

一类非线性奇异摄动自治微分系统的渐近解*

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摘要: 研究了一类广义 Lienard 奇异摄动系统.首先,求出了系统的退化解;其次,利用奇异摄动方法得到了系统的外部解,并用伸长变量方法,求得了系统的初始层校正项;最后,得到了系统解的任意次渐近解析展开式,并证明了解的一致有效性.该文所用的方法和理论,具有广泛的实际应用价值.

关键词: 伸长变量; 奇异摄动; 自治系统

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引 言

非线性问题自治微分系统广泛存在于物理学、力学、生态学、工程数学和其他应用科学的很多领域中.诸多学者在理论物理、应用力学、电路、生化系统等方面都作了一些研究和应用^[1-8].例如,对于鸭解轨线的非线性系统的探讨,在自治微分系统定性理论相应的实际问题中具有深远意义^[9-14].由于非线性自治微分系统通常不能用有限项的初等函数来表示它的精确解,所以需用近似的方法来得到其近似解析解.莫嘉琪、冯依虎等也曾经讨论了某些非线性反应扩散、孤波、激光脉冲、鸭解、生态和大气物理等相关问题^[15-27].本文利用微分系统的比较定理和摄动方法来求得一类广义 Lienard 自治微分系统的奇异摄动渐近解析解.

研究如下—类广义 Lienard 奇异摄动自治微分系统的初值问题:

$$\varepsilon \frac{dx}{dt} - (ax + by) = f(x, y), \quad t \in [0, T], \quad (1)$$

$$\varepsilon \frac{dy}{dt} - (cx + dy) = g(x, y), \quad t \in [0, T], \quad (2)$$

$$x(0) = \bar{x}, y(0) = \bar{y}, \quad (3)$$

其中 ε 为小的正参数, T 为足够大的正常数, $a, b, c, d, \bar{x}, \bar{y}$ 为常数, t 为自变量, $x, y \in D \subset R^2$ 为状态变量, D 为二维单通有限光滑凸域.

对广义 Lienard 奇异摄动自治系统初值问题(1)~(3),假设:

(H1) f, g 是关于其变量为充分光滑的函数;

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(H2) 存在一个正常数 δ , 成立

$$\max[f_x(X, Y) + f_y(X, Y), g_x(X, Y) + g_y(X, Y)] \geq \delta;$$

(H3) 存在正常数 $C_{ij}(i, j = 1, 2)$, 满足不等式

$$|f_x| \leq C_{11}, |f_y| \leq C_{12}, |g_x| \leq C_{21}, |g_y| \leq C_{22},$$

且矩阵 $\begin{pmatrix} a - C_{11} & b - C_{12} \\ c - C_{21} & d - C_{22} \end{pmatrix}$ 的特征根的实部小于零.

由上述假设知, 广义 Lienard 奇异摄动自治微分系统(1)、(2)的退化情形

$$ax + by = f(x, y), \quad (4)$$

$$cx + dy = g(x, y) \quad (5)$$

有如下解:

$$x = X_0(t), y = Y_0(t). \quad (6)$$

1 广义 Lienard 系统外部解

设广义 Lienard 奇异摄动自治微分系统初值问题(1)~(3)的外部解 (X, Y) 为

$$X(t) = \sum_{i=0}^{\infty} X_i(t) \varepsilon^i, Y(t) = \sum_{i=0}^{\infty} Y_i(t) \varepsilon^i. \quad (7)$$

将式(7)代入奇异摄动自治微分系统(1)、(2), 并按 ε 的幂级数展开且合并 ε 的同次幂的系数, 令 ε^0 的系数为 0, 即为退化系统(4)、(5). 于是它的解可由式(6)表示.

将式(7)代入奇异摄动自治微分系统(1)、(2), 由 ε^1 的系数为 0, 可得

$$(a + f_x(X_0, Y_0))X_1 + (b + f_y(X_0, Y_0))Y_1 = \frac{dX_0}{dt}, \quad (8)$$

$$(c + g_x(X_0, Y_0))X_1 + (d + g_y(X_0, Y_0))Y_1 = \frac{dY_0}{dt}. \quad (9)$$

显然, 上述微分系统(8)、(9)的解为

$$X_1(t) = \frac{\Delta_{11}}{\Delta}, Y_1(t) = \frac{\Delta_{12}}{\Delta}, \quad (10)$$

其中 $\Delta, \Delta_{11}, \Delta_{12}$ 分别为

$$\Delta = \begin{vmatrix} a + f_x(X_0, Y_0) & b + f_y(X_0, Y_0) \\ c + g_x(X_0, Y_0) & d + g_y(X_0, Y_0) \end{vmatrix},$$

$$\Delta_{11} = \begin{vmatrix} \frac{dX_0}{dt} & b + f_y(X_0, Y_0) \\ \frac{dY_0}{dt} & d + g_y(X_0, Y_0) \end{vmatrix}, \Delta_{12} = \begin{vmatrix} a + f_x(X_0, Y_0) & \frac{dX_0}{dt} \\ c + g_x(X_0, Y_0) & \frac{dY_0}{dt} \end{vmatrix}.$$

不妨再补充假设:

(H4) $\Delta \neq 0$.

同样, 将式(7)代入奇异摄动自治微分系统(1)、(2), 有

$$(a + f_x(X_0, Y_0))X_i + (b + f_y(X_0, Y_0))Y_i = \frac{dX_{i-1}}{dt} + F_i, \quad i = 2, 3, \dots, \quad (11)$$

$$(c + g_x(X_0, Y_0))X_i + (d + g_y(X_0, Y_0))Y_i = \frac{dX_{i-1}}{dt} + G_i, \quad i = 2, 3, \dots, \quad (12)$$

其中 $F_i, G_i (i = 2, 3, \dots)$ 为关于 i 逐次已知的函数, 它们分别为

$$F_i = \frac{1}{i!} \left[\frac{\partial^i}{\partial \varepsilon^i} f \left(\sum_{i=0}^{\infty} X_i(t) \varepsilon^i, \sum_{i=0}^{\infty} Y_i(t) \varepsilon^i \right) \right]_{\varepsilon=0} - [f_x(X_0, Y_0) X_i + f_y(X_0, Y_0) Y_i],$$

$$G_i = \frac{1}{i!} \left[\frac{\partial^i}{\partial \varepsilon^i} g \left(\sum_{i=0}^{\infty} X_i(t) \varepsilon^i, \sum_{i=0}^{\infty} Y_i(t) \varepsilon^i \right) \right]_{\varepsilon=0} - [g_x(X_0, Y_0) X_i + g_y(X_0, Y_0) Y_i].$$

于是微分系统(11)、(12)的解为

$$X_i(t) = \frac{\Delta_{1i}}{\Delta}, \quad Y_i(t) = \frac{\Delta_{2i}}{\Delta}, \quad i = 2, 3, \dots, \tag{13}$$

其中 $\Delta_{1i}, \Delta_{2i} (i = 2, 3, \dots)$ 分别为

$$\Delta_{1i} = \begin{vmatrix} \frac{dX_{i-1}}{dt} + F_i & b + f_y(X_0, Y_0) \\ \frac{dY_{i-1}}{dt} + G_i & d + g_y(X_0, Y_0) \end{vmatrix}, \quad \Delta_{2i} = \begin{vmatrix} a + f_x(X_0, Y_0) & \frac{dX_{i-1}}{dt} + F_i \\ c + g_x(X_0, Y_0) & \frac{dY_{i-1}}{dt} + G_i \end{vmatrix}.$$

2 自治系统初始层校正项

设广义 Liénard 奇异摄动自治系统初值问题(1)~(3)的解 (x, y) 为

$$x = X + \tilde{X}, \quad y = Y + \tilde{Y}, \tag{14}$$

其中 (X, Y) 为微分系统(1)~(3)的外部解, 而 (\tilde{X}, \tilde{Y}) 为相应的初始层校正项, 并设它们为

$$\tilde{X}(\tau) = \sum_{i=0}^{\infty} \tilde{X}_i(\tau) \varepsilon^i, \quad \tilde{Y}(\tau) = \sum_{i=0}^{\infty} \tilde{Y}_i(\tau) \varepsilon^i, \tag{15}$$

这里 τ 为伸长变量: $\tau = t/\varepsilon$.

将式(15)代入微分系统初值问题(1)~(3), 得

$$\frac{d\tilde{X}}{d\tau} - (a\tilde{X} + b\tilde{Y}) = f(X + \tilde{X}, Y + \tilde{Y}) - f(X, Y), \tag{16}$$

$$\frac{d\tilde{Y}}{d\tau} - (c\tilde{X} + d\tilde{Y}) = g(X + \tilde{X}, Y + \tilde{Y}) - g(X, Y), \tag{17}$$

$$\tilde{X}(0) = \bar{x} - X(0), \quad \tilde{Y}(0) = \bar{y} - Y(0). \tag{18}$$

再将式(15)代入式(16)~(18), 按 ε 的幂级数展开, 合并 ε 各同次幂的系数, 由 ε^0 的系数为 0, 得

$$\frac{d\tilde{X}_0}{d\tau} - (a\tilde{X}_0 + b\tilde{Y}_0) = f(X_0 + \tilde{X}_0, Y_0 + \tilde{Y}_0) - f(X_0, Y_0), \tag{19}$$

$$\frac{d\tilde{Y}_0}{d\tau} - (c\tilde{X}_0 + d\tilde{Y}_0) = g(X_0 + \tilde{X}_0, Y_0 + \tilde{Y}_0) - g(X_0, Y_0), \tag{20}$$

$$\tilde{X}_0(0) = \bar{x} - X_0(0), \quad \tilde{Y}_0(0) = \bar{y} - Y_0(0). \tag{21}$$

由假设知, 问题(19)~(21)有解 $(\tilde{X}_0(\tau), \tilde{Y}_0(\tau))$.

将式(15)代入微分系统(16)~(18), 由 ε^1 的系数为 0, 得

$$\frac{d\tilde{X}_1}{d\tau} - (a\tilde{X}_1 + b\tilde{Y}_1) = f_x(\bar{x}, \bar{y})\tilde{X}_1 + f_y(\bar{x}, \bar{y})\tilde{Y}_1, \tag{22}$$

$$\frac{d\tilde{Y}_1}{d\tau} - (c\tilde{X}_1 + d\tilde{Y}_1) = g_x(\bar{x}, \bar{y})\tilde{X}_1 + g_y(\bar{x}, \bar{y})\tilde{Y}_1, \tag{23}$$

$$\tilde{X}_1(0) = -X_1(0), \quad \tilde{Y}_1(0) = -Y_1(0). \quad (24)$$

不难得到线性微分系统初值问题(22)~(24)的解为

$$\tilde{X}_1(\tau) = -X_1(0) \exp(\lambda_1 \tau), \quad (25)$$

$$\tilde{Y}_1(\tau) = -Y_1(0) \exp(\lambda_2 \tau), \quad (26)$$

其中 $\lambda_i (i = 1, 2)$ 为矩阵

$$\begin{pmatrix} a - f_x(\bar{x}, \bar{y}) & b - f_y(\bar{x}, \bar{y}) \\ c - g_x(\bar{x}, \bar{y}) & d - g_y(\bar{x}, \bar{y}) \end{pmatrix}$$

的特征根。

将式(15)代入微分系统(16)~(18),由各 $\varepsilon^i (i = 2, 3, \dots)$ 的系数为0,得

$$\frac{d\tilde{X}_i}{d\tau} - (a\tilde{X}_i + b\tilde{Y}_i) = f_x(\bar{x}, \bar{y})\tilde{X}_i + f_y(\bar{x}, \bar{y})\tilde{Y}_i + \tilde{F}_i, \quad i = 2, 3, \dots, \quad (27)$$

$$\frac{d\tilde{Y}_i}{d\tau} - (c\tilde{X}_i + d\tilde{Y}_i) = g_x(\bar{x}, \bar{y})\tilde{X}_i + g_y(\bar{x}, \bar{y})\tilde{Y}_i + \tilde{G}_i, \quad i = 2, 3, \dots, \quad (28)$$

$$\tilde{X}_i(0) = -X_i(0), \quad \tilde{Y}_i(0) = -Y_i(0), \quad (29)$$

其中 $\tilde{F}_i, \tilde{G}_i (i = 2, 3, \dots)$ 为关于 i 逐次已知的函数,它们分别为

$$\begin{aligned} \tilde{F}_i &= \left[\frac{\partial^i}{\partial \varepsilon^i} \left(f \left(\sum_{i=0}^{\infty} (X_i(t) + \tilde{X}_i(\tau)) \varepsilon^i, \sum_{i=0}^{\infty} (Y_i(t) + \tilde{Y}_i(\tau)) \varepsilon^i \right) \right) - \right. \\ &\quad \left. f \left(\sum_{i=0}^{\infty} X_i(t) \varepsilon^i, \sum_{i=0}^{\infty} Y_i(t) \varepsilon^i \right) \right]_{\varepsilon=0} - f_x(\bar{x}, \bar{y})\tilde{X}_i + f_y(\bar{x}, \bar{y})\tilde{Y}_i, \\ \tilde{G}_i &= \left[\frac{\partial^i}{\partial \varepsilon^i} \left(g \left[\sum_{i=0}^{\infty} (X_i(t) + \tilde{X}_i(\tau)) \varepsilon^i, \sum_{i=0}^{\infty} (Y_i(t) + \tilde{Y}_i(\tau)) \varepsilon^i \right] \right) - \right. \\ &\quad \left. g \left(\sum_{i=0}^{\infty} X_i(t) \varepsilon^i, \sum_{i=0}^{\infty} Y_i(t) \varepsilon^i \right) \right]_{\varepsilon=0} - g_x(\bar{x}, \bar{y})\tilde{X}_i + g_y(\bar{x}, \bar{y})\tilde{Y}_i. \end{aligned}$$

因此线性系统初值问题(27)~(29)的解为

$$\tilde{X}_i(\tau) = -X_i(0) \int_0^\tau \tilde{F}_i(\tilde{X}_j(\tau_1), \tilde{Y}_j(\tau_1)) \exp(\lambda_1(\tau - \tau_1)) d\tau_1, \quad i = 2, 3, \dots, \quad (30)$$

$$\tilde{Y}_i(\tau) = -Y_i(0) \int_0^\tau \tilde{G}_i(\tilde{X}_j(\tau_1), \tilde{Y}_j(\tau_1)) \exp(\lambda_2(\tau - \tau_1)) d\tau_1, \quad i = 2, 3, \dots. \quad (31)$$

由假设还不难知道,得到的初始层校正项具有如下负指数幂的性态:

$$\begin{aligned} \tilde{X}_i(\tau) &= O(\exp(-k_i \tau)) = O\left(\exp\left(-k_i \frac{t}{\varepsilon}\right)\right), \\ \tau &= \frac{t}{\varepsilon}, \quad t \in [0, T], \quad 0 < \varepsilon \ll 1, \end{aligned} \quad (32)$$

$$\begin{aligned} \tilde{Y}_i(\tau) &= O(\exp(-k_i \tau)) = O\left(\exp\left(-k_i \frac{t}{\varepsilon}\right)\right), \\ \tau &= \frac{t}{\varepsilon}, \quad t \in [0, T], \quad 0 < \varepsilon \ll 1, \end{aligned} \quad (33)$$

其中 $k_i (i = 1, 2, \dots)$ 为适当的正常数。

由此,便得到了广义 Lienard 奇异摄动自治微分系统初值问题(1)~(3)的解 (x, y) 的渐近展开式:

$$x(t) = \sum_{i=0}^{\infty} \left[X_i(t) + \tilde{X}_i\left(\frac{t}{\varepsilon}\right) \right] \varepsilon^i, \quad t \in [0, T], 0 < \varepsilon \ll 1, \quad (34)$$

$$y(t) = \sum_{i=0}^{\infty} \left[Y_i(t) + \tilde{Y}_i\left(\frac{t}{\varepsilon}\right) \right] \varepsilon^i, \quad t \in [0, T], 0 < \varepsilon \ll 1. \quad (35)$$

3 比较定理

定义 1 设有函数 $\bar{x}(t), \underline{x}(t), \bar{y}(t), \underline{y}(t)$ 在 $t \in [0, T]$ 上为无限光滑的函数, 使得 $\underline{x}(t) \leq x(t) \leq \bar{x}(t), \underline{y}(t) \leq y(t) \leq \bar{y}(t)$, 并成立

$$\varepsilon \frac{dx}{dt} - (a\underline{x} + b\underline{y}) - f(\underline{x}, \underline{y}) \leq 0, \quad \varepsilon \frac{dy}{dt} - (c\underline{x} + d\underline{y}) = g(\underline{x}, \underline{y}) \leq 0, \quad (36)$$

$$\varepsilon \frac{d\bar{x}}{dt} - (a\bar{x} + b\bar{y}) - f(\bar{x}, \bar{y}) \geq 0, \quad \varepsilon \frac{d\bar{y}}{dt} - (c\bar{x} + d\bar{y}) = g(\bar{x}, \bar{y}) \geq 0, \quad (37)$$

$$\underline{x}(0) \leq \bar{x} \leq \bar{x}(0), \quad \underline{y}(0) \leq \bar{y} \leq \bar{y}(0), \quad (38)$$

则 $(\underline{x}(t), \underline{y}(t))$ 和 $(\bar{x}(t), \bar{y}(t))$ 分别称广义 Lienard 奇异摄动自治微分系统初值问题(1)~(3)的下解和上解.

现证如下比较定理.

定理 1 在假设(H1)~(H4)下, 当 $\forall \varepsilon \in (0, \varepsilon_0]$ 时(ε_0 为正常数), 若广义 Lienard 奇异摄动自治微分系统初值问题(1)~(3)有一组下解 $(\underline{x}(t), \underline{y}(t))$ 和一组上解 $(\bar{x}(t), \bar{y}(t))$, 则广义 Lienard 奇异摄动自治系统初值问题(1)~(3)存在一组解 $(x(t), y(t))$, 并且成立

$$\underline{x}(t) \leq x(t) \leq \bar{x}(t), \quad \underline{y}(t) \leq y(t) \leq \bar{y}(t), \quad t \in [0, T].$$

证明 设 $(\bar{x}^0(t), \bar{y}^0(t))$ 为一组初始迭代. 首先由下列线性微分系统构造一组序列 $\{\bar{x}^j(t), \bar{y}^j(t)\}$:

$$\varepsilon \frac{d\bar{x}^j}{dt} - (a\bar{x}^j + b\bar{y}^j) + N\bar{x}^j = N\bar{x}^{j-1} + f(\bar{x}^{j-1}, \bar{y}^{j-1}), \quad t \in [0, T],$$

$$\varepsilon \frac{d\bar{y}^j}{dt} - (c\bar{x}^j + d\bar{y}^j) + N\bar{y}^j = N\bar{y}^{j-1} + g(\bar{x}^{j-1}, \bar{y}^{j-1}), \quad t \in [0, T],$$

$$\bar{x}(0) = \bar{x}, \quad \bar{y}(0) = \bar{y}.$$

这里 N 为足够大的正常数, 取 $\bar{u}_0 = \bar{x}^0 - \bar{x}^1, \bar{v}_0 = \bar{y}^0 - \bar{y}^1$, 则由微分系统(36)~(38)知

$$\varepsilon \frac{d\bar{u}_0}{dt} - (a\bar{u}_0 + b\bar{v}_0) + N\bar{u}_0 = N(\bar{u}_0 - \bar{u}_0) + f(\bar{u}_0, \bar{v}_0) - f(\bar{u}_0, \bar{v}_0) = 0,$$

$$\varepsilon \frac{d\bar{v}_0}{dt} - (c\bar{u}_0 + d\bar{v}_0) + N\bar{v}_0 = N(\bar{v}_0 - \bar{v}_0) + g(\bar{u}_0, \bar{v}_0) - g(\bar{u}_0, \bar{v}_0) = 0,$$

$$\bar{u}_0(0) = 0, \quad \bar{v}_0(0) = 0.$$

因此 $\bar{u}_0 \geq 0, \bar{v}_0 \geq 0$, 即 $\bar{x}^0(t) \geq \bar{x}^1(t), \bar{y}^0(t) \geq \bar{y}^1(t)$.

取 $\bar{u}_{j-1} = \bar{x}^{j-1} - \bar{x}^j, \bar{v}_{j-1} = \bar{y}^{j-1} - \bar{y}^j (j = 2, 3, \dots)$, 则由微分系统(36)~(38)知

$$\varepsilon \frac{d\bar{u}_{j-1}}{dt} - (a\bar{u}_{j-1} + b\bar{v}_{j-1}) + N\bar{u}_{j-1} =$$

$$N(\bar{u}_{j-2} - \bar{u}_{j-1}) + f(\bar{u}_{j-1}, \bar{v}_{j-1}) - f(\bar{u}_{j-2}, \bar{v}_{j-2}) \geq 0,$$

$$\begin{aligned} \varepsilon \frac{d\bar{v}_{j-1}}{dt} - (c\bar{u}_{j-1} + d\bar{v}_{j-1}) + N\bar{v}_{j-1} = \\ N(\bar{v}_{j-2} - \bar{v}_{j-1}) + g(\bar{u}_{j-1}, \bar{v}_{j-1}) - g(\bar{u}_{j-2}, \bar{v}_{j-2}) \geq 0, \\ \bar{u}_{j-1}(0) = 0, \bar{v}_{j-1}(0) = 0. \end{aligned}$$

因此 $\bar{u}_{j-1} \geq 0, \bar{v}_{j-1} \geq 0$, 即

$$\bar{x}^{j-1}(t) \geq \underline{x}^j(t), \bar{y}^{j-1}(t) \geq \underline{y}^j(t), \quad j = 2, 3, \dots.$$

类似地, 可构造序列 $(\underline{x}^j(t), \underline{y}^j(t))$, 得

$$\underline{x}^j(t) \geq \bar{x}^{j-1}(t), \underline{y}^j(t) \geq \bar{y}^{j-1}(t), \quad j = 2, 3, \dots.$$

现证明

$$\bar{x}^j(t) \geq \underline{x}^j(t), \bar{y}^j(t) \geq \underline{y}^j(t), \quad j = 1, 2, \dots.$$

令 $\tilde{u}_j = \bar{x}^j(t) - \underline{x}^j(t), \tilde{v}_j = \bar{y}^j(t) - \underline{y}^j(t)$, 于是有

$$\begin{aligned} \varepsilon \frac{d\tilde{u}_j}{dt} - (a\tilde{u}_j + b\tilde{v}_j) + N\tilde{u}_j = \\ N(\tilde{u}_{j-1} - \tilde{u}_j) + f(\tilde{u}_j, \tilde{v}_j) - f(\tilde{u}_{j-1}, \tilde{v}_{j-1}) \geq 0, \\ \varepsilon \frac{d\tilde{v}_j}{dt} - (c\tilde{u}_j + d\tilde{v}_j) + N\tilde{v}_j = \\ N(\tilde{v}_{j-1} - \tilde{v}_j) + g(\tilde{u}_j, \tilde{v}_j) - g(\tilde{u}_{j-1}, \tilde{v}_{j-1}) \geq 0, \\ \tilde{u}_j(0) = 0, \tilde{v}_j(0) = 0. \end{aligned}$$

因此 $\tilde{u}_j \geq 0, \tilde{v}_j \geq 0$, 即

$$\bar{x}^j(t) \geq \underline{x}^j(t), \bar{y}^j(t) \geq \underline{y}^j(t), \quad j = 1, 2, \dots.$$

由上述的结果, 便有

$$\begin{aligned} \underline{x}^0(t) \leq \underline{x}^1(t) \leq \dots \leq \underline{x}^j(t) \leq \dots \leq \bar{x}^j(t) \leq \dots \leq \bar{x}^1(t) \leq \bar{x}^0(t), \quad t \in [0, T], \\ \underline{y}^0(t) \leq \underline{y}^1(t) \leq \dots \leq \underline{y}^j(t) \leq \dots \leq \bar{y}^j(t) \leq \dots \leq \bar{y}^1(t) \leq \bar{y}^0(t), \quad t \in [0, T]. \end{aligned}$$

再由假设, 有

$$\lim_{j \rightarrow \infty} \underline{x}^j(t) = \lim_{j \rightarrow \infty} \bar{x}^j(t) = x(t), \quad \lim_{j \rightarrow \infty} \underline{y}^j(t) = \lim_{j \rightarrow \infty} \bar{y}^j(t) = y(t), \quad t \in [0, T].$$

即广义 Lienard 奇异摄动自治微分系统初值问题(1)~(3)存在一组解 $(x(t), y(t))$, 并成立 $\underline{x}(t) \leq x(t) \leq \bar{x}(t), \underline{y}(t) \leq y(t) \leq \bar{y}(t), t \in [0, T]$. 定理 1 证毕.

4 解的一致有效性

定理 2 广义 Lienard 奇异摄动自治微分系统初值问题(1)~(3), 在假设(H1)~(H4)下, 存在一组解 $(x(t), y(t))$, 并在 $t \in [0, T]$ 上成立一致有效的渐近展开式(34)、(35).

证明 首先, 构造两组辅助函数 $(\alpha_i, \beta_i) (i = 1, 2)$:

$$\alpha_i = Z_{im} - r\varepsilon^{m+1}, \quad \beta_i = Z_{im} + r\varepsilon^{m+1}, \quad i = 1, 2, \quad (39)$$

这里 r 为一个足够大的正常数, 它将在下面确定, m 为任意大的正整数, 而

$$Z_{1m} = \sum_{i=0}^m \left[X_i(t) + \tilde{X}_i\left(\frac{t}{\varepsilon}\right) \right] \varepsilon^i, \quad Z_{2m} = \sum_{i=0}^m \left[Y_i(t) + \tilde{Y}_i\left(\frac{t}{\varepsilon}\right) \right] \varepsilon^i.$$

显然, 由辅助函数式(39)不难看出

$$\alpha_i(t) \leq \beta_i(t), \quad i = 1, 2, t \in [0, T], \quad (40)$$

$$\alpha_1(0) \leq \bar{x} \leq \beta_1(0), \alpha_2(0) \leq \bar{y} \leq \beta_1(0). \tag{41}$$

现证明

$$\varepsilon \frac{d\alpha_1}{dt} - (a\alpha_1 + b\alpha_2) - f(\alpha_1, \alpha_2) \leq 0, \tag{42}$$

$$\varepsilon \frac{d\alpha_2}{dt} - (c\alpha_1 + d\alpha_2) - g(\alpha_1, \alpha_2) \leq 0, \tag{43}$$

$$\varepsilon \frac{d\beta_1}{dt} - (a\beta_1 + b\beta_2) - f(\beta_1, \beta_2) \geq 0, \tag{44}$$

$$\varepsilon \frac{d\beta_2}{dt} - (c\beta_1 + d\beta_2) - g(\beta_1, \beta_2) \geq 0. \tag{45}$$

事实上,由辅助函数(39),存在一组正常数 $M_i(i = 1, 2)$,有

$$\begin{aligned} &\varepsilon \frac{d\alpha_1}{dt} - (a\alpha_1 + b\alpha_2) - f(\alpha_1, \alpha_2) = \\ &\varepsilon \frac{dZ_{1m}}{dt_1} - (aZ_{1m} + bZ_{2m}) - f(Z_{1m}, Z_{2m}) - \\ &[f(Z_{1m} - r\varepsilon^{m+1}, Z_{2m} - r\varepsilon^{m+1}) - f(Z_{1m}, Z_{2m})] \leq \\ &[aX_0 + bY_0 - f(X_0, Y_0)] + \sum_{j=1}^m \left[\frac{\Delta_{li}}{\Delta} \right] \varepsilon^j + \\ &\left[\frac{d\tilde{X}_0}{d\tau} - (a\tilde{X}_0 + b\tilde{Y}_0) - f(X_0 + \tilde{X}_0, Y_0 + \tilde{Y}_0) + f(X_0, Y_0) \right] + \\ &\sum_{j=1}^m \left[- (a + f_x(X_0, Y_0))X_j - (b + f_y(X_0, Y_0))Y_j + \frac{dX_{j-1}}{dt} - F_j \right] \varepsilon^j - \\ &(f_x(Z_{1m}, Z_{2m}) + f_y(Z_{1m}, Z_{2m})r + M)\varepsilon^{m+1} \leq (M - r\delta)\varepsilon^{m+1}. \end{aligned}$$

选取 $r \geq M/\delta$, 这时不等式(42)成立.

用同样的方法可以证明不等式(43)~(45).

由式(40)~(45)和定理 1, 广义 Lienard 奇异摄动自治微分系统初值问题(1)~(3)存在一组解 $(x(t), y(t))$, 使得

$$\alpha_1(t) \leq x(t) \leq \beta_1(t), \alpha_2(t) \leq y(t) \leq \beta_2(t), \quad t \in [0, T].$$

再由式(39)知, 解 $(x(t), y(t))$ 在 $t \in [0, T]$ 上成立一致有效的渐近展开式(34)、(35). 定理 2 证毕.

5 结 论

广义 Lienard 奇异摄动自治微分系统在连续介质力学、凝聚态物理、应用电路、反应扩散等方面都有重要的应用,是典型的非线性微分系统.对它的研究和求解具有很大的实用价值.利用比较定理的理论并结合奇异摄动方法来求得问题的渐近解析解,可以继续利用解析的方法和运算来进一步深入地探讨相应实际问题的解,能够更加深入地了解相关物理量的解析性态.因此对它的研究具有很重要的意义,弥补了单纯用数值模拟方法得到的解的不足.

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Asymptotic Solution to a Class of Nonlinear Singular Perturbation Autonomous Differential Systems

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Abstract: A class of generalized Lienard singular perturbation systems were considered. Firstly, the reduced solution to the system was obtained. Next, the outer solution was constructed by means of the singular perturbation method. Then, a stretch variable was introduced and the initial layer corrective term was found. Finally, the arbitrary-order asymptotic analytic expansion of the system solution was given and the uniform validity of the solution was proved. The proposed method with the basic theory has wide application values.

Key words: stretch variable; singular perturbation; autonomous system

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