

一类高阶非线性奇异扰动 非局部稳态系统 Robin 问题*

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摘要: 讨论了一类高阶非线性积分-微分奇异扰动系统稳态 Robin 问题. 首先, 建立了高阶非线性非局部微分系统解的微分不等式理论. 然后, 构造了问题的外部解, 并利用局部坐标系求得了边界层校正项, 从而得到了解的形式渐近表示式. 最后, 利用微分不等式理论, 证明了解的渐近表示式的一致有效性.

关键词: 奇异扰动; 稳态; 非局部

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引 言

当今非线性奇异扰动问题已被十分注重^[1], 对奇异扰动渐近方法的研讨也已广泛深入. 定性和定量地讨论非线性奇异扰动问题有很多渐近的近似方法, 并且也在被不断地改进和更新. 非线性奇异扰动问题, 在自然学科的研究中, 例如在量子物理、大气物理、生态环境、流行性病传播、孤立子等方面都有很多的应用. 对非线性方程奇异扰动模型求渐近解也引起了科学工作者们的关注, 成为了当今热门的研究课题. 如 Papageorgiou 和 Winkert^[2]、Daraghme^[3]、Golovaty^[4]、Koshkin 和 Jovanovic^[5]、Salathiel 等^[6]以及 Amtontsev 和 Kuznetsov^[7]都已做了富有成果的工作.

在自然界中, 有很多对局部区域物理量的研究有时还要依赖于在整体区域中的数据, 对这类问题的讨论就属于非局部问题模型的研究. 利用非线性微分不等式等方法^[8-9], 笔者也做了某些奇异扰动的问题研究^[10-21]. 本文提出了一类非线性非局部积分-微分系统的稳态奇异扰动边值问题, 利用改进的奇异扰动理论和微分不等式、多重尺度变量等方法得到了相应模型一致有效的渐近解.

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今考虑如下 $2n$ 阶非线性非局部积分-微分奇异扰动系统稳态 Robin 问题:

$$\mu^{2n} L_i^n w_i + T_i w_i = f_i(x, \mu w), \quad i = 1, 2, \dots, N, x \in \Omega, \quad (1)$$

$$B_j^i w_i = g_{ji}(x), \quad j = 1, 2, \dots, n, i = 1, 2, \dots, N, x \in \partial\Omega, \quad (2)$$

其中 μ 为正的小参数,

$$x = (x_1, x_2, \dots, x_M), w = (w_1, w_2, \dots, w_N), Tw = (T_1 w_1, T_2 w_2, \dots, T_N w_N),$$

$$L_i = \left[\sum_{j,k=1}^M a_{jk}^i(x) \frac{\partial^2}{\partial x_j \partial x_k} + \sum_{j=1}^M b_j^i(x) \frac{\partial}{\partial x_j} \right], B_i = \frac{\partial}{\partial \bar{n}} + b_i(x),$$

$$T_i w_i = \int_{\Omega} K_i(x, y) w_i(y) dy, \quad x \in \Omega.$$

而 Ω 为 R^M 中的有界区域, $\partial\Omega$ 为 Ω 的光滑边界, $\partial/\partial\bar{n}$ 为 $\partial\Omega$ 上的外法向导数, $b_i(x) > 0$. 积分算子 T_i 的核 K_i 是 Hölder 连续函数.

定义 1 设在 $\bar{\Omega}$ 中, $\bar{w}_i \geq \underline{w}_i (i = 1, 2, \dots, N)$, 且

$$\mu^{2n} L_i^n \underline{w}_i + T_i \underline{w}_i - f_i(x, \mu \underline{w}) \leq 0 \leq \mu^{2n} L_i^n \bar{w}_i + T_i \bar{w}_i - f_i(x, \mu \bar{w}), \quad x \in \Omega,$$

$$B_j^i \underline{w}_i - g_{ji}(x) \leq 0 \leq B_j^i \bar{w}_i - g_{ji}(x), \quad j = 1, 2, \dots, n, x \in \partial\Omega$$

成立, 则分别称函数 $\bar{w} = (\bar{w}_1, \bar{w}_2, \dots, \bar{w}_N)$ 和 $\underline{w} = (\underline{w}_1, \underline{w}_2, \dots, \underline{w}_N)$ 为 $2n$ 阶非线性非局部积分-微分奇异扰动系统稳态 Robin 问题 (1)、(2) 的上解和下解.

我们做如下假设:

(H1) L_i 是在 $\bar{\Omega}$ 上的一致椭圆型算子, L_i 和 B_i 的系数: a_{jk}^i, b_j^i, b_i 以及 $f_i (i = 1, 2, \dots, N)$ 是关于它们的变量为充分光滑的函数, 且 $a_{MM}^i > 0$.

(H2) 对于每个 $i = 1, 2, \dots, N$, 有一组上、下解 $[\bar{w}, \underline{w}]$, 存在正常数 c_i 使得

$$f_i(x, \mu \bar{w}) - f_i(x, \mu \underline{w}) + c_i(\bar{w}_i - \underline{w}_i) \geq 0, \quad i = 1, 2, \dots, N, x \in \bar{\Omega}.$$

1 建立微分不等式

设 $w^0 \equiv (w_1^0, w_2^0, \dots, w_N^0)$ 是在 $x \in \bar{\Omega}$ 上的一个函数, $\{w^m\}$ 是一个序列, 其中 $w^m = (w_1^m, w_2^m, \dots, w_N^m) (m = 1, 2, \dots)$ 为如下线性 Robin 边值问题的解:

$$\mu^{2n} L_i^n w_i^m + T_i w_i^m + c_i w_i^m = c_i w_i^{m-1} + f_i(x, \mu w^{m-1}), \quad i = 1, 2, \dots, N, x \in \Omega, \quad (3)$$

$$B_j^i w_i^m = g_{ji}(x), \quad j = 1, 2, \dots, n, i = 1, 2, \dots, N, x \in \partial\Omega. \quad (4)$$

现有如下定理.

定理 1 在假设 (H1)、(H2) 下, 设 $\bar{w}^0 = \bar{w}, \underline{w}^0 = \underline{w}$, 由问题 (3)、(4) 给出的序列 $\{\bar{w}^m\}$ 和 $\{\underline{w}^m\}$, 它们有如下性质:

$$\underline{w}_i = \underline{w}_i^0 \leq \underline{w}_i^1 \leq \dots \leq \underline{w}_i^m \leq \dots \leq \bar{w}_i^m \leq \dots \leq \bar{w}_i^1 \leq \bar{w}_i^0 = \bar{w},$$

$$i = 1, 2, \dots, N, x \in \bar{\Omega}_i. \quad (5)$$

证明 设 $\bar{v}_i^0 = \bar{w}_i^0 - \bar{w}_i^1 \in \bar{\Omega}_i, i = 1, 2, \dots, N$. 于是有

$$\mu^{2n} L_i^n \bar{v}_i^0 + T_i \bar{v}_i^0 + c_i \bar{v}_i^0 = \mu^{2n} L_i^n (\bar{w}_i^0 - \bar{w}_i^1) + T_i (\bar{w}_i^0 - \bar{w}_i^1) + c_i (\bar{w}_i^0 - \bar{w}_i^1) =$$

$$c_i (\bar{w}_i^0 - \bar{w}_i^1) + f_i(x, \mu \bar{w}_i^0) - f_i(x, \mu \bar{w}_i^1) \geq 0, \quad i = 1, 2, \dots, N, x \in \Omega,$$

$$B_j^i \bar{v}_i^0 = B_j^i (\bar{w}_i^0 - \bar{w}_i^1) = 0, \quad j = 1, 2, \dots, n, i = 1, 2, \dots, N, x \in \partial\Omega.$$

由积分-微分系统的极值原理^[1-2], 在 $\bar{\Omega}$ 中, $\bar{v}_i^0 \geq 0$, 即

$$\bar{w}_i^1 \leq \bar{w}_i^0, \quad i = 1, 2, \dots, N, x \in \bar{\Omega}.$$

同样可得

$$\underline{w}_i^1 \geq \underline{w}_i^0, \quad i = 1, 2, \dots, N, x \in \bar{\Omega}.$$

再设 $v_i^1 = \bar{w}_i^1 - \underline{w}_i^1, i = 1, 2, \dots, N$, 则有

$$\begin{aligned} \mu^{2n} L_i^n v_i^1 + T_i v_i^1 + c_i v_i^1 &= r^{2n} L_i^n (\bar{w}_i^1 - \underline{w}_i^1) + T_i (\bar{w}_i^1 - \underline{w}_i^1) + c_i (\bar{w}_i^1 - \underline{w}_i^1) = \\ &= (c_i \bar{w}_i^0 + f_i(x, \mu \bar{w}^0)) - (c_i \underline{w}_i^0 + f_i(x, \mu \underline{w}^0)) \geq 0, \quad i = 1, 2, \dots, N, x \in \Omega, \\ B_i^j v_i^1 &= 0, \quad j = 1, 2, \dots, n, i = 1, 2, \dots, N, x \in \partial\Omega. \end{aligned}$$

故有 $\bar{w}_i^1 \geq \underline{w}_i^1, i = 1, 2, \dots, N$.

这时便有

$$\underline{w}_i^0 \leq \underline{w}_i^1 \leq \bar{w}_i^1 \leq \bar{w}_i^0, \quad i = 1, 2, \dots, N, x \in \bar{\Omega}.$$

再由归纳法, 可得式(5)成立, 定理 1 证毕.

由定理 1 不难得知, 如下非局部积分-微分奇异扰动系统 Robin 问题(1)、(2)解的存在性定理.

定理 2 在假设(H1)、(H2)下, 设 \bar{w}, \underline{w} 为问题(1)、(2)的一对上下解, 则 $2n$ 阶非线性非局部积分-微分奇异扰动系统稳态 Robin 问题(1)、(2)存在一组解 $w^* = (w_1^*, w_2^*, \dots, w_N^*)$.

2 构造外部解

设 $2n$ 阶非线性非局部奇异扰动稳态系统 Robin 问题(1)、(2)的外部解 $Z = (Z_1, Z_2, \dots, Z_N)$ 为

$$Z_i = \sum_{s=0}^{\infty} z_{is}(x) \mu^s, \quad i = 1, 2, \dots, N, x \in \bar{\Omega}. \quad (6)$$

将式(6)代入奇异扰动稳态系统(1), 按 μ 的幂展开, 依次可得

$$T_i z_{i0} = f_i(x, 0), \quad i = 1, 2, \dots, N, x \in \Omega, \quad (7)$$

$$T_i z_{is} = F_{is}, \quad i = 1, 2, \dots, N, s = 1, 2, \dots, \quad (8)$$

其中

$$F_{is} = \left[\frac{1}{s!} \frac{\partial^s}{\partial \mu^s} \left[f_i \left(x, \sum_{t=0}^{\infty} z_{it}(x) \mu^{t+1} \right) \right] - \left[\mathcal{E}^{2n} L_i^n \left(\sum_{t=0}^{\infty} z_{it}(x) \mu^t \right) \right] \right]_{\mu=0},$$

$$i = 1, 2, \dots, N, s = 1, 2, \dots.$$

它们是逐次已知的函数.

由式(7)可得

$$\int_{\Omega} K_i(x, y) z_{i0}(y) dy = f_i(x, 0), \quad i = 1, 2, \dots, N, x \in \Omega. \quad (9)$$

积分系统(9)可以得到一组解 $z_{i0}(x), i = 1, 2, \dots, N$.

由式(8)可得

$$\int_{\Omega} K_i(x, y) z_{is}(y) dy = F_{is}, \quad i = 1, 2, \dots, N, s = 1, 2, \dots, x \in \Omega. \quad (10)$$

同样地, 由 Fredholm 积分系统(10)可以依次得到解 $z_{is}(x), i = 1, 2, \dots, N, s = 1, 2, \dots$.

将得到的 $z_{is}(x), i = 1, 2, \dots, N, s = 0, 1, 2, \dots$ 代入式(6), 便得到 $2n$ 阶非线性非局部奇异扰动稳态系统的外部解 $Z = (Z_1, Z_2, \dots, Z_N)$. 但是微分-积分稳态系统的外部解 Z 未必满足

Robin 边界条件(2).故尚需求出边界层校正项 V .

3 构造边界层校正

在 $\partial\Omega$ 的邻域内建立局部的坐标系 (ρ, θ) . 设它在 $\partial\Omega$ 的邻域内的每一点 Q 的坐标 $\rho (\leq d)$ 为点 Q 到 $\partial\Omega$ 的距离, 其中 d 为足够小的正常数, 使得在 $\partial\Omega$ 上的每点的内法线在邻域 $0 \leq \rho \leq d$ 内互不相交. 而 $\theta = (\theta_1, \theta_2, \dots, \theta_{M-1})$ 是点 Q 在 $\partial\Omega$ 上的内法线交点的一个 $M-1$ 维非奇异的局部坐标系. 这时在边界 $\partial\Omega$ 的邻域 $0 \leq \rho \leq d$ 内有

$$L_i = \alpha_{MM}^i \frac{\partial^2}{\partial \rho^2} + \sum_{j=1}^{M-1} \alpha_{jM}^i \frac{\partial^2}{\partial \rho \partial \theta_j} + \sum_{j,k=1}^{M-1} \alpha_{jk}^i \frac{\partial^2}{\partial \theta_j \partial \theta_k} + \beta_M^i \frac{\partial}{\partial \rho} + \sum_{j=1}^{M-1} \beta_j^i \frac{\partial}{\partial \theta_j}, \quad i = 1, 2, \dots, N,$$

这里

$$\alpha_{MM} = \sum_{j,k=1}^M a_{jk} \frac{\partial \rho}{\partial x_j} \frac{\partial \rho}{\partial x_k},$$

$\alpha_{jM}, \alpha_{jk}, \beta_M, \beta_j$ 的表示式在此从略.

在 $0 \leq \rho \leq d$ 内, 作多重尺度变量^[1-2]:

$$\zeta = \frac{\rho(\rho, \theta)}{\mu}, \quad \bar{\rho} = \rho, \quad \bar{\theta} = \theta, \quad (11)$$

这里 $p(\rho, \theta)$ 待定, 它将在下面选定. 为了书写方便, 以下仍用 ρ 代替 $\bar{\rho}$, θ 代替 $\bar{\theta}$. 再由式(11)可得

$$L = \frac{1}{\mu^2} Q_0 + \frac{1}{\mu} Q_1 + Q_2, \quad (12)$$

这里 Q_0, Q_1, Q_2 分别为

$$Q_0 = \alpha_{MM} p_\rho^2 \frac{\partial^2}{\partial \zeta^2},$$

$$Q_1 = 2\alpha_{MM} p_\rho^2 \frac{\partial^2}{\partial \zeta \partial \rho} + \alpha_{MM} p_{\rho\rho} \frac{\partial}{\partial \zeta} + \sum_{j=1}^{M-1} \alpha_{MM} p_\rho \frac{\partial^2}{\partial \zeta \partial \theta_j} + \alpha_M p_\rho \frac{\partial}{\partial \zeta},$$

$$Q_2 = \alpha_{MM} \frac{\partial^2}{\partial \rho^2} + \sum_{j=1}^{M-1} \alpha_{Mj} \frac{\partial^2}{\partial \rho \partial \theta_j} + \sum_{j,k=1}^{M-1} \alpha_{jk} \frac{\partial^2}{\partial \theta_j \partial \theta_k} + \alpha_M \frac{\partial}{\partial \rho} + \sum_{j=1}^{M-1} \alpha_j \frac{\partial}{\partial \theta_j}.$$

选取

$$p_\rho = \frac{1}{\sqrt{\alpha_{MM}}},$$

即

$$p = \int_0^\rho \frac{1}{\sqrt{\alpha_{MM}}} d\rho,$$

这时

$$Q_0 = \frac{\partial^2}{\partial \zeta^2}.$$

设 $2n$ 阶非线性非局部奇异扰动稳态系统模型(1)、(2)的解 (w_1, w_2, \dots, w_N) 为

$$w_i = Z_i + V_i, \quad i = 1, 2, \dots, N, \quad (13)$$

这里

$$V_i \sim \sum_{s=0}^{\infty} v_{is}(\rho, \theta) \mu^s, \quad i = 1, 2, \dots, N. \quad (14)$$

将式(6)、(14)代入式(1)、(2),按 μ 幂级数展开,再令 $\mu^s (s = 0, 1, \dots)$ 的系数为零,得到

$$\frac{\partial^{2N} v_{i0}}{\partial \zeta^{2N}} + T_i v_{i0} = f_i(\rho, \theta, 0) - f_i(\rho, \theta, 0), \quad i = 1, 2, \dots, N, \quad (15)$$

$$B_i^j v_{i0} = g_i(0, \varphi) - B_i^j(U_{i00} + z_{i00}), \quad j = 1, 2, \dots, n, i = 1, 2, \dots, N, \quad (16)$$

$$\frac{\partial^{2N} v_{is}}{\partial \zeta^{2N}} + T_i v_{is} = G_{is}, \quad i = 1, 2, \dots, N, s = 1, 2, \dots, \quad (17)$$

$$B_i^j v_{is} = -B_i^j(U_{is} + z_{is}), \quad j = 1, 2, \dots, n, i = 1, 2, \dots, N, s = 1, 2, \dots, \quad (18)$$

其中 G_{is} 为逐次已知的函数,其表示式从略.

由Volterra积分-微分系统(15)、(16)以及式(17)、(18)和假设(H1)、(H2),能够依次得到具有衰减性态的解 $v_{is}(\rho, \theta)$,并有性质:

$$v_{is}(\rho, \theta) = O\left(\exp\left(-k_{is} \frac{\rho}{\mu}\right)\right), \quad i = 1, 2, \dots, N, s = 0, 1, \dots, \quad (19)$$

其中 k_{is} 为适当小的正常数.

再引入一个充分光滑的分隔函数 $\eta(\rho)$,使得

$$\eta(\rho) = \begin{cases} 1, & 0 \leq \rho \leq \frac{d}{3}, \\ 0, & \frac{2}{3}d \leq \rho \leq d. \end{cases}$$

取 $\bar{v}_{is} = \eta v_{is} (i = 1, 2, \dots, N, s = 0, 1, \dots)$,为了书写方便,在下面我们仍用 v_{is} 来代替 \bar{v}_{is} .

将 $v_{is}(\rho, \theta)$ 代入式(14),便得到具有边界层校正性质的函数 $V = (V_1, V_2, \dots, V_m)$.

由式(13)、(6)和(14),便有 $2n$ 阶非线性非局部奇异扰动稳态系统模型(1)、(2)的形式渐近解 (w_1, w_2, \dots, w_N) ,并且

$$w_i = \sum_{s=0}^m (z_{is} + v_{is}) \mu^s + O(\mu^{m+1}), \quad i = 1, 2, \dots, N, x \in \bar{\Omega}, 0 < \mu \ll 1, \quad (20)$$

这里 m 为任意的正整数.

4 渐近解的一致有效性

下面来证明由式(20)表示的奇异扰动稳态系统模型(1)、(2)的形式渐近解 (w_1, w_2, \dots, w_N) 的一致有效性.

定理3 在假设(H1)、(H2)下, $2n$ 阶非线性非局部奇异扰动稳态系统Robin问题(1)、(2)存在一组解 (w_1, w_2, \dots, w_N) ,并具有有效一致的渐近式(20).

证明 首先构造如下辅助函数:

$$R_i = Y_i - h_i \lambda, S_i = Y_i + h_i \lambda, \quad i = 1, 2, \dots, N, \quad (21)$$

其中 $h_i, i = 1, 2, \dots, N$ 为待定的正常数,而

$$Y_i = \sum_{s=0}^m (z_{is} + v_{is}) \mu^s, \quad i = 1, 2, \dots, N.$$

显然有

$$R_i \leq S_i, \quad i = 1, 2, \dots, N, x \in \bar{\Omega}. \quad (22)$$

由假设存在正常数 $D_{i1} (i = 1, 2, \dots, N)$, 在 $x \in \partial\Omega$ 上

$$\begin{aligned} [B_i^j R_i] |_{\partial\Omega} &= [B_i^j \left[\sum_{s=0}^m (z_{is} + v_{is}) \mu^s - q_i \lambda \right]] |_{\partial\Omega} \leq \\ &g_{ji}(x) + (D_{i1} - r_i) \lambda, \quad j = 1, 2, \dots, n, i = 1, 2, \dots, N, x \in \partial\Omega \end{aligned}$$

成立. 选取 $r_i \geq D_{i1}$, 便有

$$[B_i^j R_i] |_{\partial\Omega} \leq g_{ji}(x), \quad j = 1, 2, \dots, n, i = 1, 2, \dots, N. \quad (23)$$

同理可得

$$[B_i^j S_i] |_{\partial\Omega} \geq g_{ji}(x), \quad j = 1, 2, \dots, n, i = 1, 2, \dots, N. \quad (24)$$

现证

$$\mu^{2n} L_i^n R_i + T_i R_i - f_i(x, \mu R_i) \leq 0, \quad i = 1, 2, \dots, N, x \in \Omega, \quad (25)$$

$$\mu^{2n} L_i^n S_i + T_i S_i - f_i(x, \mu S_i) \geq 0, \quad i = 1, 2, \dots, N, x \in \Omega. \quad (26)$$

现分如下三种情形:

(i) $\Omega \setminus (\rho \leq (2/3)d)$; (ii) $(1/3)d \leq \rho \leq (2/3)d$; (iii) $0 \leq \rho \leq (1/3)d$.

现只证明情形(iii), 其余的情形类似.

当 $0 \leq \rho \leq (1/3)d$ 时, 由中值定理及关系式(6)、(14)和(20)对于 r 足够小, 存在正常数 $D_{i2} (i = 1, 2, \dots, N)$, 使得

$$\begin{aligned} \mu^{2n} L_i^n R_i + T_i R_i - f_i(x, \mu R_i) &= \\ r^{2n} L_i^n Y_i + T_i Y_i - f_i(x, \mu Y_i) - q_i \lambda + [f_i(x, \mu Y_i) - f_i(x, \mu Y_i - q_i \lambda)] &\leq \\ \left[\int_{\Omega} K_i(x, y) z_{i0}(y) dy - f_i(x, 0) \right] + \sum_{s=1}^m \left[\int_{\Omega} K_i(x, y) z_{is}(y) dy - F_{is} \right] \mu^s + \\ \frac{\partial^{2N} v_{i0}}{\partial \zeta^{2N}} + T_i v_{i0} - [f_i(\rho, \theta, 0) - f_i(\rho, \theta, 0)] + \\ \sum_{s=1}^m \left(\frac{\partial^{2N} v_{is}}{\partial \zeta^{2N}} - T_i v_{is} - G_{is} \right) \mu^s + (D_{i2} - h_i) \lambda = (D_{i2} - h_i) \lambda = \\ (D_{i2} - q_i) \lambda. \end{aligned}$$

最后, 选取 $h_i (i = 1, 2, \dots, N)$, 使得 $h_i \geq D_{i2}$, 这时我们便证明了不等式(25). 同理, 不等式(26)也成立.

由式(22)~(26)知, 式(21)中的 (R_1, R_2, \dots, R_N) 和 (S_1, S_2, \dots, S_N) 分别是 $2n$ 阶非线性非局部奇异扰动稳态系统 Robin 问题(1)、(2)的下解和上解, 由定理1和定理2知, Robin 问题(1)、(2)存在一个解 $(w_1^*, w_2^*, \dots, w_N^*)$, 并成立 $R_i \leq w_i^* \leq S_i, i = 1, 2, \dots, N, x \in \bar{\Omega}$. 于是由式(21), 关系式(20)在 $x \in \bar{\Omega}$ 上一致有效地成立. 定理3证毕.

5 结 论

近来对非线性奇异扰动问题的研究优化了许多渐近方法. 本文讨论了一类非线性非局部奇异扰动稳态系统 Robin 问题, 利用微分不等式等理论, 得到了系统解的渐近解析表示式, 且证明了它的一致有效性. 本文所述的方法简捷, 还能通过渐近解继续进行解析运算, 进一步得到其他相关物理量及其性态, 而一般运用单纯的数值模拟方法未必能达到. 故本文通过对一类奇异扰动稳态系统的物理问题的研讨, 具有较广泛的研究应用前景.

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On a Class of High-Order Nonlinear Singular Perturbed Nonlocal Systems' Steady State Robin Problem

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Abstract: A class of high-order nonlinear integral-differential singular perturbation systems' steady state Robin problem was discussed. Firstly, the theory of differential inequality for the high-order nonlinear nonlocal differential system was built. Then, the outer solution to the problem was structured and the boundary layer corrective term was obtained by means of the local coordinate system. Thus the formal asymptotic expansion of the solution was got. Finally, the uniform validity of the asymptotic expansion of the solution was proved with the theory of differential inequality.

Key words: singular perturbation; steady state; nonlocal

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