-m}}{\partial t} \right) + \hat{A}^{(k-1)(j)} - \hat{\alpha}^{(k-4)(j-1)}$$

$$y_{k,j} \Big|_{t=-\sqrt{\frac{2\sigma}{b\beta_0}}} = 0, (j=1, 2, \dots, N)$$

则得到关于 $\beta_N^{(k)}$ 的定解问题:

$$\begin{aligned} E[\beta_N^{(k)}] = & -a_0 \frac{\partial^2 y_{k,N}}{\partial \sigma^2} - \sum_{l=1}^{k-1} \left[\left(\sum_{m=0}^N \hat{\alpha}_{1,1}^{(l)(m)} \frac{\partial^2 y_{k-l, N-m}}{\partial \sigma^2} + \dots + \hat{\alpha}_{1,1}^{(l)(N+1)} \frac{\partial^2 \beta_N^{(k-l)}}{\partial \sigma^2} \right) \right. \\ & \left. - \hat{\alpha}^{(l+1)} \frac{\partial \beta_N^{(k-l)}}{\partial \sigma} - \beta^{(l)} \frac{\partial \beta_N^{(k-l)}}{\partial \sigma} \right] + \dots + \hat{A}^{(k-1)(N+1)} - (\hat{\alpha}^{(k-4)(N)} + \hat{\alpha}^{(k-4)(N+1)}) \\ & \beta_N^{(k)} \Big|_{\xi=0} = 0 \end{aligned}$$

因微分方程的右端是属于 $K_{3N-6k+9}$, 根据引理 1 知 $\beta_N^{(k)} \in K_{3N+2-6(k-1)}$. 当 $\eta > -1$ 时, 定义 y_k 是抛物型方程 (2.4.4) 的满足边值条件

$$y_k \Big|_{\xi=0} = \frac{\eta^k}{k!} \hat{\varphi}^{(k)}(0), \quad y_k \Big|_{\eta=-1} = (y_{k,0} + y_{k,1} + \dots + y_{k,N} + \beta_N^{(k)}) \Big|_{\eta=-1}$$

的解, 所以当 $i=k$ 时定理也成立, 证毕.

注 1: 因 $y_{i,j}$ 和 $\hat{w}_{j,i}$ ($i=0, 1, \dots, 3m+1$; $j=0, 1, \dots, m$) 满足同一微分方程和定解条件, 所以

$$y_{i,j} = \hat{w}_{j,i}.$$

注 2: 当 η 取有限值时, 只要 ξ 的值充分大, 分解式 (2.4.8) 仍然成立.

下面再考察 y_i 当 $\eta \rightarrow \infty$ 时的性质.

引理 2 ([8] 的引理 7): 设无限次可微的函数 $v(\xi, \eta)$ 在区域 $G_1 = \{(\xi, \eta) | \xi > 0, \eta > 1\}$ 满足方程:

$$E[v] = \Psi(\xi, \eta)$$

其中 $\Psi = O\left[\left(\frac{2\beta_0}{b}\xi + \eta^2\right)^{-\frac{m}{2}} + \eta^{-l} e^{-\nu\xi\eta}\right]$, $0 < \nu < 1$, 以及 m 和 l 是满足不等式 $m \leq l+3$ 的充分大的正数, 如果

$$v \Big|_{\xi=0} = O(\eta^{1-m}), \quad v \Big|_{\eta=1} = O\left[\left(\frac{2\beta_0}{b}\xi + 1\right)^{\frac{1-m}{2}}\right]$$

则在 G_1 成立 $v = O\left[\left(\frac{2\beta_0}{b}\xi + \eta^2\right)^{\frac{1-m}{2}}\right]$.

定理 3: 定解问题 (2.4.4) - (2.4.5), ($i=0, 1, \dots, 3m+1$) 的解 y_i 在区域 G_1 可以分解成

$$y_i = \sum_{j=0}^N y_{i,j}(\sigma, t) + \sum_{j=0}^N \tilde{y}_{i,j}(\xi, \eta) + \beta_N^{(i)}$$

其中 $y_{i,j} \in R_{-3j}$, $\tilde{y}_{i,j} \in \sum_{\mu=1}^{j-1} S_{-3j,\mu}$, 和 $y_{i,j} = \hat{w}_{j,i}$, $\tilde{y}_{i,j} = \hat{v}_{j,i}$, ($i=0, 1, \dots, 3m+1$; $j=0, 1,$

$\dots, m)$, $\tilde{y}_{1,m+1} = \hat{v}_{m+1,1}$, 并且成立估计式

$$\frac{\partial^i \beta_N^{(1)}}{\partial \xi^i \partial \eta^i} = O \left[\left(\frac{2\beta_0}{b} \xi + \eta^2 \right)^{\frac{-3(N+1)+1-6(i-1)+P_0}{2}} \right]$$

P_0 是只与 l_1, l_2 有关的常数.

证: 假设 y_1 可以分解成 $y_1 = \sum_{j=0}^N y_{1,j}(\sigma, t) + \sum_{j=0}^N \tilde{y}_{1,j}(\xi, \eta) + \beta_N^{(1)}$, 代入(2.4.4)-(2.4.5)

(取 $i=1$) 得

$$\begin{aligned} & \left(a_0 \frac{\partial^2}{\partial \sigma^2} + \frac{\partial}{\partial t} \right) \sum_{j=0}^N y_{1,j} + \left(a_0 \frac{\partial^2}{\partial \xi^2} + b\eta \frac{\partial}{\partial \xi} - \beta_0 \frac{\partial}{\partial \eta} \right) \left(\sum_{j=0}^N \tilde{y}_{1,j} + \beta_N^{(1)} \right) \\ & = \tilde{A}(0, 0, \tilde{\varphi}(0)) \end{aligned}$$

$$\sum_{j=0}^N y_{1,j} \Big|_{t=\sqrt{\frac{2\sigma}{b\beta_0}}} + \sum_{j=0}^N \tilde{y}_{1,j} \Big|_{\xi=0} + \beta_N^{(1)} \Big|_{\xi=0} = \frac{\eta^i}{i!} \tilde{\varphi}^{(i)}(0)$$

取 $y_{1,j}$, ($j=0, 1, \dots, N$) 是下面定解问题的解

$$-\frac{\partial y_{1,0}}{\partial t} = \tilde{A}(0, 0, \tilde{\varphi}(0)), \quad y_{1,0} \Big|_{t=\sqrt{\frac{2\sigma}{b\beta_0}}} = \hat{w}_{0,1}(\sigma, t) \Big|_{t=\sqrt{\frac{2\sigma}{b\beta_0}}}$$

$$-\frac{\partial y_{1,j}}{\partial t} = -a_0 \frac{\partial^2 y_{1,j-1}}{\partial \sigma^2}, \quad y_{1,j} \Big|_{t=\sqrt{\frac{2\sigma}{b\beta_0}}} = w_{j,1}(\sigma, t) \Big|_{t=\sqrt{\frac{2\sigma}{b\beta_0}}}, \quad (j=1, 2, \dots, N)$$

再取 $\tilde{y}_{1,j}$, ($j=0, 1, \dots, N$), 是下面定解问题的解

$$a_0 \frac{\partial^2 \tilde{y}_{1,0}}{\partial \xi^2} + b\eta \frac{\partial \tilde{y}_{1,0}}{\partial \xi} = 0, \quad \tilde{y}_{1,0} \Big|_{\xi=0} = \eta \tilde{\varphi}'(0) - \hat{w}_{0,1}(0, \eta)$$

$$a_0 \frac{\partial^2 \tilde{y}_{1,j}}{\partial \xi^2} + b\eta \frac{\partial \tilde{y}_{1,j}}{\partial \xi} = \beta_0 \frac{\partial \tilde{y}_{1,j-1}}{\partial \eta}, \quad \tilde{y}_{1,j} \Big|_{\xi=0} = -\hat{w}_{j,1}(0, \eta), \quad (j=1, 2, \dots, N)$$

则得到关于 $\beta_N^{(1)}$ 的定解问题

$$a_0 \frac{\partial^2 \beta_N^{(1)}}{\partial \xi^2} + b\eta \frac{\partial \beta_N^{(1)}}{\partial \xi} = -a_0 \frac{\partial^2 y_{1,N}}{\partial \sigma^2} + \beta_0 \frac{\partial \tilde{y}_{1,N}}{\partial \eta} \equiv Q^{(1)}$$

$$\beta_N^{(1)} \Big|_{\xi=0} = 0, \quad \beta_N^{(1)} \Big|_{\eta=1} = \left(y_1 - \sum_{j=0}^N y_{1,j} - \sum_{j=0}^N \tilde{y}_{1,j} \right) \Big|_{\eta=1} \equiv q^{(1)}$$

因 $\frac{\partial^2 y_{1,N}}{\partial \sigma^2} \in R_{-3-3N}$, $\frac{\partial \tilde{y}_{1,N}}{\partial \eta} \in S_{-3N,1}$, 所以 $Q^{(1)} = O \left[\left(\frac{2\beta_0}{b} \xi + \eta^2 \right)^{\frac{-3-3N}{2}} + \eta^{-3N} e^{-\nu \xi \eta} \right]$; 又

因 $q^{(1)} = O[\beta_N^{(1)}] + O(e^{-\nu \xi}) = O \left[\left(\frac{2\beta_0}{b} \xi + 1 \right)^{\frac{-3N-2}{2}} \right]$, 根据引理 2 知 $\beta_N^{(1)} = O \left[\left(\frac{2\beta_0}{b} \xi + \right. \right.$

$+ \eta^2 \left. \right)^{\frac{-3(N+1)+1}{2}}$]. 再根据抛物型方程解的先验估计知 (参见[8]的引理8):

$$\frac{\partial^l \beta_N^{(1)}}{\partial \xi^{l_1} \partial \eta^{l_2}} = O \left[\left(\frac{2\beta_0}{b} \xi + \eta^2 \right)^{\frac{-3(N+1)+1+P_0}{2}} \right]$$

P_0 是只与 l_1, l_2 有关的常数, 所以当 $i=1$ 时定理成立. 应用定理 2 中类似的方法可以证明对于任意 i 定理都成立, 并且当 $i=0, 1, \dots, 3m+1, j=0, 1, \dots, m$ 时 $y_{i,j} = \hat{w}_{i,j}, \bar{y}_{i,j} = \hat{v}_{i,j}, \bar{y}_{i,m+1} = \hat{v}_{m+1,i}$.

二·五 形式渐近解

下面再根据外部展开式和边界层项构造形式渐近解.

将切点 $P_i (i=1, 2)$, 的邻域 D_i 分成三部分:

$$\Pi_1^{(i)} = \{(\rho_1, \rho_2) | 0 \leq \rho_1 \leq \varepsilon_1, |\rho_2 - \rho_2^{(i)}| \leq \varepsilon_1^{\frac{1}{2}}\},$$

$$\Pi_2^{(i)} = \{(\rho_1, \rho_2) | 0 \leq \rho_1 \leq \frac{1}{2}\varepsilon_1, |\rho_2 - \rho_2^{(i)}| \leq \frac{1}{2}\varepsilon_1^{\frac{1}{2}}\},$$

$$\Pi_3^{(i)} = \Pi_1^{(i)} \setminus \Pi_2^{(i)}, \text{ 其中令 } \rho_2^{(i)} = 0. \text{ 应用截断函}$$

数 $X(t)$ (参见 (2.2.12) 式) 作和式:

$$U_m = W_m(x_1, x_2; \varepsilon) [1 - X_1^{(i)}(x_1, x_2)] [1 - X_2^{(i)}(x_1, x_2)] + V_m(x_1, x_2; \varepsilon) X(\varepsilon_1 \xi) [1 - X_1(x_1, x_2)] [1 - X_2(x_1, x_2)] + Y_{3m}^{(1)}(\xi, \eta; \varepsilon_1) X_1^{(i)}(x_1, x_2) + Y_{3m}^{(2)}(\xi, \eta'; \varepsilon_1) X_2^{(i)}(x_1, x_2) \quad (2.5.1)$$

其中

$$X_i^{(i)} = \begin{cases} X(\varepsilon_1 \xi) X(\varepsilon_1^{\frac{1}{2}} \eta^{(i)}) X(-\varepsilon_1^{\frac{1}{2}} \eta^{(i)}), & \text{当 } (x_1, x_2) \in D_i \\ 0, & \text{当 } (x_1, x_2) \in \bar{\Omega} \setminus D_i \end{cases}, \quad X_i = \begin{cases} X(\varepsilon_1^{\frac{1}{2}} \eta), & \text{当 } (x_1, x_2) \in D_i \\ 0, & \text{当 } (x_1, x_2) \in \bar{\Omega} \setminus D_i \end{cases}$$

记 $\eta^{(1)} = \eta, \eta^{(2)} = \eta', \eta'$ 表示 P_2 点的邻域中相应的 η 坐标: $\eta' = \frac{\rho_2^{(2)} - \rho_2}{\varepsilon_1}$. 有定理

定理 4: 由 (2.5.1) 式给出的 U_m 是狄立克雷问题 (2.0.1)–(2.0.2) 的形式渐近解, 即成立

$$N_\varepsilon[U_m] = O\left(\varepsilon_1^{\frac{3m-2}{2}}\right), \quad U_m \Big|_{\partial\Omega} = \bar{\varphi}(\rho_2) - \varepsilon_1^{3m+2} \varphi_m$$

其中

$$\varphi_m = \frac{\eta^{3m+2}}{(3m+2)!} \bar{\varphi}^{(3m+2)}(\theta \varepsilon_1, \eta) X_1 + \frac{(\eta')^{3m+2}}{(3m+2)!} \bar{\varphi}^{(3m+2)}(\theta \varepsilon_1, \eta') X_2, \quad (0 \leq \theta \leq 1) \quad (2.5.2)$$

证: 在区域 $\Pi_2^{(1)}$ 中, 因 $0 < \xi \leq \frac{1}{2}\varepsilon_1^{-1}, |\eta| \leq \frac{1}{2}\varepsilon_1^{-\frac{1}{2}}$, 所以

$$N_\varepsilon[U_m] = N_\varepsilon[Y_{3m}^{(1)}] = \varepsilon_1^{3m+1} \left\{ \sum_{l=1}^{3m+1} \left(\alpha_{1,l}^{(1)} \frac{\partial^2 y_{3m+2-l}}{\partial \xi^2} - \alpha^{(l+1)} \frac{\partial y_{3m+2-l}}{\partial \xi} - \beta^{(l)} \frac{\partial y_{3m+2-l}}{\partial \eta} \right) \right\}$$

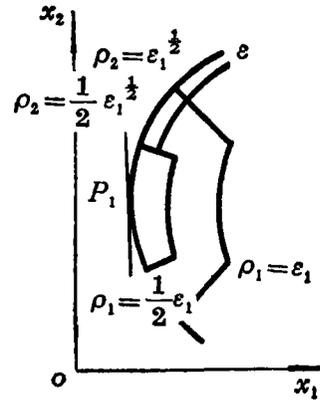


图 3 P_1 点邻域的边界层

$$\begin{aligned}
& + e_1 \sum_{l=1}^{3m+1} \left(\alpha_{1,1}^{(l+1)} \frac{\partial^2 y_{3m+2-l}}{\partial \xi^2} - \alpha^{(l+2)} \frac{\partial y_{3m+2-l}}{\partial \xi} - \beta^{(l+1)} \frac{\partial y_{3m+2-l}}{\partial \eta} \right) + \varepsilon_1^2 (\dots) + \dots \Big] \\
& + \left[\left(2 \sum_{l=0}^{3m+1} \alpha_{1,2}^{(l)} \frac{\partial^2 y_{3m+1-l}}{\partial \xi \partial \eta} - \hat{A}^{(3m+1)} \right) + \varepsilon_1 \left(2 \sum_{l=0}^{3m+1} \alpha_{1,2}^{(l)} \frac{\partial^2 y_{3m+1-l}}{\partial \xi \partial \eta} - \hat{A}^{(3m+2)} \right) + \dots \right] \\
& + \dots + \left[\alpha^{(3m-2)} + \varepsilon_1 \alpha^{(3m-1)} + \dots \right] \Big\}
\end{aligned}$$

当 $\eta \leq -1$ 时, 从定理 2 和关系式 $\sigma = O(\varepsilon_1^{-1})$, $\sigma \geq \frac{b}{2\beta_0} > 0$ 知: 若取 N 充分地大 (例如取

$N \geq 5m + P_0$), 则 $\alpha_{1,1}^{(l)} \frac{\partial^2 y_{3m+2-l}}{\partial \xi^2} = O\left(\varepsilon_1^{\frac{-(3m+1)}{2}}\right)$ 等等, 所以 $N_\varepsilon[U_m] = O\left(\varepsilon_1^{\frac{3m-2}{2}}\right)$. 当 $\eta \geq 1$

时, 从定理 3 知 $\alpha_{1,1}^{(l)} \frac{\partial^2 y_{3m+2-l}}{\partial \xi^2} = O\left(\varepsilon_1^{\frac{-3m-4}{2}}\right)$ 等等, 所以

$$N_\varepsilon[U_m] = O\left(\varepsilon_1^{\frac{3m-2}{2}}\right)$$

当 $-1 \leq \eta \leq 1$ 时, 利用抛物型方程的极值原理和估计解的导数的方法 (例如 [9] 中 § 1—§ 2

的方法) 可以知道 $\alpha_{1,1}^{(l)} \frac{\partial^2 y_{3m+2-l}}{\partial \xi^2} = O\left(\varepsilon_1^{\frac{-3m-4}{2}}\right)$ 等等, 仍成立 $N_\varepsilon[U_m] = O\left(\varepsilon_1^{\frac{3m-2}{2}}\right)$.

将区域 $D_1 \setminus \Pi_1^{(1)}$ 分成五个子区域:

$$D_{1,1}^{(0)} = \{(\xi, \eta) \mid 0 < \xi \leq \frac{1}{2} \varepsilon_1^{-1}, \varepsilon_1^{-\frac{1}{2}} < \eta \leq \delta_0 \varepsilon_1^{-1}\}$$

$$D_{1,2}^{(0)} = \{(\xi, \eta) \mid 0 < \xi \leq \frac{1}{2} \varepsilon_1^{-1}, -\delta_0 \varepsilon_1^{-1} \leq \eta < -\varepsilon_1^{-\frac{1}{2}}\}$$

$$D_{1,3}^{(0)} = \{(\xi, \eta) \mid \frac{1}{2} \varepsilon_1^{-1} < \xi \leq \rho_1^{(0)} \varepsilon_1^{-2}, \varepsilon_1^{-\frac{1}{2}} < \eta \leq \delta_0 \varepsilon_1^{-1}\}$$

$$D_{1,4}^{(0)} = \{(\xi, \eta) \mid \frac{1}{2} \varepsilon_1^{-1} < \xi \leq \rho_1^{(0)} \varepsilon_1^{-2}, -\delta_0 \varepsilon_1^{-1} \leq \eta < -\varepsilon_1^{-\frac{1}{2}}\}$$

$$D_{1,5}^{(0)} = \{(\xi, \eta) \mid \varepsilon_1^{-1} < \xi \leq \rho_1^{(0)} \varepsilon_1^{-2}, |\eta| \leq \varepsilon_1^{-\frac{1}{2}}\}$$

当 $(\xi, \eta) \in D_{1,1}^{(0)}$ 时成立

$$\begin{aligned}
N_\varepsilon[U_m] &= \tilde{N}_\varepsilon[\tilde{W}_m + V_m] = O(e^{m+1}) + e^{m+1} \left\{ \left(\sum_{l=1}^{m+2} \bar{\alpha}_{1,1}^{(r,l)} \frac{\partial^2 \hat{v}_{m+2-l}}{\partial \xi^2} \varepsilon_1^2 + \dots \right. \right. \\
& + \sum_{l=0}^m \left(\bar{\alpha}_{1,1}^{(r,l)} \frac{\partial^2 \hat{w}_{m-l}}{\partial \xi^2} \varepsilon_1^{-4} + 2 \bar{\alpha}_{1,2}^{(r,l)} \frac{\partial^2 \hat{w}_{m-l}}{\partial \xi \partial \eta} \varepsilon_1^{-3} + \bar{\alpha}_{2,2}^{(r,l)} \frac{\partial^2 \hat{w}_{m-l}}{\partial \eta^2} \varepsilon_1^2 \right) \Big] \\
& + \dots + e^{m+3} \left(\bar{\alpha}_{2,2}^{(r,m+2)} \frac{\partial^2 \hat{v}_{m+1}}{\partial \eta^2} \varepsilon_1^{-2} + \bar{\alpha}_{2,2}^{(r,m+2)} \frac{\partial \hat{v}_{m+1}}{\partial \eta} \varepsilon_1^{-2} \right) \Big\}
\end{aligned}$$

因在 $D_{1,1}^{(0)}$ 中 $\sigma = O(\varepsilon_1^{-2})$, $\sigma \geq \frac{b}{2\beta_0} \varepsilon_1^{-1}$, 而有 $\bar{\alpha}_{1,1}^{(r,l)} \frac{\partial^2 \hat{v}_{m+2-l}}{\partial \xi^2} = O\left(\varepsilon_1^{\frac{-3m+6l-12}{2}}\right)$ 等等, 所以

$N_\varepsilon[U_m] = O\left(\varepsilon_1^{\frac{3m-2}{2}}\right)$. 当 $(\xi, \eta) \in D_{1,2}^{(0)}$ 时同理有 $N_\varepsilon[U_m] = O\left(\varepsilon_1^{\frac{3m-2}{3}}\right)$. 当 $(\xi, \eta) \in D_{1,3}^{(0)}$ 时,

因 $N_\varepsilon[U_m] = \tilde{N}_\varepsilon[\tilde{W}_m + X(\varepsilon_1 \xi) V_m]$, 只需注意当 $\varepsilon_1 \rightarrow 0$ 时, v_i 及其各阶导数在 $D_{1,3}^{(0)}$ 内是渐近地

为零, 可以证明 $N_\varepsilon[U_m] = O\left(\varepsilon_1^{\frac{3m-2}{2}}\right)$. 当 $(\xi, \eta) \in D_{1,4}^{(0)}$ 时同理可证 $N_\varepsilon[U_m] = O\left(\varepsilon_1^{\frac{3m-2}{2}}\right)$.

当 $(\xi, \eta) \in D_{1,5}^{(0)}$ 时, 显然有 $N_\varepsilon[U_m] = N_\varepsilon[W_m] = O\left(\varepsilon_1^{\frac{3m-2}{2}}\right)$.

在区域 $\Pi_1 \setminus \Pi_2$, 分成四个子区域讨论. 当 $(\xi, \eta) \in D_{1,1}^{(1)} = \left\{(\xi, \eta) \mid 0 < \xi \leq \frac{1}{2} \varepsilon_1^{-1}, \frac{1}{2} \varepsilon_1^{-\frac{1}{2}} < \eta \leq \varepsilon_1^{-\frac{1}{2}}\right\}$ 时有

$$N_\varepsilon[U_m] = \tilde{N}_\varepsilon[\tilde{W}_m + V_m + X(\varepsilon_1^{\frac{1}{2}} \eta)(-\tilde{W}_m - V_m + Y_{3m}^{(1)})] = O\left(\varepsilon_1^{\frac{3m-2}{2}}\right) + \tilde{N}_\varepsilon[\tilde{W}_m + V_m + X(\varepsilon_1^{\frac{1}{2}} \eta)(-\tilde{W}_m - V_m + Y_{3m}^{(1)})] - \tilde{N}_\varepsilon[\tilde{W}_m + V_m],$$

只需注意在该区域内

$$Y_{3m}^{(1)} - \tilde{W}_m - V_m = \sum_{i=1}^{3m+1} \varepsilon_1^i \left[\sum_{l=m+1}^N (y_{i,l} + \tilde{y}_{i,l}) + \beta_N^{(1)} \right] - \varepsilon_1^{3m+2} \left(\sum_{i=0}^m r^{(i)} + \sum_{i=0}^{m+1} \psi^{(i)} \right) = O\left(\varepsilon_1^{\frac{3m-2}{2}}\right)$$

可以类似地证明 $N_\varepsilon[U_m] = O\left(\varepsilon_1^{\frac{3m-2}{2}}\right)$. 当 $(\xi, \eta) \in D_{1,2}^{(1)} = \left\{(\xi, \eta) \mid \frac{1}{2} \varepsilon_1^{-1} < \xi \leq \varepsilon_1^{-1}, 1 \leq \eta \leq \varepsilon_1^{-\frac{1}{2}}\right\}$ 时有

$$N_\varepsilon[U_m] = \tilde{N}_\varepsilon[\tilde{W}_m + V_m + X(\varepsilon_1 \xi) X(\varepsilon_1^{\frac{1}{2}} \eta)(Y_{3m}^{(1)} - \tilde{W}_m - V_m) - (1 - X(\varepsilon_1 \xi)) V_m],$$

只需注意在该区域内 v_i , ($i=0, 1, \dots, m+1$) 及其各阶导数当 $\varepsilon_1 \rightarrow 0$ 时都

渐近地为零, 可以类似地证明 $N_\varepsilon[U_m] = O\left(\varepsilon_1^{\frac{3m-2}{2}}\right)$. 当 $(\xi, \eta) \in D_{1,3}^{(1)} = \left\{(\xi, \eta) \mid \frac{1}{2} \varepsilon_1^{-1} < \xi \leq \varepsilon_1^{-1}, -\frac{1}{2} \varepsilon_1^{-\frac{1}{2}} \leq \eta < 1\right\}$ 时有

$N_\varepsilon[U_m] = \tilde{N}_\varepsilon[\tilde{W}_m + X(\varepsilon_1 \xi)(Y_{3m}^{(1)} - \tilde{W}_m)]$, 只需注意在该区域内

$$Y_{3m}^{(1)} - \tilde{W}_m = \sum_{i=1}^{3m+1} \varepsilon_1^i \left(\sum_{l=m+1}^N y_{i,l} + \beta_N^{(1)} \right) - \varepsilon_1^{3m+2} \sum_{i=0}^m r^{(i)} = O\left(\varepsilon_1^{\frac{3m+2}{2}}\right)$$

可以同样地证明 $N_\varepsilon[U_m] = O\left(\varepsilon_1^{\frac{3m-2}{2}}\right)$. 当 $(\xi, \eta) \in D_{1,4}^{(1)} = \left\{(\xi, \eta) \mid 0 < \xi \leq \varepsilon_1^{-1}, -\varepsilon_1^{-\frac{1}{2}} \leq \eta < -\frac{1}{2} \varepsilon_1^{-\frac{1}{2}}\right\}$ 时有

$N_\varepsilon[U_m] = \tilde{N}_\varepsilon[\tilde{W}_m + X(\varepsilon_1 \xi) X(-\varepsilon_1^{\frac{1}{2}} \eta)(Y_{3m}^{(1)} - \tilde{W}_m)]$, 可以同样地

证明 $N_\varepsilon[U_m] = O\left(\varepsilon_1^{\frac{3m-2}{2}}\right)$.

在边界 $\partial\Omega$ 上显然满足 (2.5.2) 中的边值条件, 再考虑到定理 1, 立刻可得到上述定理.

三、余项估计

添加假设

(H3): 在区域 Ω 上成立 $\frac{\partial A(x_1, x_2, U_m)}{\partial u} \geq \delta > 0$, 其中 U_m 是由 (2.5.1) 式给出的形式渐近

解, δ 是常数.

以 L_ε 表示对应于 N_ε 的线性化微分算子:

$$\begin{aligned} L_\varepsilon \equiv & \left[\varepsilon \left(\sum_{i,j=1}^2 a_{i,j}(x_1, x_2, U_m) \frac{\partial^2}{\partial x_i \partial x_j} + \sum_{i=1}^2 a_i(x_1, x_2, U_m) \frac{\partial}{\partial x_i} + a(x_1, x_2, U_m) \right) \right. \\ & \left. - \frac{\partial}{\partial x_2} \right] + \varepsilon \left(\sum_{i,j=1}^2 \frac{\partial a_{i,j}(x_1, x_2, U_m)}{\partial u} \frac{\partial^2 U_m}{\partial x_i \partial x_j} \right. \\ & \left. + \sum_{i=1}^2 \frac{\partial a_i(x_1, x_2, U_m)}{\partial u} \frac{\partial U_m}{\partial x_i} + \frac{\partial a(x_1, x_2, U_m)}{\partial u} \right) - \frac{\partial A(x_1, x_2, U_m)}{\partial u} \end{aligned} \quad (3.1)$$

以 Z_m 表示狄立克雷问题的真解 u_ε 对于 U_m 的余项: $Z_m = u_\varepsilon - U_m$ 显然有

$$L_\varepsilon[Z_m] \equiv N_\varepsilon[u_\varepsilon] - N_\varepsilon[U_m] + R(Z_m) = \varepsilon_1^{\frac{3m-2}{2}} \Phi_m(x_1, x_2; \varepsilon) + R(Z_m) \quad (3.2)$$

$$Z_m|_{\partial\Omega} = \Psi_m \quad (3.3)$$

其中 $\Phi_m = O(1)$, $\Psi_m = \varepsilon_1^{3m+2} \varphi_m$, φ_m 由 (2.5.2) 式定义, 和

$$\begin{aligned} R(Z_m) \equiv & \varepsilon \left[\sum_{i,j=1}^2 (a_{i,j}(x_1, x_2, U_m) - a_{i,j}(x_1, x_2, U_m + Z_m)) \frac{\partial^2 (U_m + Z_m)}{\partial x_i \partial x_j} \right. \\ & \left. + \sum_{i=1}^2 (a_i(x_1, x_2, U_m) - a_i(x_1, x_2, U_m + Z_m)) \frac{\partial (U_m + Z_m)}{\partial x_i} \right] \\ & + \varepsilon (a(x_1, x_2, U_m) - a(x_1, x_2, U_m + Z_m)) - (A(x_1, x_2, U_m) - A(x_1, x_2, U_m + Z_m)) \\ & + \varepsilon \left(\sum_{i,j=1}^2 \frac{\partial a_{i,j}(x_1, x_2, U_m)}{\partial u} \frac{\partial^2 U_m}{\partial x_i \partial x_j} + \sum_{i=1}^2 \frac{\partial a_i(x_1, x_2, U_m)}{\partial u} \frac{\partial U_m}{\partial x_i} + \frac{\partial a(x_1, x_2, U_m)}{\partial u} \right) Z_m \\ & - \frac{\partial A(x_1, x_2, U_m)}{\partial u} Z_m + \varepsilon a(x_1, x_2, U_m) Z_m \end{aligned} \quad (3.4)$$

令 $\tilde{Z}_m = Z_m - \Psi_m$, 得到关于 \tilde{Z}_m 的边值问题:

$$L_\varepsilon[\tilde{Z}_m] = \varepsilon_1^{\frac{3m-2}{2}} \Phi_m^*(x_1, x_2; \varepsilon_1) + R(\tilde{Z}_m + \Psi_m) \quad (3.5)$$

$$\bar{Z}_m \Big|_{\partial\Omega} = 0 \quad (3.6)$$

其中 $\Phi_m^* = O(1)$. 考察线性椭圆型方程的狄立克雷问题:

$$L_\varepsilon[w] = f(x_1, x_2), \quad (x_1, x_2) \in \Omega; \quad w \Big|_{\partial\Omega} = 0 \quad (3.7)$$

若以 $C_{2,\alpha}(\bar{\Omega})$, ($0 < \alpha < 1$) 表示在 $\bar{\Omega}$ 上具有二阶连续偏导数和

$$|u|_{2,\alpha} = \sum_{h=0}^2 \sum_{|i|=h} S_{u,p} \Big|_{\bar{\Omega}} |D^{(i)}u| + \sum_{|i|=2} |D^{(i)}u|_{(\alpha),\Omega}$$

是有限值的函数空间, 其中

$$i = (i_1, i_2), \quad D^{(i)}u \equiv \frac{\partial^i u}{\partial x_1^{i_1} \partial x_2^{i_2}}, \quad |i| = i_1 + i_2,$$

$$|u|_{(\alpha),\Omega} = S_{u,p} \Big|_{p_1, p_2 \in \bar{\Omega}} \frac{|u(p_1) - u(p_2)|}{|p_1 - p_2|^\alpha},$$

则在假设 (H_3) 下成立^[10]

引理 3: 设边界 $\partial\Omega$ 是属于 $C_{2,\alpha}$ 类, $f(x_1, x_2) \in C_{0,\alpha}(\bar{\Omega})$, 则线性狄立克雷问题 (3.7) 存在唯一的解 $w \in C_{2,\alpha}(\bar{\Omega})$, 和

$$|w|_{2,\alpha} \leq e^{-1} K |f|_{0,\alpha} \quad (3.8)$$

其中 K 是与 ε 无关的常数.

再以 $C_{2,\alpha}^{(0)}(\bar{\Omega})$ 表示 $C_{2,\alpha}(\bar{\Omega})$ 中在 $\partial\Omega$ 取零值的函数所组成的子空间, 在 $C_{2,\alpha}^{(0)}(\bar{\Omega})$ 中定义算子方程:

$$u = T_\varepsilon[u]$$

其中

$$T_\varepsilon[u] = L\varepsilon^{-1} \left[\varepsilon_1^{\frac{3m-2}{2}} \Phi_m^*(x_1, x_2, \varepsilon_1) + R(u + \Psi_m) \right]$$

以 S_m 表示 $C_{2,\alpha}^{(0)}(\bar{\Omega})$ 中的球: $S_m = \left\{ u \in C_{2,\alpha}^{(0)}(\bar{\Omega}) \mid |u|_{2,\alpha} \leq \varepsilon_1^{\frac{3m-9}{2}} \right\}$, 有

引理 4: 设 $u \in S_m$, 则 $T_\varepsilon[u] \in S_m$.

证: 根据引理 3 有

$$|T_\varepsilon[u]|_{2,\alpha} \leq e^{-1} K \left(\varepsilon_1^{\frac{3m-2}{2}} |\Phi_m^*|_{0,\alpha} + |R(u + \Psi_m)|_{0,\alpha} \right)$$

$$\begin{aligned} \text{因 } |R(u + \Psi_m)|_{0,\alpha} &\leq e \sum_{i,j=1}^2 \left(\left| \frac{\partial^2 a_{i,j}(x_1, x_2, U_m + \theta_2(U_m + \theta_1(u + \Psi_m)))}{\partial u^2} \frac{\partial^2 U_m}{\partial x_i \partial x_j} \theta_1(u + \Psi_m)^2 \right|_{0,\alpha} \right. \\ &\quad \left. + \left| \frac{\partial a_{i,j}(x_1, x_2, U_m + \theta_1(u + \Psi_m))}{\partial u} \frac{\partial^2(u + \Psi_m)}{\partial x_i \partial x_j} (u + \Psi_m) \right|_{0,\alpha} \right) \\ &\quad + e \sum_{i=1}^2 \left(\left| \frac{\partial^2 a_{i,j}(x_1, x_2, U_m + \theta_2(U_m + \theta_1(u + \Psi_m)))}{\partial u^2} \frac{\partial U_m}{\partial x_i} \theta_1(u + \Psi_m)^2 \right|_{0,\alpha} \right. \end{aligned}$$

$$\begin{aligned}
& + \left| \frac{\partial a_i(x_1, x_2, U_m + \theta_1(u + \Psi_m))}{\partial u} \frac{\partial(u + \Psi_m)}{\partial x_i} (u + \Psi_m) \right|_{0, \alpha} \\
& + \left| \frac{\partial^2 a(x_1, x_2, U_m + \theta_2(U_m + \theta_1(u + \Psi_m)))}{\partial u^2} \right|_{0, \alpha} \\
& + \left| \frac{\partial^2 A(x_1, x_2, U_m + \theta_2(U_m + \theta_1(u + \Psi_m)))}{\partial u^2} \theta_1(u + \Psi_m)^2 \right|_{0, \alpha} \leq K_1 \varepsilon_1^{3m-9}, \quad (0 \leq \theta_1, \theta_2 \leq 1)
\end{aligned}$$

所以

$$|T_\varepsilon[u]|_{2, \alpha} \leq K_2 \varepsilon_1^{\frac{1}{2}} e_1^{\frac{3m-9}{2}}$$

当 ε_1 是充分小并使 $K_2 \varepsilon_1^{\frac{1}{2}} \leq 1$ 时则有 $T_\varepsilon[u] \in S_m$, 证毕.

引理 5: 若 $u_1 \in S_m$, $u_2 \in S_m$, 其中 $m \geq 6$, 则 $|T_\varepsilon[u_1] - T_\varepsilon[u_2]|_{2, \alpha} \leq r |u_1 - u_2|_{2, \alpha}$, r 是小于 1 的正数.

证: 根据引理 3 有

$$|T_\varepsilon[u_1] - T_\varepsilon[u_2]|_{2, \alpha} \leq \varepsilon^{-1} K |R(u_1 + \Psi_m) - R(u_2 + \Psi_m)|_{0, \alpha}$$

$$\begin{aligned}
\text{因 } R(u_1 + \Psi_m) - R(u_2 + \Psi_m) &= \varepsilon \sum_{i,j=1}^2 \left\{ a_{i,j}(x_1, x_2, U_m) \frac{\partial^2(u_1 - u_2)}{\partial x_i \partial x_j} \right. \\
&\quad - \frac{\partial^2 a_{i,j}(x_1, x_2, U_m + \theta_2(\dots))}{\partial u^2} [\Psi_m + u_2 + \theta_1(u_1 - u_2)] (u_1 - u_2) \frac{\partial^2 U_m}{\partial x_i \partial x_j} \\
&\quad - \frac{\partial a_{i,j}(x_1, x_2, U_m + \Psi_m + u_2 + \theta_1(u_1 - u_2))}{\partial u} (u_1 - u_2) \frac{\partial^2 \Psi_m}{\partial x_i \partial x_j} \\
&\quad \left. - \left(a_{i,j}(x_1, x_2, U_m + \Psi_m + u_1) \frac{\partial^2 u_1}{\partial x_i \partial x_j} - a_{i,j}(x_1, x_2, U_m + \Psi_m + u_2) \frac{\partial^2 u_2}{\partial x_i \partial x_j} \right) \right\} \\
&+ \varepsilon \sum_{i=1}^2 \left[a_i(x_1, x_2, U_m) \frac{\partial(u_1 - u_2)}{\partial x_i} - \frac{\partial a_i(x_1, x_2, U_m + \Psi_m + u_2 + \theta_1(u_1 - u_2))}{\partial u} \right. \\
&\quad \cdot (u_1 - u_2) \left(\frac{\partial U_m}{\partial x_i} + \frac{\partial \Psi_m}{\partial x_i} \right) + \frac{\partial a_i(x_1, x_2, U_m)}{\partial u} (u_1 - u_2) \frac{\partial U_m}{\partial x_i} \\
&\quad \left. - a_i(x_1, x_2, U_m + \Psi_m + u_1) \frac{\partial u_1}{\partial x_i} + a_i(x_1, x_2, U_m + \Psi_m + u_2) \frac{\partial u_2}{\partial x_i} \right] \\
&- \varepsilon \frac{\partial^2 a(x_1, x_2, U_m + \theta_2(\dots))}{\partial u^2} [\Psi_m + u_2 + \theta_1(u_1 - u_2)] (u_1 - u_2) \\
&+ \frac{\partial^2 A(x_1, x_2, U_m + \theta_2(\dots))}{\partial u^2} [\Psi_m + u_2 + \theta_1(u_1 - u_2)] (u_1 - u_2) \\
&+ \varepsilon a(x_1, x_2, U_m) (u_1 - u_2) \text{ 所以}
\end{aligned}$$

$$|T_\varepsilon[u_1] - T_\varepsilon[u_2]| \leq \varepsilon^{-1} K K_2 \varepsilon_1^{\frac{3m-9}{2}} |u_1 - u_2|_{2, \alpha}.$$

当 $m \geq 6$ 时, 可取 ε_1 充分小使 $\varepsilon^{-1} K K_2 \varepsilon_1^{\frac{3m-9}{2}} \leq r < 1$, 证毕.

从引理 4 和 5 知 T_ε 是 S_m 上的压缩算子, 所以算子方程(3.9)在 S_m 中存在唯一的解 u_0 , 得到

定理 5: 在假设 (H_1) — (H_3) 下, 当 ε 充分小时, 狄立克雷问题(2.0.1)—(2.0.2) 存在解 $u_\varepsilon \in C_{2,\alpha}(\bar{\Omega})$, 并且在球 S_m , ($m \geq 6$), 中是唯一的, 它的一致有效的渐近展开式是

$$u_\varepsilon = U_m + Z_m \quad (3.10)$$

其中 U_m 由(2.5.1)式给出, $|Z_m|_{2,\alpha} = O\left(\varepsilon_1^{\frac{3m-9}{2}}\right)$, ($m \geq 6$)

应用[1]中类似的方法可以免除条件“ $m \geq 6$ ”, 即有

定理 6: 在定理 5 的条件下, 解 $u_\varepsilon \in C_{2,\alpha}(\bar{\Omega})$ 在球 $S_m^{(0)} = \left\{ u \in C_0 \mid |u|_0 \leq \varepsilon_1^{\frac{3m+1}{2}} \right\}$ 中是唯一的, 并且在展开式(3.10)中成立 $|Z_m|_0 = O\left(\varepsilon_1^{\frac{3m+1}{2}}\right)$, ($m \geq 0$), 其中 $|\dots|_0$ 表示连续函数空间的范数.

证: 首先知道边值问题(3.5)—(3.6)的解 \tilde{Z}_m 在 $S_m^{(0)}$ 中是唯一的, 否则设另有一解 $Z_m^{(1)}$, 则有

$$L_\varepsilon[\tilde{Z}_m - Z_m^{(1)}] = R(\tilde{Z}_m + \Psi_m) - R(Z_m^{(1)} + \Psi_m)$$

根据引理 3 知 $|\tilde{Z}_m - Z_m^{(1)}|_{0,\alpha} \leq K_2 \varepsilon_1^{\frac{1}{2}} |\tilde{Z}_m - Z_m^{(1)}|_{2,\alpha}$, 当 ε_1 充分小并使 $K_2 \varepsilon_1^{\frac{1}{2}} < 1$ 时, 则导出矛盾. 从 \tilde{Z}_m 的唯一性可推出 Z_m 的唯一性.

作函数 $Z = U_{m+\varepsilon} - U_m + Z_{m+\varepsilon}$, 因 $|Z_{m+\varepsilon}|_0 = O\left(\varepsilon_1^{\frac{3m+9}{2}}\right)$ 又 $|U_{m+\varepsilon} - U_m|_0 = O\left(\varepsilon_1^{\frac{3m+1}{2}}\right)$, 所以 $|Z|_0 = O\left(\varepsilon_1^{\frac{3m+1}{2}}\right)$. 再可以验证 Z 和 Z_m 满足同一边值问题(3.2)—(3.3), 所以 $Z = Z_m$,

因此 $|Z_m|_0 = O\left(\varepsilon_1^{\frac{3m+1}{2}}\right)$, 定理证毕.

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On the Dirichlet Problem for a Quasilinear Elliptic Equation with a Small Parameter

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Abstract

The method of "boundary layer corrections" is developed to study the Dirichlet problem for a quasilinear elliptic equation in a bounded domain, when the degenerate equation has characteristics tangent to the boundary. The existence and uniqueness of solution have been proved. The uniformly valid asymptotic expansion of solution has been constructed.