

关于一类非线性微分方程组的边值问题的渐近解(I)^{*}

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摘要: 应用新的方法, 研究一类非线性微分方程组

$$u'' = v, \quad \mathcal{E}'' + f(x, u, u')v' - g(x, u, u')v = 0 \quad (0 < \varepsilon \ll 1),$$

的边值问题的解的渐近性质. 构造出解的渐近展开式, 和估计了余项, 改进并拓展了前人的工作.

关键词: 非线性微分方程组; 边值问题; 渐近解

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引言

由于下面一类微分方程组的狄立克雷问题

$$\left. \begin{aligned} u'' &= v, \\ \mathcal{E}'' + f(x, u, u')v' - g(x, u, u')v &= 0 \quad (0 < x < 1, 0 < \varepsilon \ll 1), \\ u(0; \varepsilon) &= 0, u(1; \varepsilon) = 0, \\ v(0; \varepsilon) &= \alpha, v(1; \varepsilon) = \beta, \end{aligned} \right\} \quad (1)$$

的解, 给出更复杂的, 描述涡量定态分布的偏微分方程组

$$\left. \begin{aligned} \Delta^2 \phi &= -\omega, \\ \frac{1}{Re} \Delta^2 \omega - \phi_y \omega_x + \phi_x \omega_y &= 0, \left[(x, y) \in \Omega, 0 < \frac{1}{Re} \ll 1 \right] \end{aligned} \right\}$$

(其中 $\Delta^2 = \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2}$, ϕ 是流函数, ω 是涡量, Re 是雷诺数) 的解的定性性质, 许多数学家曾进行过研究^[1-4]. 在文[3]中 Howes 和 Shao 曾研究过一类简单微分方程组的狄立克雷问题, 求得解当 $\varepsilon \rightarrow 0$ 时的极限形态. 以后 Harris 和 Shao^[4] 又考察了较一般的微分方程组的狄立克雷问题. 本文应用修正多重尺度法^[5,6], 即选择变量的适当的多重尺度以构造边界层(或内层)校正项的方法, 研究更一般的微分方程组的狄立克雷问题. 求得解的渐近展开式, 和估计了余项, 从而改进并拓展了前人的工作.

为了清楚地说明修正多重尺度法在求解边值问题(1)中的应用, 先考察文[3]所研究的两个简单模型: $f \equiv u, g \equiv 0$; 和 $f \equiv u', g \equiv 0$. 在本文的部分(II)再考察一般的情形.

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1 模型 $u'' = v, \mathfrak{E}'' + u\mathfrak{E}' = 0$

考察边值问题

$$\left. \begin{aligned} u_\varepsilon'' &= v_\varepsilon, \mathfrak{E}_\varepsilon'' + u\mathfrak{E}_\varepsilon' = 0 (0 < x < 1, 0 < \varepsilon \ll 1), \\ u_\varepsilon(0) &= 0, u_\varepsilon(1) = 0, \\ v_\varepsilon(0) &= \alpha, v_\varepsilon(1) = \beta, \end{aligned} \right\} \quad (2)$$

式中 α, β 是常数。假设边值问题的外部解具有渐近展开式

$$(u_\varepsilon)_{out} = \sum_{n=0}^{\infty} \varepsilon^{np} u_n(x), (v_\varepsilon)_{out} = \sum_{n=0}^{\infty} \varepsilon^{np} v_n(x). \quad (3)$$

p 是待定常数。易知外部解的主要项是

$$u_0 = -\frac{c_0}{2}x(1-x), v_0 = c_0 \quad (4)$$

和

$$u_n'' = v_n \quad (n \geq 1); \varepsilon \sum_{n=0}^{\infty} \varepsilon^{np} v_n'' + \left(\sum_{n=0}^{\infty} \varepsilon^{np} u_n \right) \sum_{n=0}^{\infty} \varepsilon^{np} v_n' = 0 \quad (5)$$

为了构造边界层(或内层)校正项,引入多重尺度变量

$$\xi = \phi(x)/\mathfrak{E}, \eta = x, \quad (6)$$

其中 $\phi(x)$ 是待定函数, $p > 0$ 是待定常数。导数的展开式是

$$\frac{d}{dx} = \varepsilon^{-p}(\delta_x^{(0)} + \mathfrak{E}\delta_x^{(1)}), \frac{d^2}{dx^2} = \varepsilon^{-2p}(\delta_x^{(0)} + \mathfrak{E}\delta_x^{(1)} + \varepsilon^{2p}\delta_x^{(2)})$$

其中

$$\begin{aligned} \delta_x^{(0)} &= \phi_x \frac{\partial}{\partial \xi}, \delta_x^{(1)} = \frac{\partial}{\partial \eta}; \\ \delta_x^{(0)} &= \phi_x^2 \frac{\partial^2}{\partial \xi^2}, \delta_x^{(1)} = 2\phi_x \frac{\partial^2}{\partial \xi \partial \eta} + \phi_{xx} \frac{\partial}{\partial \xi}, \delta_x^{(2)} = \frac{\partial^2}{\partial \eta^2}. \end{aligned}$$

在多重尺度下,边值问题(2)具有形式:

$$\left\{ \begin{aligned} \varepsilon^{-2p}(\delta_x^{(0)} + \mathfrak{E}\delta_x^{(1)} + \varepsilon^{2p}\delta_x^{(2)})u_\varepsilon &= v_\varepsilon, \end{aligned} \right. \quad (7a)$$

$$\left\{ \begin{aligned} \varepsilon^{-2p}(\delta_x^{(0)} + \mathfrak{E}\delta_x^{(1)} + \varepsilon^{2p}\delta_x^{(2)})v_\varepsilon + u_\varepsilon \varepsilon^{-p}(\delta_x^{(0)} + \mathfrak{E}\delta_x^{(1)})v_\varepsilon &= 0, \end{aligned} \right. \quad (7b)$$

$$\left\{ \begin{aligned} u_\varepsilon \left[\frac{\phi(0)}{\mathfrak{E}}, 0 \right] \Big|_{\varepsilon \rightarrow 0} = 0, u_\varepsilon \left[\frac{\phi(1)}{\mathfrak{E}}, 1 \right] \Big|_{\varepsilon \rightarrow 0} = 0, \end{aligned} \right. \quad (7c)$$

$$\left\{ \begin{aligned} v_\varepsilon \left[\frac{\phi(0)}{\mathfrak{E}}, 0 \right] \Big|_{\varepsilon \rightarrow 0} = \alpha, v_\varepsilon \left[\frac{\phi(1)}{\mathfrak{E}}, 1 \right] \Big|_{\varepsilon \rightarrow 0} = \beta. \end{aligned} \right. \quad (7d)$$

假设解的渐近展开式是

$$\left. \begin{aligned} u_\varepsilon &= \sum_{n=0}^{\infty} \varepsilon^{np} u_n(\eta) + \sum_{n=0}^{\infty} \varepsilon^{np} u_n(\xi, \eta), \\ v_\varepsilon &= \sum_{n=0}^{\infty} \varepsilon^{np} v_n(\eta) + \sum_{n=0}^{\infty} \varepsilon^{np} v_n(\xi, \eta), \end{aligned} \right\} \quad (8)$$

其右边的第二项表示外部解在边界层(或内层)的校正项。将(8)式代入边值问题(7),考虑到 U_n 和 V_n 应是边界层型函数,即当 $\xi \rightarrow \infty$ (即 $\varepsilon \rightarrow 0$) 则是指数量地趋于零,今取 $1-2p=0$,即

$p = \frac{1}{2}$ 。经比较 ε 的同次幂的系数得到递推方程

$$\left. \begin{aligned} \phi_x^2 \frac{\partial^2 U_0}{\partial \xi^2} &= 0, \\ \phi_x^2 \frac{\partial^2 U_1}{\partial \xi^2} &= - \left[2\phi_x \frac{\partial^2 U_0}{\partial \xi \partial \eta} + \phi_{xx} \frac{\partial U_0}{\partial \xi} \right], \\ \phi_x^2 \frac{\partial^2 U_n}{\partial \xi^2} &= - \left[2\phi_x \frac{\partial^2 U_{n-1}}{\partial \xi \partial \eta} + \phi_{xx} \frac{\partial U_{n-1}}{\partial \xi} + \frac{\partial^2 U_{n-2}}{\partial \eta^2} \right] + V_{n-2} \quad (n \geq 2), \end{aligned} \right\} \quad (9)$$

$$\left. \begin{aligned} \phi_x^2 \frac{\partial^2 V_0}{\partial \xi^2} + \varepsilon^{-1/2} u_0(\eta) \phi_x \frac{\partial V_0}{\partial \xi} &= 0, \\ \phi_x^2 \frac{\partial^2 V_1}{\partial \xi^2} + \varepsilon^{-1/2} u_0(\eta) \phi_x \frac{\partial V_0}{\partial \xi} &= - \left[2\phi_x \frac{\partial^2 V_0}{\partial \xi \partial \eta} + \phi_{xx} \frac{\partial V_0}{\partial \xi} \right] - \\ &\quad \varepsilon^{1/2} u_0(\eta) \frac{\partial V_0}{\partial \eta} - U_2 \phi_x \frac{\partial V_0}{\partial \xi}, \\ \phi_x^2 \frac{\partial^2 V_n}{\partial \xi^2} + \varepsilon^{-1/2} u_0(\eta) \phi_x \frac{\partial V_n}{\partial \xi} &= - \left[2\phi_x \frac{\partial^2 V_{n-1}}{\partial \xi \partial \eta} + \phi_{xx} \frac{\partial V_{n-1}}{\partial \xi} + \frac{\partial^2 V_{n-2}}{\partial \eta^2} \right] - \\ &\quad \varepsilon^{1/2} u_0(\eta) \frac{\partial V_{n-1}}{\partial \eta} - \sum_{i=2}^{n+1} U_i \left[\phi_x \frac{\partial V_{n-i+1}}{\partial \xi} + \frac{\partial V_{n-i}}{\partial \eta} \right] \quad (n \geq 2), \end{aligned} \right\} \quad (10)$$

(将负下标的量取作零), 和边界条件

$$\left. \begin{aligned} u_n(0) + U_n \left[\frac{\phi(0)}{\varepsilon^{1/2}}, 0 \right] \Big|_{\varepsilon \rightarrow 0} &= 0, \quad u_n(1) + U_n \left[\frac{\phi(1)}{\varepsilon^{1/2}}, 1 \right] \Big|_{\varepsilon \rightarrow 0} = 0 \quad (n \geq 0), \\ v_0(0) + V_0 \left[\frac{\phi(0)}{\varepsilon^{1/2}}, 0 \right] \Big|_{\varepsilon \rightarrow 0} &= \alpha, \quad v_0(1) + V_0 \left[\frac{\phi(1)}{\varepsilon^{1/2}}, 1 \right] \Big|_{\varepsilon \rightarrow 0} = \beta, \\ v_n(0) + V_n \left[\frac{\phi(0)}{\varepsilon^{1/2}}, 0 \right] \Big|_{\varepsilon \rightarrow 0} &= 0, \quad v_n(1) + V_n \left[\frac{\phi(1)}{\varepsilon^{1/2}}, 1 \right] \Big|_{\varepsilon \rightarrow 0} = 0 \quad (n \geq 1). \end{aligned} \right\} \quad (11)$$

在边界点的邻域视 $u_0(\eta)$ 与 $\varepsilon^{1/2}$ 是同阶小量. 从递推方程(10)可以看出, 校正项 $V_n (n \geq 0)$ 的极限形态依赖于 $u_0(\eta)$.

在边界 $x = 0$ 的领域, 取待定函数 $\phi(x) = x$, (10) 中的第一方程化为

$$\frac{\partial^2 V_0}{\partial \xi^2} - \varepsilon^{1/2} \frac{c_0}{2} \eta(1-\eta) \frac{\partial V_0}{\partial \xi} = 0, \text{ 即 } \frac{\partial^2 V_0}{\partial \xi^2} - \frac{c_0}{2}(1-\eta) \xi \frac{\partial V_0}{\partial \xi} = 0,$$

当 $c_0 < 0$ 时, 具有边界层型函数的解

$$V_0 = k_0(\eta) \int_{\xi}^{\infty} \exp\left[\frac{c_0(1-\eta)t^2}{4}\right] dt. \quad (12)$$

在 $x = 1$ 的邻域, 取待定函数 $\phi(x) = 1-x$, 则(10) 中的第一方程化为

$$\frac{\partial^2 V_0}{\partial \xi^2} + \varepsilon^{-1/2} \frac{c_0}{2} \eta(1-\eta) \frac{\partial V_0}{\partial \xi} = 0,$$

即
$$\frac{\partial^2 V_0}{\partial \xi^2} + \frac{c_0}{2} \eta \xi \frac{\partial V_0}{\partial \xi} = 0.$$

当 $c_0 > 0$ 时具有边界层型函数的解

$$V_0 = k_0(\eta) \int_{\xi}^{\infty} \exp\left[\frac{-c_0 \eta t^2}{4}\right] dt. \quad (13)$$

因此有下面四种情形:

情形 1 $\alpha \geq 0, \beta \geq 0$

若 $\alpha = \beta = 0$, 则是零解 $u_{\varepsilon} = v_{\varepsilon} = 0$. 所以可假设 α, β 不同时为零. 不妨设 $\alpha > 0$, 此

时

$$u_0 = -\frac{\alpha}{2} \eta(1-\eta), v_0 = \alpha \quad (14)$$

因 $\alpha > 0$, 可在 $x = 1$ 的邻域构造校正项. 从(13) 式有

$$V_0 = k_0(\eta) \frac{2}{\sqrt{\pi}} \int_{\sqrt{\alpha\eta\xi/2}}^{\infty} \exp[-t^2] dt = k_0(\eta) \left[1 - \Phi\left(\frac{\sqrt{\alpha\eta\xi}}{2}\right) \right], \quad (15)$$

其中 $\Phi(z) = \frac{2}{\sqrt{\pi}} \int_0^z \exp[-t^2] dt$ 是 z 的误差函数, 当 $z \rightarrow \infty$ 时

$$\Phi(z) \approx 1 - \frac{1}{\pi} \frac{\Gamma(1/2)}{z} \exp[-z^2].$$

根据边界条件(11), 今取 $k_0(\eta) = \beta - \alpha$, 得到渐近解的主要项

$$\left. \begin{aligned} u_\varepsilon^{(0)} &= -\frac{\alpha}{2} \eta(1-\eta), \\ v_\varepsilon^{(0)} &= \alpha + H(x)(\beta - \alpha) \frac{2}{\sqrt{\pi}} \int_{\sqrt{\alpha\varepsilon(1-x)/2\varepsilon} \nu_2}^{\infty} \exp[-t^2] dt, \end{aligned} \right\} \quad (16)$$

其中 $H(x)$ 是截断函数,

$$H(x) = \begin{cases} 1 & \left[\text{当 } 3/4 \leq x \leq 1 \right], \\ h(x) & \left[\text{当 } 1/2 \leq x \leq 3/4 \right], \\ 0 & \left[\text{当 } 0 \leq x \leq 1/2 \right]. \end{cases} \quad (17)$$

$h(x)$ 是连接 0 与 1 的二次连续可微函数.

从(5) 式 ($p = 1/2$), (9) 式和边界条件(11), 得到

$$u_1 = -2^{-1} c_1 \eta(1-\eta), v_1 = c_1, U_1 = 0, \quad (18)$$

(c_1 是待定常数) 和确定 U_2 的微分方程

$$\partial^2 U_2 / \partial \xi^2 = V_0.$$

求得边界层型函数的解

$$U_2 = \frac{2(\beta - \alpha)}{\sqrt{\pi}} \int_{\xi}^{\infty} dz \int_z^{\infty} ds \int_{\sqrt{\alpha\eta/2}}^{\infty} \exp[-t^2] dt. \quad (19)$$

将 u_0, V_0, U_2 代入(10) 中的第二方程, 得到确定 V_1 的微分方程

$$\begin{aligned} \frac{\partial^2 V_1}{\partial \xi^2} + \frac{\alpha}{2} \eta \xi \frac{\partial V_1}{\partial \xi} &= \frac{\beta - \alpha}{\sqrt{\pi}} \left[\frac{\alpha \sqrt{\alpha\eta}}{4} \xi^2 - \sqrt{\alpha\eta} - \right. \\ &\quad \left. \frac{2(\beta - \alpha)}{\sqrt{\pi}} \sqrt{\alpha\eta} \int_{\xi}^{\infty} dz \int_z^{\infty} ds \int_{\sqrt{\alpha\eta/2}}^{\infty} \exp[-t^2] dt \right] \exp\left[-\frac{\alpha\eta\xi^2}{4}\right] \equiv \\ &Q_1(\xi, \eta) \exp\left[-\frac{\alpha\eta\xi^2}{4}\right], \end{aligned}$$

具有边界层型函数的解

$$V_1 = \int_{\xi}^{\infty} \exp\left[-\frac{\alpha\eta\xi^2}{4}\right] ds \int_s^{\infty} Q_1(t, \eta) dt. \quad (20)$$

根据边界条件 $v_1(1) + V_1(0, 1) = 0$ 可以求出 c_1 . 求得了渐近的次一项 u_1, v_1, U_1, V_1 和 U_2 .

将 $u_0, v_0, U_0, V_0, \dots$ 等等代入(5) 式($p = 1/2$) 和(9), (10) 式中的第三方程($n = 3$), 以及(11) 式, 得到关于 u_2, v_2, U_2, V_2, U_3 的边值问题

$$\left. \begin{aligned} u_2'' &= v_2, u_0 v_2' = 0, \frac{\partial^2 U_3}{\partial \xi^2} = 2 \frac{\partial^2 U_2}{\partial \xi \partial \eta} + V_1, \\ \frac{\partial^2 V_2}{\partial \xi^2} + \frac{\alpha}{2} \eta \xi \frac{\partial V_2}{\partial \xi} &= 2 \frac{\partial V_1}{\partial \xi \partial \eta} - \frac{\partial^2 V_0}{\partial \eta^2} - \frac{1}{2} \alpha \eta \xi \frac{\partial V_1}{\partial \eta} + U_3 \frac{\partial V_0}{\partial \xi}, \\ u_2(0) + U_2(\xi, 0) \Big|_{\xi \rightarrow \infty} &= 0, u_2(1) + U_2(0, 1) = 0, \\ v_2(0) + V_2(\xi, 0) \Big|_{\xi \rightarrow \infty} &= 0, v_2(1) + V_2(0, 1) = 0 \end{aligned} \right\} \quad (21)$$

可以求得

$$u_2 = x \left(\frac{c_2}{2} x + b_2 \right), v_2 = c_2, U_3 = \int_{\xi}^{\infty} dz \int_z^{\infty} A(s, \eta) \exp\left[-\frac{\alpha \eta s^2}{4}\right] ds \quad (22)$$

(c_2, b_2 是待定常数, $A(\xi, \eta)$ 是 ξ 的三次多项式), 和关于 V_2 的微分方程组

$$\frac{\partial^2 V_2}{\partial \xi^2} + \frac{\alpha}{2} \eta \xi \frac{\partial V_2}{\partial \xi} = Q_2(\xi, \eta) \exp\left[-\frac{\alpha \eta \xi^2}{4}\right], \quad (23)$$

其中 $Q_2(\xi, \eta)$ 是 ξ 的三次多项式与指数型趋于零项的和. 具有边界层型函数的解 V_2 :

$$V_2 = \exp\left[-\frac{\alpha \eta \xi^2}{4}\right] \int_0^{\xi} Q_2(t, \eta) dt \quad (24)$$

再根据边界条件 $u_2(1) + U_2(0, 1) = 0, v_2(1) + V_2(0, 1) = 0$ 可以求出 c_2 和 b_2 . 求得渐近解的第三项: u_2, v_2, U_2, V_2 和 U_3 . 重复以上的步骤可以求得渐近解的第 $N+1$ 次项 u_N, v_N, U_N, V_N 和 U_{N+1}, U_{N+2} , (U_{N+1} 和 U_{N+2} 可以由递推方程(9) 令 $n = N+1$ 和 $N+2$ 求得). 根据截断函数的定义和递推关系式(5) (令 $p = 1/2$), (9), (10) 和(11) 容易证明

$$\left. \begin{aligned} u_{\varepsilon}^{(N)} &= \frac{-\alpha}{2} x(1-x) + \sum_{n=1}^N \varepsilon^{n/2} u_n(x) + H(x) \sum_{n=0}^{N+2} \varepsilon^{n/2} U_n\left[\frac{1-x}{\varepsilon^{1/2}}, x\right], \\ v_{\varepsilon}^{(N)} &= \alpha + H(x) \frac{2(\beta-\alpha)}{\sqrt{\pi}} \int_{\sqrt{\alpha x(1-x)/2\varepsilon}}^{\infty} v_2 e^{-t^2} dt + \sum_{n=1}^N \varepsilon^{n/2} V_n\left[\frac{1-x}{\varepsilon^{1/2}}, x\right], \end{aligned} \right\} \quad (25)$$

是边值问题(2)的 N 阶形式渐近解, 即成立

$$\left. \begin{aligned} (u_{\varepsilon}^{(N)})'' - v_{\varepsilon}^{(N)} &= O(\varepsilon^{(N+1)/2}), \varepsilon(v_{\varepsilon}^{(N)})'' + u_{\varepsilon}^{(N)}(v_{\varepsilon}^{(N)})' = O(\varepsilon^{(N+1)/2}), \\ u_{\varepsilon}^{(N)}(0) &= O(\varepsilon^{(N+1)/2}), u_{\varepsilon}^{(N)}(1) = O(\varepsilon^{(N+1)/2}), \\ v_{\varepsilon}^{(N)}(0) &= \alpha + O(\varepsilon^{(N+1)/2}), v_{\varepsilon}^{(N)}(1) = \beta + O(\varepsilon^{(N+1)/2}). \end{aligned} \right\} \quad (26)$$

有定理:

定理 1 边值问题(2)当 $\alpha \geq 0, \beta \geq 0$ 时, 存在解 $u_{\varepsilon}(x), v_{\varepsilon}(x)$, 和成立估计式

$$u_{\varepsilon}^{(N)}(x) - KR(x) \varepsilon^{(N+1)/2} \leq u_{\varepsilon}(x) \leq u_{\varepsilon}^{(N)}(x) + KR(x) \varepsilon^{(N+1)/2}, \quad (27)$$

$$v_{\varepsilon}^{(N)}(x) - KS(x) \varepsilon^{(N+1)/2} \leq v_{\varepsilon}(x) \leq v_{\varepsilon}^{(N)}(x) + KS(x) \varepsilon^{(N+1)/2}, \quad (28)$$

其中 K 是适当大的正数; $R(x) \geq \delta > 0, S(x) \geq \delta > 0$ 是满足关系式

$$R'' + S \leq -\delta < 0, S' \geq \delta > 0 \quad (\text{当 } 0 < x < 1) \quad (29)$$

的函数(例如可取 $R(x) = \exp\left[-\frac{x^2}{8}\right], S(x) = \frac{1+x}{16} \exp\left[-\frac{x^2}{8}\right]$), δ 是正数.

证 作函数

$$\alpha_1 = u_{\varepsilon}^{(N)} - KR\varepsilon^{(N+1)/2}, \alpha_2 = v_{\varepsilon}^{(N)} - KS\varepsilon^{(N+1)/2},$$

$$\beta_1 = u_{\varepsilon}^{(N)} + KR\varepsilon^{(N+1)/2}, \beta_2 = v_{\varepsilon}^{(N)} + KS\varepsilon^{(N+1)/2},$$

显然成立 $\alpha_1 \leq \beta_1, \alpha_1(0) \leq 0 \leq \beta_1(0), \alpha_1(1) \leq 0 \leq \beta_1(1),$

$$\alpha_2 \leq \beta_2, \alpha_2(0) \leq 0 \leq \beta_2(0), \alpha_2(1) \leq \beta \leq \beta_2(1) \bullet$$

又当 $0 < x < 1$ 时成立 $\alpha_1'' \geq \beta_2$, 事实上

$$\begin{aligned} \alpha_1'' &= (u_\varepsilon^{(N)})'' - KR''\varepsilon^{(N+1)/2} = \\ &v_\varepsilon^{(N)} + O(\varepsilon^{(N+1)/2}) - KR''\varepsilon^{(N+1)/2} = \\ &\beta_2 + O(\varepsilon^{(N+1)/2}) - K(R'' + S)\varepsilon^{(N+1)/2} \geq \beta_2 \end{aligned}$$

当 K 适当大和成立关系式(29)• 类似地可以证明 $\beta_1' < \alpha_2$ • 此外, 对于任意函数 $u(x): \alpha_1(x) \leq u(x) \leq \beta_1$, 有

$$\begin{aligned} \alpha_2 + u\alpha_2' &= \mathcal{E}[(v_\varepsilon^{(N)})'' - KS'\varepsilon^{(N+1)/2}] + (u_\varepsilon^{(N)} + \mu KR\varepsilon^{(N+1)/2})[(v_\varepsilon^{(N)})' - \\ &KS'\varepsilon^{(N+1)/2}] = O(\varepsilon^{(N+1)/2}) + K\varepsilon^{(N+1)/2}[\mu R(v_\varepsilon^{(N)})' - u_\varepsilon^{(N)}S'], \end{aligned}$$

其中 $-1 \leq \mu \leq 1$ • 因当 $0 < x < 1$ 时 $u_0 = \frac{-\alpha(1-x)}{2} < 0, V_0\left[\frac{1-x}{\varepsilon^{1/2}}, x\right] \rightarrow 0$ 当 $\varepsilon \rightarrow 0$, 所以

当 K 适当大时成立

$$\alpha_2 + u\alpha_2' \geq 0 \quad (0 < x < 1),$$

类似地可以证明

$$\beta_2 + u\beta_2' \leq 0 \quad (0 < x < 1) \bullet$$

所以边值问题(2)的解 $u_\varepsilon, v_\varepsilon$ 存在和成立 $\alpha_1 \leq u_\varepsilon \leq \beta_1, \alpha_2 \leq v_\varepsilon \leq \beta_2$, (见文[3]或[1]•) 定理证毕•

情形 2 $\alpha \leq 0, \beta \leq 0$ • 若作代换 $z = 1 - x, \hat{u}_\varepsilon = -u_\varepsilon, \hat{v}_\varepsilon = -v_\varepsilon$ 则边值问题(2)化为

$$\left. \begin{aligned} \hat{u}_\varepsilon &= \hat{v}_\varepsilon, \mathcal{E}\hat{u}_\varepsilon + \hat{u}_\varepsilon \hat{v}_\varepsilon = 0 \quad (0 < z < 1), \\ \hat{u}_\varepsilon(0) &= 0, \hat{u}_\varepsilon(1) = 0, \\ \hat{v}_\varepsilon(0) &= -\alpha, \hat{v}_\varepsilon(1) = -\beta \bullet \end{aligned} \right\}$$

而属于情形 1, 将在 $z = 1$ 即 $x = 0$ 点出现边界层, 这里不再赘述•

情形 3 $\alpha > 0, \beta < 0$ • 此时在 $x = 0$ 和 $x = 1$ 都不出现边界层, 只可能在 $(0, 1)$ 中的某点 x_0 出现内层• 下面先构造边值问题的形式渐近解•

在 x_0 的左侧和右侧分别引进多重尺度变量

$$\xi_L = \frac{x_0 - x}{\varepsilon^{1/2}}, \eta = x; \xi_R = \frac{x - x_0}{\varepsilon^{1/2}}, \eta = x \bullet$$

假设

$$u_\varepsilon = \begin{cases} u_\varepsilon^L = \sum_{n=0}^{\infty} \varepsilon^{n/2} u_n^L(\eta) + \sum_{n=0}^{\infty} \varepsilon^{n/2} U_n^L(\xi_L, \eta) \quad (\text{当 } 0 \leq x < x_0), \\ u_\varepsilon^R = \sum_{n=0}^{\infty} \varepsilon^{n/2} u_n^R(\eta) + \sum_{n=0}^{\infty} \varepsilon^{n/2} U_n^R(\xi_R, \eta) \quad (\text{当 } x_0 < x \leq 1), \end{cases} \quad (30)$$

$$v_\varepsilon = \begin{cases} v_\varepsilon^L = \sum_{n=0}^{\infty} \varepsilon^{n/2} v_n^L(\eta) + \sum_{n=0}^{\infty} \varepsilon^{n/2} V_n^L(\xi_L, \eta) \quad (\text{当 } 0 \leq x < x_0), \\ v_\varepsilon^R = \sum_{n=0}^{\infty} \varepsilon^{n/2} v_n^R(\eta) + \sum_{n=0}^{\infty} \varepsilon^{n/2} V_n^R(\xi_R, \eta) \quad (\text{当 } x_0 < x \leq 1), \end{cases} \quad (31)$$

将(30), (31)式代入边值问题(7)• 当 $0 \leq x < x_0$ 时, 重复情形 1 的计算(在区间的右端点 x_0 的

邻域构造边界层校正项; 在 x_0 , $u_\varepsilon(x_0) = 0$) 得到外部解的主要项在 x_0 的左侧的表示式:

$$u_0^L = -\gamma^{-1} \alpha \eta(x_0 - \eta), v_0^L = \alpha, U_0^L = 0, U_1^L = 0, \quad (32)$$

和确定 V_0^L 的微分方程

$$\frac{\partial^2 V_0^L}{\partial \xi_x^2} + \varepsilon^{-\nu/2} \frac{\alpha}{2} \eta(x_0 - \eta) \frac{\partial V_0^L}{\partial \xi_x} = 0.$$

求得边界层型函数的解

$$V_0^L = k_0(\eta) \frac{2}{\sqrt{\pi}} \int_{\sqrt{\alpha \eta} \xi_x / 2}^{\infty} \exp[-t^2] dt, \quad (33)$$

其中 $k_0(\eta)$ 是任意函数(参看(14), (15)式). 当 $x_0 < x \leq 1$ 时类似地可以求得外部解的主要项在 x_0 的右侧的表示式:

$$\left. \begin{aligned} U_0^R &= -\gamma^{-1} \beta(1 - \eta)(\eta - x_0), v_0^R = \beta, U_0^R = 0, U_1^R = 0, \\ V_0^R &= m_0(\eta) \frac{2}{\sqrt{\pi}} \int_{\sqrt{-\beta(1-\eta)} \xi_x / 2}^{\infty} \exp[-t^2] dt \end{aligned} \right\} \quad (34)$$

$m_0(\eta)$ 是任意函数. 从 v_ε 在 x_0 点的连续性知 $k_0(\eta) = \eta\beta/x_0$, $m_0(\eta) = \eta\alpha/x_0$. 求得渐近解的主要项:

$$u_\varepsilon^{(0)} = \begin{cases} -\frac{\alpha}{2} x(x_0 - x) & (\text{当 } 0 \leq x \leq x_0), \\ -\frac{\beta}{2} (1-x)(x - x_0) & (\text{当 } x_0 \leq x \leq 1), \end{cases} \quad (35)$$

$$v_\varepsilon^{(0)} = \begin{cases} \alpha + H^L(x) \frac{\beta x}{x_0} \frac{2}{\sqrt{\pi}} \int_{\sqrt{\alpha(x_0-x)}/2}^{\infty} \exp[-t^2] dt & (\text{当 } 0 \leq x \leq x_0), \\ \beta + H^R(x) \frac{\alpha x}{x_0} \frac{2}{\sqrt{\pi}} \int_{\sqrt{-\beta(1-x)}(x-x_0)/2}^{\infty} \exp[-t^2] dt & (\text{当 } x_0 \leq x \leq 1), \end{cases} \quad (36)$$

其中 $H^L(x)$ 和 $H^R(x)$ 是截断函数:

$$H^L(x) = \begin{cases} 0 & (\text{当 } 0 \leq x \leq \frac{x_0}{3}), \\ h(x) & (\text{当 } \frac{x_0}{3} \leq x \leq \frac{2x_0}{3}), \\ 1 & (\text{当 } \frac{2x_0}{3} \leq x \leq x_0), \end{cases}$$

$$H^R(x) = \begin{cases} 1 & (\text{当 } x_0 \leq x \leq \frac{1}{3}(1-x_0)), \\ h(x) & (\text{当 } x_0 + \frac{1}{3}(1-x_0) \leq x \leq x_0 + \frac{2}{3}(1-x_0)), \\ 0 & (\text{当 } x_0 + \frac{2}{3}(1-x_0) \leq x \leq 1), \end{cases}$$

$h(x)$ 和 $h(x)$ 分别是连接 0, 1 和 1, 0 的二次连续可微函数. 重复前面的步骤可以求得边值问题的 N 阶形式渐近解

$$u_{\varepsilon}^{(N)} = \begin{cases} \sum_{n=0}^N \varepsilon^{n/2} u_n^L + \sum_{n=0}^{N+2} \varepsilon^{n/2} U_n^L & (\text{当 } 0 \leq x \leq x_0), \\ \sum_{n=0}^N \varepsilon^{n/2} u_n^R + \sum_{n=0}^{N+2} \varepsilon^{n/2} U_n^R & (\text{当 } x_0 \leq x \leq 1), \end{cases} \quad (37)$$

$$v_{\varepsilon}^{(N)} = \begin{cases} \sum_{n=0}^N \varepsilon^{n/2} v_n^L + \sum_{n=0}^{N+2} \varepsilon^{n/2} V_n^L & (\text{当 } 0 \leq x \leq x_0), \\ \sum_{n=0}^N \varepsilon^{n/2} v_n^R + \sum_{n=0}^{N+2} \varepsilon^{n/2} V_n^R & (\text{当 } x_0 \leq x \leq 1). \end{cases} \quad (38)$$

类似地有定理:

定理 2 边值问题(2)当 $\alpha > 0, \beta < 0$ 时存在解 $u_{\varepsilon}(x), v_{\varepsilon}(x)$, 并在 $(0, 1)$ 中的内点 x_0 存在内层和成立估计式:

$$u_{\varepsilon}^{(N)} - KR\varepsilon^{(N+1)/2} \leq u_{\varepsilon} \leq u_{\varepsilon}^{(N)} + KR\varepsilon^{(N+1)/2}, \quad (39)$$

$$v_{\varepsilon}^{(N)} - KS\varepsilon^{(N+1)/2} \leq v_{\varepsilon} \leq v_{\varepsilon}^{(N)} + KS\varepsilon^{(N+1)/2}, \quad (40)$$

其中 K 是适当的正数; R 和 S 是满足下面条件的正函数:

$$\left. \begin{aligned} R(x) \geq \delta, S(x) \geq \delta, R'' + S \leq -\delta & \quad (\text{当 } 0 \leq x \leq 1), \\ S' \geq \delta & \quad (\text{当 } 0 \leq x \leq x_0), S' \leq -\delta & \quad (\text{当 } x_0 \leq x \leq 1), \end{aligned} \right\} \quad (41)$$

δ 是小的正数. (例如当 $x_0 \leq x \leq 1$ 时取 $S = \frac{2-x}{16} \exp\left[-\frac{x^2}{8}\right]$, 见定理 1).

定理的证明与定理 1 的证明相同. 出现内层的点 x_0 在文[3]中已求出 $x_0 = (-\beta)^{1/3} / [(-\beta)^{1/3} + \alpha^{1/3}]$. 这里给出一致有效解.

情形 4 $\alpha < 0, \beta > 0$

此时, 在两边界点 $x = 0$ 和 $x = 1$ 都出现边界层. 在文[3]中已证明 $\lim_{\varepsilon \rightarrow 0} v_{\varepsilon}(x) = 0$ (当 $0 < \delta \leq x \leq 1 - \delta$), $\lim_{\varepsilon \rightarrow 0} u_{\varepsilon}(x) = 0$ (当 $0 \leq x \leq 1$). 关于边界层校正项将在另一文中给出.

2 模型 $u'' = v, \mathfrak{E}'' + u'v' = 0$

考察边值问题

$$\left. \begin{aligned} u_{\varepsilon}'' = v_{\varepsilon}, \mathfrak{E}_{\varepsilon}'' + u_{\varepsilon}'v_{\varepsilon}' = 0 & \quad (0 < x < 1), \\ u_{\varepsilon}(0) = 0, u_{\varepsilon}(1) = 0, u_{\varepsilon}'(0) = \alpha, v_{\varepsilon}(1) = \beta. \end{aligned} \right\} \quad (42)$$

假设其外部解是

$$(u_{\varepsilon})_{\text{out}} = \sum_{n=0}^{\infty} \varepsilon^{np} u_n(x), (v_{\varepsilon})_{\text{out}} = \sum_{n=0}^{\infty} \varepsilon^{np} v_n(x), \quad (43)$$

其中 p 是待定常数, 易知其主要项是

$$u_0 = -c_0 x(1-x)/2, v_0 = c_0 \quad (44)$$

$$\text{和成立 } u_n'' = v_n, (n \geq 1); \varepsilon \sum_{n=0}^{\infty} \varepsilon^{np} v_n'' + \left(\sum_{n=0}^{\infty} \varepsilon^{np} u_n' \right) \sum_{n=0}^{\infty} \varepsilon^{np} v_n' = 0. \quad (45)$$

为了构造边界层(或内层)校正项, 引入多重尺度 ξ, η (参见(6)式), 边值问题(42)化为

$$\left. \begin{aligned} \varepsilon^{-2p} (\delta_x^{(0)} + \mathcal{E}^p \delta_x^{(1)} + \mathcal{E}^{2p} \delta_x^{(2)}) u_\varepsilon &= v_\varepsilon, \\ \varepsilon^{-1-2p} (\delta_x^{(0)} + \mathcal{E}^p \delta_x^{(1)} + \mathcal{E}^{2p} \delta_x^{(2)}) v_\varepsilon + \varepsilon^{-p} u'_\varepsilon (\delta_x^{(0)} + \mathcal{E}^p \delta_x^{(1)}) v_\varepsilon &= 0, \\ u_\varepsilon(\phi(0)/\mathcal{E}^p, 0) |_{\varepsilon^{-1}0} &= 0, u_\varepsilon(\phi(1)/\mathcal{E}^p, 1) |_{\varepsilon^{-1}0} &= 0, \\ v_\varepsilon(\phi(0)/\mathcal{E}^p, 0) |_{\varepsilon^{-1}0} &= 0, v_\varepsilon(\phi(1)/\mathcal{E}^p, 1) |_{\varepsilon^{-1}0} &= \beta \end{aligned} \right\} \quad (46)$$

假设解的渐近展开式是

$$\left. \begin{aligned} u_\varepsilon &= \sum_{n=0}^{\infty} \mathcal{E}^{np} u_n(\eta) + \sum_{n=0}^{\infty} \mathcal{E}^{np} U_n(\xi, \eta), \\ v_\varepsilon &= \sum_{n=0}^{\infty} \mathcal{E}^{np} v_n(\eta) + \sum_{n=0}^{\infty} \mathcal{E}^{np} V_n(\xi, \eta) \end{aligned} \right\}$$

代入边值问题(46)• 为了求得边界层型函数的校正项, 今取 $p = 1$ • 比较 ε 的同次幂的系数, 得到关于 $U_n, V_n, (n = 0, 1, 2, \dots)$ 的递推方程

$$\left. \begin{aligned} \phi_x^2 \frac{\partial^2 U_0}{\partial \xi^2} &= 0, \phi_x^2 \frac{\partial^2 U_1}{\partial \xi^2} = - \left[2\phi_x \frac{\partial^2 U_0}{\partial \xi \partial \eta} + \phi_{xx} \frac{\partial U_0}{\partial \xi} \right], \\ \phi_x^2 \frac{\partial^2 U_n}{\partial \xi^2} &= - \left[2\phi_x \frac{\partial^2 U_{n-1}}{\partial \xi \partial \eta} + \phi_{xx} \frac{\partial U_{n-1}}{\partial \xi} \right] - \frac{\partial^2 U_{n-2}}{\partial \eta^2} + V_{n-2} \quad (n \geq 2), \\ \phi_x^2 \frac{\partial^2 V_0}{\partial \xi^2} + u'_0 \phi_x \frac{\partial V_0}{\partial \xi} &= 0, \\ \phi_x^2 \frac{\partial^2 V_1}{\partial \xi^2} + u'_0 \phi_x \frac{\partial V_1}{\partial \xi} &= - \left[2\phi_x \frac{\partial^2 V_0}{\partial \xi \partial \eta} + \phi_{xx} \frac{\partial V_0}{\partial \xi} \right] - u'_0 \frac{\partial V_0}{\partial \eta} - u'_1 \phi_x \frac{\partial V_0}{\partial \xi} - \\ &\quad \sum_{i=0}^1 v'_i \left[\phi_x \frac{\partial U_{1-i}}{\partial \xi} + \frac{\partial U_{1-i}}{\partial \eta} \right] - \left[\phi_x \frac{\partial U_2}{\partial \xi} + \frac{\partial U_1}{\partial \eta} \right] \phi_x \frac{\partial V_0}{\partial \xi}, \\ \phi_x^2 \frac{\partial^2 V_n}{\partial \xi^2} + u'_0 \phi_x \frac{\partial V_n}{\partial \xi} &= - \left[2\phi_x \frac{\partial^2 V_{n-1}}{\partial \xi \partial \eta} + \phi_{xx} \frac{\partial V_{n-1}}{\partial \xi} \right] - \frac{\partial^2 V_{n-2}}{\partial \eta^2} - \\ &\quad u'_0 \frac{\partial V_{n-1}}{\partial \eta} - \sum_{i=1}^n u'_i \left[\phi_x \frac{\partial V_{n-i}}{\partial \xi} + \frac{\partial V_{(n-i)-1}}{\partial \eta} \right] - \sum_{i=0}^n v'_i \left[\phi_x \frac{\partial U_{n-i}}{\partial \xi} + \frac{\partial U_{(n-i)-1}}{\partial \eta} \right] - \\ &\quad \sum_{i=1}^n \left[\phi_x \frac{\partial U_{i+1}}{\partial \xi} + \frac{\partial U_i}{\partial \eta} \right] \left[\phi_x \frac{\partial V_{n-i}}{\partial \xi} + \frac{\partial V_{(n-i)-1}}{\partial \eta} \right] \quad (n \geq 2), \end{aligned} \right\} \quad (48)$$

将负下标的量取作零• 在(48)式中, 已令 $U_0 = U_1 = 0$, 这一事实从 U_0, U_1 所满足的微分方程(见(47)式)和边界条件立知•

在边界 $x = 0$ 的邻域令 $\phi(x) = x$, 则(48)中的第一方程化为

$$\frac{\partial^2 V_0}{\partial \xi^2} - \frac{c_0(1-2\eta)}{2} \frac{\partial V_0}{\partial \xi} = 0, \quad (49)$$

仅当 $c_0 < 0$ 时才有边界层型函数的解•

在 $x = 1$ 的邻域令 $\phi = 1 - x$, (48)中的第一方程化为

$$\frac{\partial^2 V_0}{\partial \xi^2} + \frac{c_0(1-2\eta)}{2} \frac{\partial V_0}{\partial \xi} = 0, \quad (50)$$

也是 $c_0 < 0$ 时才有边界层型函数的解•

下面仍就四种情形来讨论•

情形 1 $\alpha \geq 0, \beta \geq 0$. 若 $\alpha = \beta = 0$, 则是零解 $u_\varepsilon = v_\varepsilon = 0$. 所以可假设 α, β 不同时为零. 若 $\alpha > 0, \beta > 0$, 则在两边界点均不出现边界层, 而只可能在 $(0, 1)$ 中的某点 x_0 出现内层. 容易知道外解的主要项是

$$u_0(x) = \begin{cases} \frac{\alpha}{2}x^2 + c_1x & (\text{当 } 0 \leq x \leq x_0), \\ \frac{\beta}{2}x^2 + d_1x - \left(\frac{\beta}{2} + d_1\right) & (\text{当 } x_0 < x \leq 1), \end{cases}$$

$$v_0(x) = \begin{cases} \alpha & (\text{当 } 0 \leq x < x_0), \\ \beta & (\text{当 } x_0 < x \leq 1), \end{cases}$$

其中 c_1, d_1 是待定常数. 根据条件 $u_0(x_0^+) = u_0(x_0^-), u_0'(x_0^+) = u_0'(x_0^-) = 0$, 可以求得 $c_1 = -\alpha x_0, d_1 = -\beta x_0$ 和

$$x_0 = \beta^{1/2} / (\alpha^{1/2} + \beta^{1/2}).$$

利用递推式 (45), (47), (48) 可以采用模型 1, 情形 3 的步骤求得边值问题 (43) 的渐近解.

若 α 或 β 有一为零, 设 $\beta = 0$, 则出现内层的点 x_0 移到边界点 $x = 0$, 内层成为边界层.

情形 2 $\alpha < 0, \beta < 0$

此时在两边界点都出现边界层. 在 $x = 0$ 和 $x = 1$ 的邻域分别引进多重尺度变量

$$\xi_0 = x/\varepsilon, \eta = x; \xi_1 = (1-x)/\varepsilon, \eta = x.$$

从 (48) 的第一方程, 在 $x = 0$ 的邻域可以求得 $V_0 = k_0(\eta)e^{c_0(1-2\eta)\xi_0/2}$; 在 $x = 1$ 的邻域可以求得 $V_0 = k_1(\eta)e^{-c_0(1-2\eta)\xi_1/2}$, 当 $c_0 < 0$ 时是边界层型函数. 考虑到边界条件, 渐近解的主要项是

$$\begin{cases} u_\varepsilon^{(0)} = -c_0x(1-x)/2, \\ v_\varepsilon^{(0)} = c_0 + H_0(x)(\alpha - c_0)\exp\left[\frac{c_0x(1-x)}{2\varepsilon}\right] + \\ \quad H_1(x)(\beta - c_0)\exp\left[\frac{-c_0(1-2x)(1-x)}{2\varepsilon}\right], \end{cases}$$

其中 c_0 是待定常数; H_0 和 H_1 是截断函数:

$$H_0(x) = \begin{cases} 1 & (\text{当 } 0 \leq x \leq 1/8), \\ h_0(x) & (\text{当 } 1/8 \leq x \leq 1/4), \\ 0 & (\text{当 } 1/4 \leq x \leq 1), \end{cases}$$

$$H_1(x) = \begin{cases} 0 & (\text{当 } 0 \leq x \leq 3/4), \\ h_1(x) & (\text{当 } 3/4 \leq x \leq 7/8), \\ 1 & (\text{当 } 7/8 \leq x \leq 1), \end{cases}$$

其中 $h_0(x)$ 和 $h_1(x)$ 分别是连接 1, 0 和 0, 1 的二次连续可微函数. 根据条件 $(v_\varepsilon^{(0)})'|_{x=0} = (v_\varepsilon^{(0)})'|_{x=1}$ 可以确定出 c_0 .

$$c_0 = (\alpha + \beta)/2.$$

利用 (45) 式 ($p = 1$), 递推方程 (47) 和 (48), 以及边界条件, 可以仿照模型 1 情形 1 中采用的步骤求出各阶展开式.

情形 3 $\alpha < 0, \beta > 0$

此时由于 $\alpha < 0$, 在 $x = 0$ 的邻域具有边界层型函数 $V_0 = k_0(\eta)\exp\left[\frac{\alpha(1-2\eta)\xi_0}{2}\right]$, 在 $x = 1$ 的邻域具有边界层型函数 $V_0 = k_1(\eta)\exp\left[\frac{-\alpha(1-2\eta)\xi_1}{2}\right]$, 所以渐近解的主要项是

$$\begin{cases} u_\varepsilon^{(0)} = -\alpha(1-x)/2, \\ v_\varepsilon^{(0)} = \alpha + H(x)(\beta - \alpha) \exp\left[\frac{-\alpha(1-2x)(1-x)}{2\varepsilon}\right], \end{cases}$$

其中 $H(x)$ 是截断函数(见(17)式)• 重复模型 1 情形 1 中的步骤, 可以求出解的各阶渐近展开式•

情形 4 $\alpha > 0, \beta < 0$ • 此时作代换 $z = 1 - x$, 可化到情形 3, 将在 $x = 0$ 出现边界层•

本文应用修正多重尺度法导出较已有工作更精确的结果• 关于更一般的微分方程组的边值问题, 将在部份(II) 中讨论•

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On the Asymptotic Solutions of Boundary Value Problems for a Class of Systems of Nonlinear Differential Equations(I)

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Abstract: A new method is applied to study the asymptotic behavior of solutions of boundary value problems for a class of systems of nonlinear differential equations

$$u'' = v, \varepsilon v'' + f(x, u, u')v' - g(x, u, u')v = 0 \quad (0 < \varepsilon \ll 1).$$

The asymptotic expansions of solutions are constructed, the remainders are estimated. The former works are improved and generalized.

Key words: system of nonlinear differential equations; boundary value problem; asymptotic solution