

Marie Kopáčková

On the weakly nonlinear wave equation involving a small parameter at the highest derivative

*Czechoslovak Mathematical Journal*, Vol. 19 (1969), No. 3, 469–491

Persistent URL: <http://dml.cz/dmlcz/100915>

## Terms of use:

© Institute of Mathematics AS CR, 1969

Institute of Mathematics of the Czech Academy of Sciences provides access to digitized documents strictly for personal use. Each copy of any part of this document must contain these *Terms of use*.



This document has been digitized, optimized for electronic delivery and stamped with digital signature within the project *DML-CZ: The Czech Digital Mathematics Library* <http://dml.cz>

ON THE WEAKLY NONLINEAR WAVE EQUATION  
INVOLVING A SMALL PARAMETER AT THE HIGHEST DERIVATIVE

MARIE KOPÁČKOVÁ-SUCHÁ, Praha

(Received July 22, 1968)

I. THE CAUCHY PROBLEM FOR A WEAKLY NONLINEAR WAVE EQUATION  
INVOLVING A SMALL PARAMETER AT THE HIGHEST DERIVATIVE

1. INTRODUCTION

We shall discuss the equation

$$(1^a) \quad L_\varepsilon u \equiv \varepsilon u_{tt} - u_{xx} + 2au_t + cu = g(t, x) + \varepsilon f(t, x, u, u_x, u_t)$$

with the initial data

$$(1^b) \quad u(0, x, \varepsilon) = \varphi(x, \varepsilon), \quad u_t(0, x, \varepsilon) = \psi(x, \varepsilon),$$

where  $x \in E_1$ ,  $u = u(t, x, \varepsilon)$ ;  $[t, x] \in V = \{[t, x] \in E_2, t \in \langle 0, +\infty \rangle, x \in E_1\}$  and  $a, c$  are positive constants. As to a periodic solution of  $(1^a)$ , the case  $a < 0$  may be transferred to that of  $a > 0$  by the substitution  $\tau = -t$ . We are interested in the behaviour of the solution  $u = u(t, x, \varepsilon)$  as  $\varepsilon$  tends to zero and in the nonuniformity occurring at  $t = 0$ . Under certain conditions it will be proved that there exists  $\varepsilon_0 > 0$  such that problem (1) possesses a unique solution  $u = u(t, x, \varepsilon)$  for  $\varepsilon \in \langle 0, \varepsilon_0 \rangle$ . This solution is of the form

$$(2) \quad u = u^0 + v + w$$

where  $u^0 = u^0(t, x)$  is the solution of the linear parabolic equation

$$(3^a) \quad 2au_t^0 - u_{xx}^0 + cu^0 = g$$

with the initial condition

$$(3^b) \quad u^0(0, x) = \varphi(x, 0)$$

and  $v = v(t, x, \varepsilon)$  or  $w = w(t, x, \varepsilon)$  are the solutions of the nonlinear problems (4) or (5), respectively:

$$(4^a) \quad L_\varepsilon v = \varepsilon f(t, x, u^0 + v, u_x^0 + v_x, u_t^0 + v_t) - \varepsilon u_t^0$$

$$(4^b) \quad v(0, x, \varepsilon) = \varphi(x, \varepsilon) - \varphi(x, 0); \quad v_t(0, x, \varepsilon) = \psi(x, \varepsilon) - \psi(x, 0)$$

$$(5^a) \quad L_\varepsilon w = \varepsilon f(t, x, u^0 + v + w, u_x^0 + v_x + w_x, u_t^0 + v_t + w_t) - \\ - \varepsilon f(t, x, u^0 + v, u_x^0 + v_x, u_t^0 + v_t)$$

$$(5^b) \quad w(0, x, \varepsilon) = 0; \quad w_t(0, x, \varepsilon) = \psi(x, 0) - u_t^0(0, x).$$

The problem will be solved in the Banach space  $\mathfrak{C}_\varepsilon$  defined as follows: we put  $V_t = \{[t, x], x \in E_1\}$ ,  $t \geq 0$  and

$$(6) \quad \|h\|_{(t, \varepsilon)} = \|h\|_{1, V_t} + \|h_{xx}\|_{0, V_t} + \|h_{tx}\|_{0, V_t} + \varepsilon \|h_{tt}\|_{0, V_t},$$

$$(7) \quad \|h\|_\varepsilon = \|h\|_{1, V} + \|h_{xx}\|_{0, V} + \|h_{tx}\|_{0, V} + \varepsilon \|h_{tt}\|_{0, V}, \\ \|h\|_t^1 = \|h\|_{0, V_t} + \|h_x\|_{0, V_t}; \quad \|h\|^1 = \|h\|_{0, V} + \|h_x\|_{0, V}$$

where

$$h = h(t, x), \quad \|h\|_{k, M} = \sum_{0 \leq i, j \leq k} \sup_M \left| \frac{\partial^{i+j} h}{\partial t^i \partial x^j}(t, x) \right|.$$

Then for  $\varepsilon > 0$   $\mathfrak{C}_\varepsilon$  is the Banach space of continuous functions with continuous derivatives up to the second order with the norm (7). Under some conditions we shall prove that  $v = v(t, x, \varepsilon)$  tends to zero in  $\mathfrak{C}_\varepsilon$ , and  $\|w\|_{(t, \varepsilon)} \rightarrow 0$  for  $\varepsilon \rightarrow 0$  uniformly with respect to  $t \geq t_0$ ,  $t_0 > 0$ .  $w$  represents a "boundary layer" which is not negligible in the neighbourhood of  $t = 0$ .

## 2.

**Proposition 1.** *If  $0 < \varepsilon_1 < a^2/(2a + c)$  and  $u = u(t, x, \varepsilon)$  is a solution of (1) for  $\varepsilon \in (0, \varepsilon_1)$  then  $u$  is a solution of the integro-differential equation*

$$(8) \quad u = \frac{1}{\varepsilon} P_\varepsilon [g(t, x) + \varepsilon f(t, x, u, u_x, u_t) + S_\varepsilon \varphi + Q_\varepsilon \psi]$$

and conversely, every solution  $u = u(t, x, \varepsilon)$  of (8),  $u \in \mathfrak{C}_\varepsilon$  is a solution of (1). The integral operators in (8) are defined by the following formulae

$$(9) \quad P_\varepsilon h(t, x) = \frac{\sqrt{\varepsilon}}{2} \int_0^t e^{-a(t-\tau)/\varepsilon} \int_{x-(t-\tau)/\sqrt{\varepsilon}}^{x+(t-\tau)/\sqrt{\varepsilon}} I_0 \left( \frac{a\beta}{\sqrt{\varepsilon}} \zeta \right) h(\tau, \zeta) d\zeta d\tau,$$

$$(10) \quad S_\varepsilon \varphi(t, x) = \frac{1}{2} e^{-at/\varepsilon} \left\{ \varphi \left( x + \frac{t}{\sqrt{\varepsilon}} \right) + \varphi \left( x - \frac{t}{\sqrt{\varepsilon}} \right) + \int_{x-t/\sqrt{\varepsilon}}^{x+t/\sqrt{\varepsilon}} \left[ \frac{a}{\sqrt{\varepsilon}} I_0 \left( \frac{a\beta}{\sqrt{\varepsilon}} \zeta_0 \right) + \sqrt{\varepsilon} \frac{\partial I_0}{\partial t} \left( \frac{a\beta}{\sqrt{\varepsilon}} \zeta_0 \right) \right] \varphi(\xi) d\xi \right\},$$

$$(11) \quad Q_\varepsilon \psi(t, x) = \frac{\sqrt{\varepsilon}}{2} e^{-at/\varepsilon} \int_{x-t/\sqrt{\varepsilon}}^{x+t/\sqrt{\varepsilon}} I_0 \left( \frac{a\beta}{\sqrt{\varepsilon}} \zeta_0 \right) \psi(\xi) d\xi$$

where  $I_0$  is the modified Bessel function of the first kind,

$$\beta = \sqrt{\left(1 - \frac{c\varepsilon}{a^2}\right)}; \quad \zeta = \sqrt{\left(\frac{(t-\tau)^2}{\varepsilon} - (x-\xi)^2\right)}; \quad \zeta_0 = \sqrt{\left(\frac{t^2}{\varepsilon} - (x-\xi)^2\right)}.$$

This may be obtained by the substitution  $t = \tau \sqrt{\varepsilon}$  in (1) and by using the statement A in [1]. It is known (see [1]) that  $u_1 = S_\varepsilon \varphi$  is the solution of the equation

$$(12) \quad L_\varepsilon u_1 = 0$$

with the initial data  $u_1(0, x) = \varphi(x)$ ,  $(u_1)_t(0, x) = 0$ ,  $x \in E_1$ ,  $u_2 = Q_\varepsilon \psi$  is the solution of (12) with the initial data  $u_2(0, x) = 0$ ;  $(u_2)_t(0, x) = \psi(x)$ ;  $x \in E_1$  and  $u_3 = P_\varepsilon h$  is the solution of equation

$$(13) \quad L_\varepsilon u_3 = \varepsilon h(t, x)$$

with the homogeneous initial data.

### 3. THE LINEAR EQUATION

Firstly, we shall discuss the behaviour of the solution  $u = u(t, x, \varepsilon)$  of the equation

$$(14^a) \quad L_\varepsilon u = g(t, x) \quad \text{on } V$$

with the initial data

$$(14^b) \quad u(0, x, \varepsilon) = \varphi(x, \varepsilon), \quad u_t(0, x, \varepsilon) = \psi(x, \varepsilon).$$

The solution  $u$  will be sought in the form (2) where  $u^0$  is the solution of (3),  $v = v(t, x)$  is the solution of the equation

$$(15^a) \quad L_\varepsilon v = -\varepsilon u_{tt}^0$$

with the initial data

$$(15^b) \quad v(0, x) = \varphi(x, \varepsilon) - \varphi(x, 0), \quad v_t(0, x) = \psi(x, \varepsilon) - \psi(x, 0)$$

and  $w = w(t, x)$  is the solution of the equation

$$(16^a) \quad L_\varepsilon w = 0$$

with the initial data

$$(16^b) \quad w(0, x) = 0; \quad w_t(0, x) = \psi(x, 0) - u_t^0(0, x).$$

If  $\varphi = \varphi(x, 0)$  is a function from  $C^5(E_1)$  and  $g$  satisfies

$$(A) \quad g \in C^{(1)}(V), \quad \frac{\partial g}{\partial x} \in C^{(1)}(V), \quad \frac{\partial^3 g}{\partial x^3} \in C(V); \quad \frac{\partial^3 g}{\partial x^3}, \quad \frac{\partial^2 g}{\partial t \partial x}$$

are Hölder-continuous of the order  $\alpha \in (0, 1)$ , then the solution  $u^0(t, x)$  of (3) is of the form  $u^0 = u_1^0 + u_2^0$  where

$$u_1^0(t, x) = \sqrt{\left(\frac{a}{2\pi t}\right)} e^{-ct/2a} \int_{-\infty}^{+\infty} \varphi(\xi, 0) e^{-(x-\xi)^2 a/2t} d\xi$$

$$u_2^0(t, x) = \sqrt{\left(\frac{a}{2\pi}\right)} \int_0^t \frac{1}{\sqrt{(t-\tau)}} e^{-c(t-\tau)/2a} \int_{-\infty}^{+\infty} g(\tau, \xi) e^{-a(x-\xi)^2/2(t-\tau)} d\xi d\tau$$

and one can easily show (see e.g. [6]) that there exists a constant  $C$  such that

$$(17) \quad \|u_1^0\|_{1, V_t} \leq C \|\varphi\|_{2, E_1} e^{-ct/2a}$$

$$\|u_1^0\|'_t \equiv \|u_1^0\|_{2, V_t} + \left\| \frac{\partial^3 u_1^0}{\partial t^2 \partial x} \right\|_{0, V_t} + \left\| \frac{\partial^3 u_1^0}{\partial x^3} \right\|'_t + \left\| \frac{\partial^5 u_1^0}{\partial x^5} \right\|_{0, V_t} \leq C \|\varphi\|_{5, E_1} e^{-ct/2a}$$

$$(18) \quad \|u_2^0\|_{1, V} \leq C \|g\|_{1, V}; \quad \|u_2^0\|'_t \equiv \sup_{t \in (0, +\infty)} \|u_2^0\|'_t \leq C(g)$$

where

$$C(g) = C \left( N + \|g\|_{1, V} + \|g_x\|_{1, V} + \left\| \frac{\partial^3 g}{\partial x^3} \right\|_{0, V} \right);$$

$$N = \sup_{\substack{x_1, x_2 \in E_1 \\ t \in (0, +\infty)}} \left\{ |x_1 - x_2|^{-\alpha} \left( \left| \frac{\partial^3 g}{\partial x^3}(t, x_1) - \frac{\partial^3 g}{\partial x^3}(t, x_2) \right| + \left| \frac{\partial^2 g}{\partial t \partial x}(t, x_1) - \frac{\partial^2 g}{\partial t \partial x}(t, x_2) \right| \right) \right\}.$$

The existence and uniqueness of the periodic solution of (3<sup>a</sup>) is proved but here it will be given in the following form.

**Theorem 1.** *Let  $g$  satisfy (A),  $g$  be an  $\omega$ -periodic (in  $t$ ) function. Then there exists a unique  $\omega$ -periodic solution  $U^0$  of (3) and  $\|U^0\|' \leq C(g)$ .*

Proof. Let  $u^0$  be the solution of (3<sup>a</sup>) and  $u^0(0, x) = 0$ . By (18) we have  $\|u^0\|' \leq C(g)$ . If we put  $u_n^0(t, x) = u^0(t + n\omega, x)$ ,  $n = 1, 2, \dots$ , then  $u_n^0$  solves equation (3<sup>a</sup>) and  $u_n^0 - u^0$  solves the equation

$$2au_t - u_{xx} + cu = 0$$

with the initial conditions  $u(0, x) = u^0(n\omega, x) - u^0(0, x) = u^0(n\omega, x)$ . From (17) we obtain for  $n \geq m$

$$\|u_n - u_m\|'_t = \|u_{n-m} - u\|'_{t+m\omega} \leq C \|u^0((n-m)\omega, x)\|_{5, E_1} e^{-c(t+m\omega)/2a} \leq C(g) e^{-com/2a}.$$

Thus  $\{u_n\}$  is a fundamental sequence in the norm  $\|\dots\|'$ ; therefore there exists the function  $U^0 = U^0(t, x)$  such that  $\|U^0\|' \leq \|u^0\|' \leq C(g)$ ,

$$U^0(t, x) = \lim_{n \rightarrow +\infty} u_{n+1}^0(t, x) = \lim_{n \rightarrow +\infty} u_n^0(t + \omega, x) = U^0(t + \omega, x)$$

and  $U^0$  solves equation (3<sup>a</sup>). If  $U_1^0, U_2^0$  are two  $\omega$ -periodic solutions of (3<sup>a</sup>) then

$$\|U_1^0 - U_2^0\|'_t = \|U_1^0 - U_2^0\|'_{t+n\omega} \leq C \|U_1^0(0, x) - U_2^0(0, x)\|_{5, E_1} e^{-c(t+n\omega)/2a};$$

$$n = 1, 2, \dots$$

This implies  $U_1^0(t, x) = U_2^0(t, x)$  for  $t \in \langle 0, +\infty \rangle$ ,  $x \in E_1$ .

Now, let us prove the fundamental lemma.

**Lemma 1.** *The integral operators  $P_\varepsilon, Q_\varepsilon, S_\varepsilon$  defined by formulae (9)–(11) map the functions  $h = h(t, x)$ ,  $h \in C(V)$ ,  $\partial h / \partial x \in C(V)$ ,  $q = q(x)$ ,  $q \in C^1(E_1)$ ,  $s = s(x)$ ,  $s \in C^2(E_1)$ , respectively into  $\mathfrak{C}_\varepsilon$  for every  $\varepsilon \in (0, \varepsilon_1)$ ,  $\varepsilon_1 \in (0, a^2/(2a + c))$  and the following estimates hold*

$$(19) \quad \|P_\varepsilon h\|_{(t, \varepsilon)} \leq C \int_0^t (\sqrt{\varepsilon}) e^{-a(1-\beta)(t-\tau)/\varepsilon} + e^{-a(t-\tau)/\varepsilon} \|h\|_{\tau}^1 d\tau +$$

$$+ \varepsilon \gamma(t, \varepsilon) C \int_0^{t-2\varepsilon/a\beta^2} \frac{1}{(t-\tau)} e^{-c(t-\tau)/a} \|h\|_{\tau}^1 d\tau + \varepsilon \|h\|_t,$$

$$(20) \quad \|P_\varepsilon h\|_\varepsilon \leq A_4(\varepsilon) \|h\|_1^1,$$

$$(21) \quad \|Q_\varepsilon q\|_{(t, \varepsilon)} \leq A_2(t, \varepsilon) \|q\|_{1, E_1}, \quad t > 0,$$

$$(22) \quad \|Q_\varepsilon q\|_\varepsilon \leq C \|q\|_{1, E_1},$$

$$(23) \quad \|S_\varepsilon s\|_{(t, \varepsilon)} \leq A_3(t, \varepsilon) \|s\|_{2, E_1},$$

$$(24) \quad \|S_\varepsilon s\|_\varepsilon \leq C\varepsilon^{-1/2} \|s\|_{2, E_1}$$

where the constant  $C$  depends on  $a, c, \varepsilon_1$ ,

$$(25) \quad \gamma(t, \varepsilon) = \begin{cases} 0 & \text{for } t \leq \frac{2\varepsilon}{a\beta^2} \\ 1 & \text{for } t > \frac{2\varepsilon}{a\beta^2} \end{cases}$$

$$\lim_{\varepsilon \rightarrow 0^+} \varepsilon^{-1/2} A_4(\varepsilon) = 0,$$

$$A_2(t, \varepsilon) = C \left( \sqrt{t/\varepsilon} e^{-a(1-\beta)t/\varepsilon} + e^{-at/\varepsilon} + \varepsilon \frac{1}{t} e^{-ct/a} \right), \quad t > 0;$$

$$(26) \quad \lim_{\varepsilon \rightarrow 0^+} A_2(t, \varepsilon) = 0 \quad \text{uniformly with respect to } t \in \langle t_0, +\infty \rangle, \quad t_0 > 0;$$

$$(27) \quad \varepsilon^{1/2} A_3(t, \varepsilon) = C e^{-ct/2a}.$$

First, we shall recall some properties of the modified Bessel functions of the first kind  $I_\nu(z)$  on  $\langle 0, +\infty \rangle$ . These functions (see e.g. [5]) are defined by the formula

$$I_\nu(z) = i^{-\nu} J_\nu(iz),$$

where  $J_\nu(z)$  is the Bessel function of the order  $\nu$ .  $I_\nu$  may be written as a series

$$(28) \quad I_\nu(z) = \sum_{n=0}^{\infty} \frac{1}{\Gamma(n+\nu+1)\Gamma(n+1)} \left(\frac{z}{2}\right)^{2n+\nu},$$

solves the equation

$$(29) \quad y'' + \frac{1}{z} y' - \left(1 + \frac{\nu^2}{z^2}\right) y = 0$$

and for  $z$  sufficiently large there holds

$$(30) \quad I_\nu(z) = \sqrt{\left(\frac{1}{2\pi z}\right)} e^z \left(1 + o\left(\frac{1}{z}\right)\right).$$

From (30) and (28) there follows

$$(31) \quad \lim_{z \rightarrow +\infty} \frac{I_1(z)}{I_0(z)} = 1; \quad \lim_{z \rightarrow 0^+} \frac{I_1(z)}{z I_0(z)} = \frac{1}{2};$$

more over  $I_0'(z) = I_1(z)$ .

In the following we shall need to know that  $H(z) \equiv I_0(z) - I_1(z) > 0$  for  $z \in \langle 0, +\infty \rangle$ . In fact, as  $I_0, I_1$  are continuous and  $H(0) = I_0(0) - I_1(0) = 1$ , the function  $H(z) > 0$  in a neighbourhood of  $z = 0$ . Let us suppose that there exists

$\bar{z} \in \langle 0, +\infty \rangle$  so that  $H(\bar{z}) = 0$ . If we denote  $z_1 = \min \bar{z}$ , then  $z_1 > 0$  and  $H(z) > 0$  for  $z \in \langle 0, z_1 \rangle$ ,  $H(z_1) = 0$  and  $H'(z_1) \leq 0$ . By (29) we have  $H'(z_1) = I'_0(z_1) - I''_0(z_1) = (1/z_1)I_1(z_1) > 0$  which is a contradiction. Now, we shall prove the following proposition.

**Proposition 2.** *Let  $F_\alpha(z) \equiv \alpha(I_1(z)/I_0(z)) - z$  for  $z \in \langle 0, +\infty \rangle$ ,  $\alpha \geq 0$ . Then for every  $\alpha \in \langle 0, +\infty \rangle$  there exists a unique number  $z_0 = z_0(\alpha)$ ,  $z_0 \in \langle 0, \alpha \rangle$  such that*

$$(32) \quad F_\alpha(z) \geq 0 \quad \text{for } z \in \langle 0, z_0 \rangle, \quad F_\alpha(z) \leq 0 \quad \text{for } z \in (z_0, +\infty).$$

Furthermore,  $z_0(\alpha) = 0$  for  $\alpha \in \langle 0, 2 \rangle$ ,  $z_0(\alpha)$  is nondecreasing and

$$\lim_{\alpha \rightarrow +\infty} z_0(\alpha) = +\infty, \quad \lim_{\alpha \rightarrow +\infty} \frac{z_0(\alpha)}{\alpha} = 1.$$

*Proof.* The case  $\alpha = 0$  is simple; thus let us suppose  $\alpha > 0$ . If  $z \geq \alpha$  then

$$F_\alpha(z) = \alpha \frac{I_1(z)}{I_0(z)} - z \leq \alpha [I_1(z) - I_0(z)] \frac{1}{I_0(z)} < 0;$$

this implies that  $z_0 \in \langle 0, \alpha \rangle$ . For  $\alpha \leq 2$  there holds

$$\begin{aligned} F_\alpha(z) &= I_0^{-1}(z) [\alpha I_1(z) - z I_0(z)] \leq I_0^{-1}(z) [2I_1(z) - z I_0(z)] = \\ &= -I_0^{-1}(z) \sum_{n=0}^{\infty} \frac{1}{(n+1)!(n-1)!} \left(\frac{z}{2}\right)^{2n} < 0, \quad z > 0. \end{aligned}$$

Thus we have  $z_0(\alpha) = 0$  for  $\alpha \in \langle 0, 2 \rangle$ . Now, by (29), (31)

$$F'_\alpha(z) = \alpha \left[ 1 - \frac{1}{z} \frac{I_1(z)}{I_0(z)} - \frac{I_1^2(z)}{I_0^2(z)} \right] - 1, \quad z > 0; \quad F'(0) = \lim_{z \rightarrow 0^+} F'_\alpha(z) = \frac{\alpha}{2} - 1.$$

If  $F_\alpha(z) = 0$  then  $F'_\alpha(z) = \alpha - 2 - (z^2/\alpha)$ , thus the function  $F'_\alpha(z)$  is decreasing on the set of the points  $z: F_\alpha(z) = 0$ . As the function  $F_\alpha(z)$  may be written in the form of a power series the number of the points  $z: F_\alpha(z) = 0$  is finite on  $\langle 0, \alpha \rangle$ . If  $\alpha > 2$  then there exists at least one point  $z_0$  where  $F_\alpha(z)$  changes its sign. Let us suppose that there exist two such points  $z_1, z_2$ . Let  $z_1 > 0$  be the least point with this property and  $z_2 > z_1$  be the next one. Since  $F_\alpha(z) \geq 0$  for  $z \in \langle 0, z_1 \rangle$ ,  $F'_\alpha(z_1) \leq 0$ . But  $F'_\alpha(z_2) < F'_\alpha(z_1) \leq 0$ . As  $F_\alpha(z) \leq 0$  for  $z \in \langle z_1, z_2 \rangle$  there must be  $F'_\alpha(z_2) \geq 0$  which is a contradiction.

$F_{\alpha_1}(z) < F_{\alpha_2}(z)$  for  $z > 0$ ,  $\alpha_2 > \alpha_1 \geq 0$ , therefore  $z_0(\alpha_1) < z_0(\alpha_2)$  for  $2 < \alpha_1 < \alpha_2$ . Prove  $\lim_{\alpha \rightarrow +\infty} z_0(\alpha) = +\infty$ . Let  $z_0(\alpha_n) \leq K$ ,  $\alpha_n \in \langle 0, +\infty \rangle$ ,  $\alpha_n \rightarrow +\infty$ . If  $\alpha_n \geq k > 2$  then  $z_0(\alpha_n) \geq z_0(k) > 0$ . As  $F_\alpha(z_0(\alpha)) = 0$  there must be

$$\alpha_n = z_0(\alpha_n) \frac{I_0(z_0(\alpha_n))}{I_1(z_0(\alpha_n))} \leq \frac{I_0(K)}{I_1(z_0(k))} K$$



and this is a contradiction to the assumption  $\alpha_n \rightarrow +\infty$ . Finally, as  $F_\alpha(z_0(\alpha)) = 0$  we get

$$\lim_{\alpha \rightarrow +\infty} \frac{z_0(\alpha)}{\alpha} = \lim_{\alpha \rightarrow +\infty} \frac{I_1(z_0(\alpha))}{I_0(z_0(\alpha))} = \lim_{z \rightarrow +\infty} \frac{I_1(z)}{I_0(z)} = 1.$$

Proposition 2 is proved completely.

In the following we must prove

$$(33) \quad p \equiv \sup_{\alpha \in (0, +\infty)} [\alpha - z_0(\alpha)] < +\infty.$$

If  $\alpha$  and hence also  $z_0(\alpha)$  is large enough we may use (30) and thus obtain that the function  $\alpha - z_0(\alpha) = z_0(I_0(z_0) - I_1(z_0))/(I_1(z_0))$  is bounded for  $\alpha, z_0$  large enough which yields  $p < +\infty$ . From equation (29) and the relations

$$\varepsilon \left( \frac{\partial \zeta}{\partial t} \right)^2 - \left( \frac{\partial \zeta}{\partial x} \right)^2 = 1; \quad \varepsilon \frac{\partial^2 \zeta}{\partial t^2} - \frac{\partial^2 \zeta}{\partial x^2} = \frac{1}{\zeta}$$

there follows

$$(34) \quad \varepsilon \frac{\partial^2 I_0}{\partial t^2} \left( \frac{a\beta\zeta}{\sqrt{\varepsilon}} \right) - \frac{\partial^2 I_0}{\partial x^2} \left( \frac{a\beta\zeta}{\sqrt{\varepsilon}} \right) = \left( \frac{a^2}{\varepsilon} - c \right) I_0 \left( \frac{a\beta\zeta}{\sqrt{\varepsilon}} \right).$$

From (28) we have

$$(35) \quad \sqrt{(\varepsilon)} \lim_{\xi \rightarrow x \pm (t-\tau)/\sqrt{\varepsilon}} \frac{\partial I_0}{\partial t} \left( \frac{a\beta\zeta}{\sqrt{\varepsilon}} \right) = \pm \lim_{\xi \rightarrow x \pm (t-\tau)/\sqrt{\varepsilon}} \frac{\partial I_0}{\partial x} \left( \frac{a\beta\zeta}{\sqrt{\varepsilon}} \right) = \frac{a^2\beta^2}{2\varepsilon\sqrt{\varepsilon}} (t - \tau).$$

The integrals

$$M_1(t, \varepsilon) = \frac{\sqrt{\varepsilon}}{2} \int_{x-t/\sqrt{\varepsilon}}^{x+t/\sqrt{\varepsilon}} I_0 \left( \frac{a\beta}{\sqrt{\varepsilon}} \zeta_0 \right) d\xi, \quad M_2(t, \varepsilon) = \frac{\sqrt{\varepsilon}}{2} \int_{x-t/\sqrt{\varepsilon}}^{x+t/\sqrt{\varepsilon}} \left| \frac{\partial I_0(a\beta\zeta_0/\sqrt{\varepsilon})}{\partial x} \right| d\xi,$$

$$M_3(t, \varepsilon) = \frac{\sqrt{\varepsilon}}{2} \int_{x-t/\sqrt{\varepsilon}}^{x+t/\sqrt{\varepsilon}} \left| \frac{\partial}{\partial t} I_0 \left( \frac{a\beta}{\sqrt{\varepsilon}} \zeta_0 \right) - \frac{a}{\varepsilon} I_0 \left( \frac{a\beta}{\sqrt{\varepsilon}} \zeta_0 \right) \right| d\xi,$$

$$M_4(t, \varepsilon) = \frac{\sqrt{\varepsilon}}{2} \int_{x-t/\sqrt{\varepsilon}}^{x+t/\sqrt{\varepsilon}} \left| \frac{\partial}{\partial t} I_0 \left( \frac{a\beta}{\sqrt{\varepsilon}} \zeta_0 \right) \right| d\xi.$$

may be estimated for  $t \geq 0$ ,  $\varepsilon \in (0, \varepsilon_1)$ ,  $\varepsilon_1 < a^2/(2a + c)$  in the following way. Using the substitutions  $x - \xi = z$ ,  $\sqrt{(1 - z^2\varepsilon/t^2)} = y$ ,  $y^2 = s$  and formula (83), p. 198 [3] we get

$$\begin{aligned} M_1(t, \varepsilon) &= \sqrt{(\varepsilon)} \int_0^{t/\sqrt{\varepsilon}} I_0 \left( \frac{a\beta}{\sqrt{\varepsilon}} \sqrt{\left( \frac{t^2}{\varepsilon} - z^2 \right)} \right) dz = t \int_0^1 I_0 \left( \frac{a\beta t}{\varepsilon} y \right) \frac{y}{\sqrt{(1 - y^2)}} dy = \\ &= \frac{t}{2} \int_0^1 I_0 \left( \frac{a\beta t}{\varepsilon} \sqrt{s} \right) \frac{1}{\sqrt{(1 - s)}} ds = \frac{t}{2} \sqrt{\left( \frac{2\pi\varepsilon}{a\beta t} \right)} I_{1/2} \left( \frac{a\beta t}{\varepsilon} \right) = \frac{\varepsilon}{a\beta} \operatorname{sh} \left( \frac{a\beta t}{\varepsilon} \right). \end{aligned}$$

Since

$$\frac{\partial}{\partial x} I_0\left(\frac{a\beta}{\sqrt{\varepsilon}} \zeta_0\right) = -\frac{\partial}{\partial \xi} I_0\left(\frac{a\beta}{\sqrt{\varepsilon}} \zeta_0\right) = \frac{a\beta}{\sqrt{\varepsilon}} \frac{x - \xi}{\zeta_0} I_1\left(\frac{a\beta}{\sqrt{\varepsilon}} \zeta_0\right)$$

is positive for  $\xi < x$ , we obtain

$$M_2(t, \varepsilon) = -\sqrt{\varepsilon} \int_x^{x+t/\sqrt{\varepsilon}} \frac{\partial I_0}{\partial \xi} \left(\frac{a\beta}{\sqrt{\varepsilon}} \zeta_0\right) d\xi = \sqrt{\varepsilon} \left[ I_0\left(\frac{a\beta t}{\varepsilon}\right) - 1 \right].$$

Using the same substitutions as before, formula (79), p. 197, [3] and the relation

$$\frac{\partial}{\partial t} I_0\left(\frac{a\beta}{\sqrt{\varepsilon}} \zeta_0\right) = \frac{a\beta t}{\sqrt{(\varepsilon) \varepsilon \zeta_0}} I_1\left(\frac{a\beta}{\sqrt{\varepsilon}} \zeta_0\right)$$

we have

$$\begin{aligned} M_4(t, \varepsilon) &= \sqrt{\varepsilon} \int_0^{t/\sqrt{\varepsilon}} \frac{a\beta t}{\varepsilon^{3/2} \zeta_0} I_1\left(\frac{a\beta}{\sqrt{\varepsilon}} \sqrt{\left(\frac{t^2}{\varepsilon} - z^2\right)}\right) dz = \\ &= \frac{a\beta t}{\varepsilon} \int_0^1 I_1\left(\frac{a\beta t}{\varepsilon} y\right) \frac{1}{\sqrt{(1-y^2)}} dy = \frac{a\beta t \pi}{2\varepsilon} I_{1/2}^2\left(\frac{a\beta t}{2\varepsilon}\right) = \text{ch}\left(\frac{a\beta t}{\varepsilon}\right) - 1. \end{aligned}$$

Substituting  $y = [1 - (x - \xi)^2 \cdot \varepsilon/t^2]^{1/2}$  we obtain

$$M_3(t, \varepsilon) = \frac{at}{\varepsilon} \int_0^1 \left| \beta I_1\left(\frac{a\beta t}{\varepsilon} y\right) - y I_0\left(\frac{a\beta t}{\varepsilon} y\right) \right| \frac{1}{\sqrt{(1-y^2)}} dy.$$

As

$$\beta I_1\left(\frac{a\beta t}{\varepsilon} y\right) - y I_0\left(\frac{a\beta t}{\varepsilon} y\right) = \frac{\varepsilon}{a\beta t} I_1\left(\frac{a\beta t}{\varepsilon} y\right) F_\alpha\left(\frac{a\beta t}{\varepsilon} y\right)$$

for  $t > 0$  where  $\alpha = a\beta^2 t/\varepsilon$  we get

$$\beta I_1\left(\frac{a\beta t}{\varepsilon} y\right) - y I_0\left(\frac{a\beta t}{\varepsilon} y\right) \begin{cases} \geq 0 & \text{for } y \in \langle 0, y_0 \rangle, \\ \leq 0 & \text{for } y \in (y_0, 1), \end{cases}$$

where  $y_0 = \beta(a\beta^2 t/\varepsilon)^{-1} z_0(a\beta^2 t/\varepsilon)$  and  $y_0 \leq \beta \leq 1$ . Therefore

(36)

$$M_3(t, \varepsilon) = \frac{at}{\varepsilon} \left\{ M(1, t, \varepsilon) - 2 \int_0^{y_0} \left[ y I_0\left(\frac{a\beta t}{\varepsilon} y\right) - \beta I_1\left(\frac{a\beta t}{\varepsilon} y\right) \right] \frac{1}{\sqrt{(1-y^2)}} dy \right\},$$

where

$$M(r, t, \varepsilon) = \int_0^r \left[ y I_0\left(\frac{a\beta t}{\varepsilon} y\right) - \beta I_1\left(\frac{a\beta t}{\varepsilon} y\right) \right] \frac{r}{\sqrt{(r^2 - y^2)}} dy.$$

Applying the inequality  $(1 - y^2)^{-1/2} \leq y_0(y_0^2 - y^2)^{-1/2}$  to the second integral from (36) we have

$$M_3(t, \varepsilon) \leq \frac{at}{\varepsilon} [M(1, t, \varepsilon) - 2\gamma(t, \varepsilon) M(y_0, t, \varepsilon)],$$

where  $\gamma(t, \varepsilon)$  is defined by (25). From formulae (79), p. 197 and (83), p. 198 [3] we obtain

$$M(r, t, \varepsilon) = -\frac{\varepsilon}{2a\beta t} \{(\beta - r) e^{+a\beta tr/\varepsilon} + (\beta + r) e^{-a\beta tr/\varepsilon} - 2\beta\}$$

and

$$\begin{aligned} M_3(t, \varepsilon) &\leq \frac{1}{2\beta} \{(1 - \beta) e^{a\beta t/\varepsilon} - (1 + \beta) e^{-a\beta t/\varepsilon} + 2\beta\} + \\ &+ \frac{\gamma(t, \varepsilon)}{\beta} \{(\beta - y_0) e^{a\beta ty_0/\varepsilon} + (\beta + y_0) e^{-a\beta ty_0/\varepsilon} - 2\beta\}. \end{aligned}$$

As  $y_0 \leq \beta \leq 1$ ,  $M_3$  may be estimated as follows:

$$M_3(t, \varepsilon) \leq \frac{1 - \beta}{2\beta} e^{a\beta t/\varepsilon} + \frac{\gamma(t, \varepsilon)}{\beta} (\beta - y_0) e^{a\beta^2 t/\varepsilon} + 1.$$

Now, we are able to estimate  $\|P_\varepsilon h\|_{(t, \varepsilon)}$ . By  $C$  we always denote a constant depending on  $a, c, \varepsilon_1$  only. Supposing  $h = h(t, x) \in C(V)$  we obtain

$$\begin{aligned} \|P_\varepsilon h\|_{0, V_t} &\leq \int_0^t e^{-(a/\varepsilon)(t-\tau)} M_1(t - \tau, \varepsilon) \|h\|_{0, V_\tau} d\tau \leq \frac{\varepsilon}{2a\beta} \int_0^t e^{-(a/\varepsilon)(1-\beta)(t-\tau)} \|h\|_{0, V_\tau} d\tau, \\ \left\| \frac{\partial}{\partial x} P_\varepsilon h \right\|_{0, V_t} &\leq \int_0^t e^{-(a/\varepsilon)(t-\tau)} [M_2(t - \tau, \varepsilon) + \sqrt{\varepsilon}] \|h\|_{0, V_\tau} d\tau = \\ &= \sqrt{\varepsilon} \int_0^t e^{-(a/\varepsilon)(t-\tau)} I_0 \left( \frac{a\beta}{\varepsilon} (t - \tau) \right) \|h\|_{0, V_\tau} d\tau, \\ \left\| \frac{\partial}{\partial t} (P_\varepsilon h) \right\|_{0, V_t} &\leq \int_0^t e^{-(a/\varepsilon)(t-\tau)} (M_3(t - \tau, \varepsilon) + 1) \|h\|_{0, V_\tau} d\tau \leq \\ &\leq \int_0^t \left[ \frac{1 - \beta}{2\beta} e^{-(a/\varepsilon)(1-\beta)(t-\tau)} + 2e^{-(a/\varepsilon)(t-\tau)} \right] \|h\|_{0, V_\tau} d\tau + \\ &+ \int_0^{t-2\varepsilon/a\beta^2} \frac{\beta - y_0}{\beta} e^{-(c/a)/(t-\tau)} \|h\|_{0, V_\tau} d\tau, \quad t \geq 0. \end{aligned}$$

If  $h_x \in C(V)$  then  $(\partial/\partial x)(P_\varepsilon h) = P_\varepsilon h_x$  and

$$\begin{aligned} \left\| \frac{\partial^2}{\partial x^2} (P_\varepsilon h) \right\|_{0, V_\varepsilon} &\leq \sqrt{(\varepsilon)} \int_0^t e^{-(a/\varepsilon)(t-\tau)} I_0 \left( \frac{a\beta}{\sqrt{\varepsilon}} (t-\tau) \right) \|h_x\|_{0, V_\tau} d\tau, \\ \left\| \frac{\partial^2}{\partial t \partial x} (P_\varepsilon h) \right\|_{0, V_\varepsilon} &\leq \int_0^t \left[ \frac{1-\beta}{2\beta} e^{-(a/\varepsilon)(1-\beta)(t-\tau)} + 2e^{-(a/\varepsilon)(t-\tau)} \right] \|h_x\|_{0, V_\tau} + \\ &+ \frac{1}{\beta} \int_0^{t-2\varepsilon/a\beta^2} (\beta - y_0) e^{-(c/a)(t-\tau)} \|h_x\|_{0, V_\tau} d\tau. \end{aligned}$$

As the function  $P_\varepsilon h$  satisfies equation (13), the expression  $\varepsilon(\partial^2/\partial t^2)(P_\varepsilon h)$  may be estimated by

$$\varepsilon \left\| \frac{\partial^2}{\partial t^2} (P_\varepsilon h) \right\|_{0, V_\varepsilon} \leq c \|P_\varepsilon h\|_{0, V_\varepsilon} + 2a \left\| \frac{\partial}{\partial t} (P_\varepsilon h) \right\|_{0, V_\varepsilon} + \left\| \frac{\partial^2}{\partial x^2} (P_\varepsilon h) \right\|_{0, V_\varepsilon} + \varepsilon \|h\|_{0, V_\varepsilon}.$$

Finally, we may write

$$\begin{aligned} (37) \quad \|P_\varepsilon h\|_{(t, \varepsilon)} &\leq \int_0^t \left[ \frac{\varepsilon}{2a\beta} (c+1) e^{-(a/\varepsilon)(1-\beta)(t-\tau)} + 2\sqrt{(\varepsilon)} e^{-(a/\varepsilon)(t-\tau)} I_0 \left( \frac{a\beta}{\varepsilon} (t-\tau) \right) + \right. \\ &+ (2a+1) \left. \left( \frac{\varepsilon c}{2a^2\beta(1+\beta)} e^{-(a/\varepsilon)(1-\beta)(t-\tau)} + 2e^{-(a/\varepsilon)(t-\tau)} \right) \right] \|h\|_\tau^1 d\tau + \\ &+ \frac{2a+1}{\beta} \int_0^{t-2\varepsilon/a\beta^2} (\beta - y_0) e^{-(c/a)(t-\tau)} \|h\|_\tau^1 d\tau + \varepsilon \|h\|_t^1 \end{aligned}$$

because

$$1 - \beta = \frac{1 - \beta^2}{1 + \beta} = \frac{c\varepsilon}{a^2(1 + \beta)}.$$

Since

$$I_0(z) \leq e^z, \quad \beta - y_0 = \beta \left( 1 - \frac{z_0(\alpha)}{\alpha} \right) = \beta \frac{\alpha - z_0(\alpha)}{\alpha} \leq \frac{\varepsilon p}{a\beta t}, \quad \alpha = \frac{a\beta^2}{\varepsilon} t,$$

we get (19). Furthermore, using formula 6.611, [4] in the second integral of (37) and estimating  $\|h\|'_t \leq \|h\|'$  we get

$$\|P_\varepsilon h\|_\varepsilon \leq \varepsilon \left[ C + \frac{p(2a+1)}{a\beta^2} \left| \log \frac{2\varepsilon}{a\beta^2} \right| \right] \|h\|^1.$$

If we denote  $A_4(\varepsilon) = \varepsilon C(1 + |\log \varepsilon|)$  we obtain (20) and

$$\lim_{\varepsilon \rightarrow 0^+} \varepsilon^{-1/2} A_4(\varepsilon) = 0.$$

If  $q \in C^1(E_1)$  we obtain

$$\begin{aligned} \|Q_\varepsilon q\|_{0, V_t} &\leq \|q\|_{0, E_1} e^{-at/\varepsilon} M_1(t, \varepsilon) \leq \frac{\varepsilon}{a\beta} \|q\|_{0, E_1} e^{-at/\varepsilon} \operatorname{sh}\left(\frac{a\beta t}{\varepsilon}\right) \\ \left\| \frac{\partial}{\partial x} (Q_\varepsilon q) \right\|_{0, V_t} + \left\| \frac{\partial^2}{\partial x^2} (Q_\varepsilon q) \right\|_{0, V_t} &\leq \sqrt{(\varepsilon)} \|q\|_{1, V_t} e^{-at/\varepsilon} I_0\left(\frac{a\beta t}{\varepsilon}\right) \\ \left\| \frac{\partial}{\partial t} (Q_\varepsilon q) \right\|_t^1 &\leq \|q\|_{1, E_1} e^{-at/\varepsilon} (M_3(t, \varepsilon) + 1) \leq \\ &\leq \|q\|_{1, E_1} \left( \frac{1-\beta}{2\beta} e^{-(a/\varepsilon)(1-\beta)t} + 2e^{-at/\varepsilon} + \frac{\gamma(t, \varepsilon)}{\beta} (\beta - y_0) e^{-ct/a} \right). \end{aligned}$$

As  $Q_\varepsilon q$  satisfies equation (12) we get

$$\varepsilon \left\| \frac{\partial^2}{\partial t^2} (Q_\varepsilon q) \right\|_{0, V_t} \leq c \|Q_\varepsilon q\|_{0, V_t} + 2a \left\| \frac{\partial}{\partial t} (Q_\varepsilon q) \right\|_{0, V_t} + \left\| \frac{\partial^2}{\partial x^2} (Q_\varepsilon q) \right\|_{0, V_t}$$

and finally

$$(38) \quad \|Q_\varepsilon q\|_{(t, \varepsilon)} \leq \left( \varepsilon c e^{-(a/\varepsilon)(1-\beta)t} + 2(2a+1) e^{-at/\varepsilon} + 2\sqrt{(\varepsilon)} e^{-at/\varepsilon} I_0\left(\frac{a\beta t}{\varepsilon}\right) + \frac{\gamma(t, \varepsilon)}{\beta} (\beta - y_0) e^{-ct/a} \right) \|q\|_{C^1(E_1)}$$

which implies (21) and (22). As  $\beta - y_0 \leq \varepsilon p/a\beta t$  we may write

$$\|Q_\varepsilon q\|_{(t, \varepsilon)} \leq A_2(t, \varepsilon) \|q\|_{C^1(E_1)}$$

where

$$A_2(t, \varepsilon) = C \left( \sqrt{(\varepsilon)} e^{-(a/\varepsilon)(1-\beta)t} + e^{-at/\varepsilon} + \gamma(t, \varepsilon) \frac{\varepsilon}{t} e^{-ct/a} \right).$$

Now,  $\|S_\varepsilon s\|_{(t, \varepsilon)}$  must be estimated. Using (34), (35) we get

$$\begin{aligned} \frac{\partial}{\partial t} (S_\varepsilon s)(t, x) &= \frac{1}{2\sqrt{\varepsilon}} e^{-at/\varepsilon} \left\{ s' \left( x + \frac{t}{\sqrt{\varepsilon}} \right) - s' \left( x - \frac{t}{\sqrt{\varepsilon}} \right) + \right. \\ &\quad \left. + \int_{x-t/\sqrt{\varepsilon}}^{x+t/\sqrt{\varepsilon}} \left[ \frac{\partial I_0}{\partial x} \left( \frac{a\beta}{\sqrt{\varepsilon}} \zeta_0 \right) s'(\xi) - c I_0 \left( \frac{a\beta}{\sqrt{\varepsilon}} \zeta_0 \right) s(\xi) \right] d\xi \right\} \end{aligned}$$

and we may write the following estimates

$$\|S_\varepsilon s\|_{0, V_t} + \left\| \frac{\partial}{\partial x} (S_\varepsilon s) \right\|_t^1 \leq e^{-at/\varepsilon} \left( 1 + \frac{a}{\varepsilon} M_1 + M_4 \right) \|s\|_{2, E_1} \leq$$

$$\begin{aligned} &\leq \frac{1}{2\beta} [(1 + \beta) e^{-(a/\varepsilon)(1-\beta)t} + (\beta - 1) e^{-(a/\varepsilon)(1+\beta)t}] \|s\|_{2,E_1} \\ &\left\| \frac{\partial}{\partial t} (S_\varepsilon s) \right\|_t^1 \leq \frac{1}{\varepsilon} e^{-at/\varepsilon} (\sqrt{\varepsilon} + M_2 + cM_1) \|s\|_{2,E_1} \leq \\ &\leq \frac{1}{\sqrt{\varepsilon}} e^{-at/\varepsilon} \left[ I_0 \left( \frac{a\beta t}{\varepsilon} \right) + \frac{\sqrt{(\varepsilon) c}}{a\beta} \operatorname{sh} \left( \frac{a\beta t}{\varepsilon} \right) \right]. \end{aligned}$$

Since  $S_\varepsilon s$  satisfies equation (12),  $\varepsilon(\partial^2/\partial t^2)(S_\varepsilon s)$  may be estimated as

$$\varepsilon \left\| \frac{\partial^2}{\partial t^2} (S_\varepsilon s) \right\|_{0,V_t} \leq C \|S_\varepsilon s\|_{0,V_t} + 2a \left\| \frac{\partial}{\partial t} (S_\varepsilon s) \right\|_{0,V_t} + \left\| \frac{\partial^2}{\partial x^2} (S_\varepsilon s) \right\|_{0,V_t}$$

and finally we obtain

$$(39) \quad \begin{aligned} &\|S_\varepsilon s\|_{(t,\varepsilon)} \leq A_3(t, \varepsilon) \|s\|_{2,E_1}; \\ &A_3(t, \varepsilon) = C \left[ e^{-(a/\varepsilon)(1-\beta)t} + e^{-(a/\varepsilon)(1+\beta)t} + \frac{1}{\sqrt{\varepsilon}} e^{-at/\varepsilon} I_0 \left( \frac{a\beta t}{\varepsilon} \right) \right], \end{aligned}$$

which implies (23), (24) and the lemma is completely proved. Let the function  $g = g(t, x)$  satisfy (A) and let  $\varphi(x, \varepsilon), \psi(x, \varepsilon)$  satisfy the following assumptions:

(B)  $\varphi(x, \varepsilon), \psi(x, \varepsilon)$  have bounded and continuous derivatives up to the second or the first order, respectively, with respect to  $x \in E_1$  for every  $\varepsilon \in \langle 0, \varepsilon_1 \rangle$ ,  $\varepsilon_1 \in (0, a^2/(2a + c))$ ,  $\varphi(x, 0) \in C^{(5)}(E_1)$  and

$$\sup_{\varepsilon \in \langle 0, \varepsilon_1 \rangle} \varepsilon^{-1/2} \|\varphi(x, \varepsilon) - \varphi(x, 0)\|_{2,E_1} \leq \sigma < +\infty, \quad \sup_{\varepsilon \in \langle 0, \varepsilon_1 \rangle} \|\psi(x, \varepsilon)\|_{1,E_1} \leq \sigma < +\infty.$$

(C)  $\lim_{\varepsilon \rightarrow 0^+} \varepsilon^{-1/2} \|\varphi(x, \varepsilon) - \varphi(x, 0)\|_{2,E_1} = 0, \quad \lim_{\varepsilon \rightarrow 0^+} \|\psi(x, \varepsilon) - \psi(x, 0)\|_{1,E_1} = 0.$

Then the functions  $v, w$  defined by the formulae

$$\begin{aligned} v &= -P_\varepsilon u_{tt}^0 + Q_\varepsilon(\psi_\varepsilon - \psi_0) + S_\varepsilon(\varphi_\varepsilon - \varphi_0), \\ w &= Q_\varepsilon(\psi_0(x) - u_t^0(0, x)), \quad \psi_\varepsilon(x) = \psi(x, \varepsilon), \quad \varphi_\varepsilon(x) = \varphi(x, \varepsilon) \end{aligned}$$

are the solutions of (15) or (16), respectively;  $v, w \in \mathfrak{C}_\varepsilon$ . From this and from Lemma 1 the following theorem may be obtained.

**Theorem 2.** *If  $g = g(t, x)$  satisfies (A) and  $\varphi(x, \varepsilon), \psi(x, \varepsilon)$  satisfy (B), (C) then there exists the unique solution  $u = u(t, x, \varepsilon)$  of (14) for every  $\varepsilon \in \langle 0, \varepsilon_1 \rangle$ ,  $u$  being of the form (2) where  $u^0$  is the solution of (3),  $\lim_{\varepsilon \rightarrow 0^+} \|v\|_\varepsilon = 0$  and  $\lim_{\varepsilon \rightarrow 0} \|w\|_{(t,\varepsilon)} = 0$  uniformly with respect to  $t \geq t_0, t_0 > 0$ .*

#### 4. THE WEAKLY NONLINEAR EQUATION

We say that  $f = f(t, x, p_1, p_2, p_3)$  satisfies assumption (D) if

(D)  $f$  and its derivatives  $f_x, f_{p_i}, i = 1, 2, 3$  are Lipschitz continuous and bounded, i.e., there exist functions  $K_1(\varrho), K_2(\varrho)$  on  $\langle 0, +\infty \rangle$  so that for  $[t, x] \in V, |p_i|, |\tilde{p}_i| \leq \varrho$  there holds

$$\begin{aligned} |f(t, x, p_1, p_2, p_3)| &\leq K_1(\varrho), \\ |f_x(t, x, p_1, p_2, p_3)| &\leq K_1(\varrho), \\ |f_{p_i}(t, x, p_1, p_2, p_3)| &\leq K_1(\varrho), \quad i = 1, 2, 3, \\ |f(t, x, p_1, p_2, p_3) - f(t, x, \tilde{p}_1, \tilde{p}_2, \tilde{p}_3)| &\leq K_2(\varrho) \sum_{i=1}^3 |p_i - \tilde{p}_i|, \\ |f_x(t, x, p_1, p_2, p_3) - f_x(t, x, \tilde{p}_1, \tilde{p}_2, \tilde{p}_3)| &\leq K_2(\varrho) \sum_{i=1}^3 |p_i - \tilde{p}_i|, \\ |f_{p_i}(t, x, p_1, p_2, p_3) - f_{p_i}(t, x, \tilde{p}_1, \tilde{p}_2, \tilde{p}_3)| &\leq K_2(\varrho) \sum_{i=1}^3 |p_i - \tilde{p}_i|. \end{aligned}$$

Now, we shall prove the following theorem.

**Theorem 3.** *Let the functions  $g, \varphi, \psi, f$  satisfy assumptions (A), (B), (D), respectively. Then there exists  $\varepsilon_0 > 0$  so that for each  $\varepsilon \in \langle 0, \varepsilon_0 \rangle$  there exists a unique solution  $u = u(t, x, \varepsilon)$  of (1),  $u \in \mathfrak{C}_\varepsilon, \|u\|_\varepsilon \leq \varrho$  where  $\varrho$  does not depend on  $\varepsilon$ . Furthermore, if  $\varphi, \psi$  satisfy (C) then the solution  $u$  is of the form (2), where  $u^0$  is the solution of (3),  $\lim_{\varepsilon \rightarrow 0^+} \|v\|_\varepsilon = 0, \lim_{\varepsilon \rightarrow 0^+} \|w\|_{(t, \varepsilon)} = 0$  uniformly with respect to  $t \geq t_0, t_0 > 0$ , and  $\|w\|_\varepsilon \leq \text{const} \|\psi(x, 0) - u_t^0(0, x)\|_{1, E_1}$ .*

*Proof.* Let  $u^0$  solves equation (3<sup>a</sup>) and satisfies the initial data (3<sup>b</sup>). The solution  $u = u(t, x, \varepsilon)$  of (1) will be found in the form  $u = u^0 + y$  where  $y = y(t, x, \varepsilon)$  satisfies the equation

$$(39) \quad L_\varepsilon y = \varepsilon f(t, x, u^0 + y, u_x^0 + y_x, u_t^0 + y_t) - \varepsilon u_{tt}^0$$

and the initial data

$$(40) \quad y(0, x, \varepsilon) = \varphi(x, \varepsilon) - \varphi(x, 0), \quad y_t(0, x, \varepsilon) = \psi(x, \varepsilon) - u_t^0(0, x).$$

When  $y \in \mathfrak{C}_\varepsilon$  and assumptions (A), (B), (D) are fulfilled, then this is equivalent to the integro-differential equation

$$(41) \quad \begin{aligned} y = P_\varepsilon [ &f(t, x, u^0 + y, u_x^0 + y_x, u_t^0 + y_t) - u_{tt}^0 ] + \\ &+ Q_\varepsilon [\psi(x, \varepsilon) - u_t^0(0, x)] + S_\varepsilon [\varphi(x, \varepsilon) - \varphi(x, 0)]. \end{aligned}$$

Equation (41) will be solved by the method of successive approximations. Denoting the right hand side of (41) by  $T_\varepsilon y$ , we obtain for  $y_i \in \mathbb{C}_\varepsilon$ ,  $\|y_i\| \leq \varrho$ ,  $i = 1, 2$  by lemma 1 and by (17), (18)

$$\begin{aligned} \|T_\varepsilon y_1 - T_\varepsilon y_2\|_\varepsilon &\leq A_4(\varepsilon) \|f(t, x, u^0 + y_1, u_x^0 + (y_1)_x, u_t^0 + (y_1)_t) - \\ &\quad - f(t, x, u^0 + y_2, u_x^0 + (y_2)_x, u_t^0 + (y_2)_t)\|_\varepsilon^1 \leq \\ &\leq A_4(\varepsilon) \{K_2(\tilde{\varrho})(2 + \varrho + C\|\varphi\|_{5,E_1} + C(g)) + K_1(\tilde{\varrho})\} \|y_1 - y_2\|_\varepsilon \end{aligned}$$

and

$$\begin{aligned} \|T_\varepsilon y_i\|_\varepsilon &\leq A_4(\varepsilon) \|f(t, x, u^0 + y_i, u_x^0 + (y_i)_x, u_t^0 + (y_i)_t)\|_\varepsilon^1 + A_4(\varepsilon) \|u_{it}^0\|_\varepsilon^1 + \\ &\quad + C(\|\psi(x, \varepsilon) - u_i^0(0, x)\|_{1,E_1} + \varepsilon^{-1/2}\|\varphi(x, \varepsilon) - \varphi(x, 0)\|_{2,E_1}) \leq \\ &\leq A_4(\varepsilon) K_1(\tilde{\varrho})(2 + \varrho + C\|\varphi\|_{5,E_1} + C(g)) + C(\|\varphi\|_{5,E_1} + C(g)) + 2C\sigma, \end{aligned}$$

where  $\tilde{\varrho} = \varrho + C\|\varphi\|_{2,E_1} + C\|g\|_{1,V}$ .

If

$$A_4(\varepsilon) \{K_2(\tilde{\varrho})(2 + \varrho + C\|\varphi\|_{5,E_1} + C(g)) + K_1(\tilde{\varrho})\} < 1$$

$$A_4(\varepsilon) K_1(\tilde{\varrho})(2 + \varrho + C\|\varphi\|_{5,E_1} + C(g)) + C(\|\varphi\|_{5,E_1} + C(g)) + 2C\sigma \leq \varrho$$

then the mapping  $T_\varepsilon$  will map the sphere  $\|y\|_\varepsilon \leq \varrho$  into itself and will be contracting in it. Thus, let us choose  $q \in (0, 1)$  and then let us find  $\varrho$  satisfying

$$(43) \quad q(2 + \varrho + C\|\varphi\|_{5,E_1} + C(g)) + C(\|\varphi\|_{5,E_1} + C(g)) + 2C\sigma \leq \varrho$$

and, finally, let us find  $\varepsilon_0, \varepsilon_0 \in (0, \varepsilon_1)$  so that for this  $\varrho$  there holds

$$(44) \quad A_4(\varepsilon) \{K_2(\tilde{\varrho})(2 + \varrho + C\|\varphi\|_{5,E_1} + C(g)) + K_1(\tilde{\varrho})\} \leq q.$$

Such a number  $\varepsilon_0 > 0$  exists because  $\lim_{\varepsilon \rightarrow 0^+} A_4(\varepsilon) = 0$ . By the theorem on contracting mapping (see [7]) there exists a unique  $y \in \mathbb{C}_\varepsilon$  such that  $y = T_\varepsilon y$  and  $\|y\|_\varepsilon \leq \varrho$  for  $\varepsilon \in (0, \varepsilon_0)$ . By Proposition 1 this function solves (39), (40) and hence  $u = u_0 + y$  solves (1). The above mentioned function  $y$  can be obtained as  $\lim_{n \rightarrow +\infty} y_n$ , where  $y_0 \equiv 0$ ,  $y_{n+1} = T_\varepsilon y_n$ ,  $\|y_n\|_\varepsilon \leq \varrho$ ,  $n = 1, 2, \dots$ , and satisfies the inequalities

$$\|y_n\|_\varepsilon = \sum_{k=1}^n \|(y_k - y_{k-1})\|_\varepsilon \leq \sum_{k=1}^n \|y_k - y_{k-1}\|_\varepsilon$$

and

$$\|y\|_\varepsilon \leq \sum_{k=1}^{\infty} \|y_k - y_{k-1}\|_\varepsilon \leq \sum_{k=0}^{+\infty} q^k \|y_1\|_\varepsilon \leq 1/(1 - q) \|y_1\|_\varepsilon$$



and

$$\begin{aligned} \|y_1\|_\varepsilon &= \|T_\varepsilon y_0\|_\varepsilon \leq A_4(\varepsilon) K_1(C\|\varphi\|_{2,E_1} + C\|g\|_{1,\nu})(2 + C\|\varphi\|_{5,E_1} + C(g)) + \\ &\quad + A_4(\varepsilon)(C\|\varphi\|_{5,E_1} + C(g)) + C\|\psi(x, \varepsilon) - \psi(x, 0)\|_{1,E_1} + \\ &\quad + C\varepsilon^{-1/2}\|\varphi(x, \varepsilon) - \varphi(x, 0)\|_{2,E_1}. \end{aligned}$$

Thus we obtain

$$\begin{aligned} \|y\|_\varepsilon &\leq \frac{1}{1-q} \left\{ A_4(\varepsilon) K_1(C\|\varphi\|_{2,E_1} + C\|g\|_{1,\nu})(2 + C\|\varphi\|_{5,E_1} + C(g)) + \right. \\ &\quad + A_4(\varepsilon)(C\|\varphi\|_{5,E_1} + C(g)) + C\|\psi(x, \varepsilon) - \psi(x, 0)\|_{1,E_1} + \\ &\quad \left. + C\varepsilon^{-1/2}\|\varphi(x, \varepsilon) - \varphi(x, 0)\|_{2,E_1} \right\}. \end{aligned}$$

Now, let assumption (C) be fulfilled. If  $v, w \in \mathfrak{C}_\varepsilon$  are the solutions of

$$(46^a) \quad L_\varepsilon v = \varepsilon f(t, x, u^0 + v, u_x^0 + v_x, u_t^0 + v_t) - \varepsilon u_{tt}^0$$

$$(46^b) \quad v(0, x) = \varphi(x, \varepsilon) - \varphi(x, 0), \quad v_t(0, x) = \psi(x, \varepsilon) - \psi(x, 0)$$

and

$$(47^a) \quad \begin{aligned} L_\varepsilon w &= \varepsilon f(t, x, u^0 + v + w, u_x^0 + v_x + w_x, u_t^0 + v_t + w_t) - \\ &\quad - \varepsilon f(t, x, u^0 + v, u_x^0 + v_x, u_t^0 + v_t), \end{aligned}$$

$$(47^b) \quad \begin{aligned} w(0, x) &= 0, \\ w_t(0, x) &= \psi(x, 0) - u_t^0(0, x), \end{aligned}$$

respectively, then the function  $u = u^0 + v + w$  solves (1). Problems (46) and (47) are equivalent (by Proposition 1) to the integro-differential equations

$$(48) \quad \begin{aligned} v &= P_\varepsilon[f(t, x, u^0 + v, u_x^0 + v_x, u_t^0 + v_t) - u_{tt}^0] + \\ &\quad + Q_\varepsilon[\psi(x, \varepsilon) - \psi(x, 0)] + S_\varepsilon[\varphi(x, \varepsilon) - \varphi(x, 0)], \end{aligned}$$

$$(49) \quad \begin{aligned} w &= P_\varepsilon[f(t, x, u^0 + v + w, u_x^0 + v_x + w_x, u_t^0 + v_t + w_t) - \\ &\quad - f(t, x, u^0 + v, u_x^0 + v_x, u_t^0 + v_t)] + Q_\varepsilon[\psi(x, 0) - u_t^0(0, x)], \end{aligned}$$

respectively, for  $v, w \in \mathfrak{C}_\varepsilon$ . These equations will be solved again by the method of successive approximations. Denoting the right hand side of (48), (49) by  $\tilde{T}_\varepsilon v$  or  $\tilde{T}_\varepsilon w$ , respectively we have for  $v_i \in \mathfrak{C}_\varepsilon$ ,  $\|v_i\|_\varepsilon \leq \varrho_1$ ,  $i = 1, 2$

$$\begin{aligned} \|\tilde{T}_\varepsilon v_1 - \tilde{T}_\varepsilon v_2\|_\varepsilon &\leq A_4(\varepsilon) [K_2(\tilde{\varrho}_1)(2 + \varrho_1 + C\|\varphi\|_{5,E_1} + C(g)) + \\ &\quad + K_1(\tilde{\varrho}_1)] \|v_1 - v_2\|_\varepsilon, \\ \|\tilde{T}_\varepsilon v_i\|_\varepsilon &\leq A_4(\varepsilon) K_1(\tilde{\varrho}_1)(2 + \varrho_1 + C\|\varphi\|_{5,E_1} + C(g)) + \\ &\quad + A_4(\varepsilon)(C\|\varphi\|_{5,E_1} + C(g)) + 3C\sigma. \end{aligned}$$

As before, we choose  $q \in (0, 1)$  and  $\varrho_1$  such that

$$q(2 + C\|\varphi\|_{5,E_1} + C(g)) + \max_{\varepsilon \in \langle 0, \varepsilon_1 \rangle} A_4(\varepsilon) (C\|\varphi\|_{5,E_1} + C(g)) + 3C\sigma \leq \varrho_1(1 - q)$$

and  $\varepsilon_0 = \varepsilon_0(\varrho_1)$  such that for  $\varepsilon \in \langle 0, \tilde{\varepsilon}_0 \rangle$ ,

$$A_4(\varepsilon) [K_2(\tilde{\varrho}_1) (2 + \varrho_1 + C\|\varphi\|_{5,E_1} + C(g)) + K_1(\tilde{\varrho}_1)] \leq q$$

hold. There exists a unique  $v \in \mathfrak{C}_\varepsilon$  such that  $T_\varepsilon v = v$ ,  $\|v\|_\varepsilon \leq \varrho_1$ . This function can be obtained as the limit of  $v_n$ ,  $n = 0, 1, \dots$  where  $v^0 \equiv 0$ ,  $v^{n+1} = \tilde{T}_\varepsilon v_n$  and we have

$$\begin{aligned} \|v\|_\varepsilon &\leq \frac{1}{1 - q} \|v^1\|_\varepsilon = \frac{1}{1 - q} \|\tilde{T}_\varepsilon v^0\|_\varepsilon \leq A_4(\varepsilon) K_1(C\|\varphi\|_{2,E_1} + \\ &+ C\|g\|_{1,\nu}) (2 + C\|\varphi\|_{5,E_1} + C(g)) + A_4(\varepsilon) (C\|\varphi\|_{5,E_1} + C(g)) + \\ &+ C\|\psi(x, \varepsilon) - \psi(x, 0)\|_{1,E_1} + C\varepsilon^{-1/2} \|\varphi(x, \varepsilon) - \varphi(x, 0)\|_{2,E_1} \end{aligned}$$

for  $\varepsilon \in \langle 0, \tilde{\varepsilon}_0 \rangle$ . Thus by (C) we get  $\lim_{\varepsilon \rightarrow 0^+} \|v^1\|_\varepsilon = 0$  and hence  $\lim_{\varepsilon \rightarrow 0^+} \|v\|_\varepsilon = 0$ . Now, for  $w_i \in \mathfrak{C}_\varepsilon$ ,  $\|w_i\| \leq \varrho_2$ ,  $i = 1, 2$ , we obtain from (49)

$$\begin{aligned} \|\tilde{T}_\varepsilon w_1 - \tilde{T}_\varepsilon w_2\|_\varepsilon &\leq A_4(\varepsilon) \{K_2(\tilde{\varrho}_1 + \varrho_2) [2 + \tilde{\varrho}_1 + \varrho_2 + C\|\varphi\|_{5,E_1} + C(g)] + \\ &+ K_1(\tilde{\varrho}_1 + \varrho_2)\} \|w_1 - w_2\|_\varepsilon \\ \|\tilde{T}_\varepsilon w_i\|_\varepsilon &\leq A_4(\varepsilon) K_1(\tilde{\varrho}_1 + \varrho_2) [\varrho_2 + 2(2 + \tilde{\varrho}_1 + C\|\varphi\|_{5,E_1} + C(g)) + \\ &+ C\|\psi(x, 0) - u_t^0(0, x)\|_{1,E_1} \end{aligned}$$

and again, if we choose  $\varrho_2$  such that

$$\begin{aligned} 2q(2 + \tilde{\varrho}_1 + C\|\varphi\|_{5,E_1} + C(g)) + C\|\psi(x, 0)\|_{1,E_1} + C\|\varphi\|_{2,E_1} + \\ + C\|g\|_{1,\nu} \leq \varrho_2(1 - q) \end{aligned}$$

and  $\tilde{\varepsilon}_0 > 0$ ,  $\tilde{\varepsilon}_0 \leq \varepsilon_1$  such that

$$A_4(\tilde{\varepsilon}_0) \{K_2(\tilde{\varrho}_1 + \varrho_2) [(2 + \tilde{\varrho}_1 + C\|\varphi\|_{5,E_1} + C(g)) 2 + \varrho_2] + K_1(\tilde{\varrho}_1 + \varrho_2)\} \leq q$$

then there exists a unique solution  $w$  of the equation  $w = \tilde{T}_\varepsilon w$ , such that  $\|w\| \leq \varrho_2$  and  $w = \lim_{n \rightarrow +\infty} w^n$  in  $\mathfrak{C}_\varepsilon$  where  $w^0 \equiv 0$ ,  $w^{n+1} = \tilde{T}_\varepsilon w^n$ ,  $n = 0, 1, 2, \dots$  As

$$\|w^{n+1}\|_\varepsilon \leq \sum_{k=0}^n \|w^{k+1} - w^k\|_\varepsilon \leq \frac{1}{1 - q} \|w^1\|_\varepsilon$$

and

$$\|w^1\|_\varepsilon \leq C\|\psi(x, 0) - u_t^0(0, x)\|_{1,E_1}$$

we obtain  $\|w\|_\varepsilon \leq (c/(1 - q)) \|\psi(x, 0) - u_t^0(0, x)\|_{1,E_1}$ . By (49) and by estimates (20), (21) there follows that  $\|w\|_{(t,\varepsilon)} \rightarrow 0$  as  $\varepsilon \rightarrow 0^+$  uniformly with respect to  $t \geq t_0$ ,  $t_0 > 0$ .

Remark 1. From (43) and (44) there follows that  $\varrho$  depends only on  $C(g)$ ,  $\|\varphi\|_{5,E_1}$  and  $\sigma$ , and  $\varepsilon_0$  depends on  $\varrho$ ,  $C(g)$  and  $\|\varphi\|_{5,E_1}$ . For every  $\varrho > 0$ ,  $\varrho$  satisfying (43) there exists  $\varepsilon_0(\varrho)$  such that for every  $\varepsilon \in (0, \varepsilon_0(\varrho))$  the solution  $u$  of (1<sup>a</sup>) satisfying  $\|u\|_\varepsilon \leq \varrho$  is unique. Furthermore, one can prove (using for example the method of energy estimates), that for every  $\varepsilon \in (0, \varepsilon_1)$  there exists at most one solution  $u$  of (1),  $u \in \mathfrak{C}_\varepsilon$ . The theorem is completely proved.

Remark 2. If we have  $\psi(x, 0) \equiv u_i^0(0, x)$  in condition (C) then  $\|u - u^0\|_\varepsilon \rightarrow 0$ , as  $\varepsilon \rightarrow 0$ , and if furthermore  $\psi(x, \varepsilon) \equiv u_i^0(0, x)$ ,  $\varphi(x, \varepsilon) \equiv u^0(0, x)$  then  $\lim_{\varepsilon \rightarrow 0^+} \varepsilon^{-1/2} \|u - u^0\|_\varepsilon = 0$ .

## II. THE PERIODIC SOLUTION OF THE EQUATION (1<sup>a</sup>) IN $V$

In order to find the periodic solution of (1<sup>a</sup>) in  $V$  we need the following lemma.

**Lemma 2.** Let  $g = g(t, x)$ ,  $f = f(t, x, p_1, p_2, p_3)$  satisfy (A), (D),  $u_i = u_i(t, x, \varepsilon)$ ,  $u_i \in \mathfrak{C}_\varepsilon$ ,  $\|u_i\|_\varepsilon \leq \varrho$ ,  $i = 1, 2$  be the solutions of (1<sup>a</sup>) with the initial data  $\varphi_i(x, \varepsilon)$ ,  $\psi_i(x, \varepsilon)$  for  $\varepsilon \in (0, \varepsilon_1)$ ,  $\varepsilon_1 < a^2/(2a + c)$  where  $\varphi_i, \psi_i$  satisfy (B) and  $\|\varphi_i(x, 0)\|_{5,E_1} \leq \sigma_1$ ,  $i = 1, 2$ . Then there exists  $\varepsilon_0 \in (0, \varepsilon_1)$ ,  $\varepsilon_0 = \varepsilon_0(\sigma_1, \varrho)$  such that  $\lim_{t \rightarrow +\infty} \|u_1 - u_2\|_{(t,\varepsilon)} = 0$  uniformly with respect to  $\varepsilon \in \langle 0, \varepsilon_0 \rangle$  and  $\varphi_i, \psi_i$  satisfying (B) with the same constant  $\sigma$  on  $\langle 0, \varepsilon_1 \rangle$  and  $\|\varphi_i(x, 0)\|_{5,E_1} \leq \sigma_1$ ,  $i = 1, 2$ .

*Proof.* Denoting  $u_i^0$  the solution of (3<sup>a</sup>) with the initial conditions  $u_i^0(0, x) = \varphi_i(x, 0)$  we get from Proposition 1 that  $y_i = u_i - u_i^0$  satisfy (41) and then we can write for  $y = y_1 - y_2$

$$(50) \quad y = P_\varepsilon[f(t, x, u_1, (u_1)_x, (u_1)_t) - f(t, x, u_2, (u_2)_x, (u_2)_t)] + \\ + Q_\varepsilon[\psi_1(x, \varepsilon) - \psi_2(x, \varepsilon) - u_i^0] + S_\varepsilon[\varphi_1(x, \varepsilon) - \varphi_1(x, 0)] - S_\varepsilon[\varphi_2(x, \varepsilon) - \varphi_2(x, 0)];$$

as the function  $u^0 = u_1^0 - u_2^0$  satisfies the equation  $2au_x^0 - u_{xx}^0 + cu^0 = 0$  and  $u^0(0, x) = \varphi_1(x, 0) - \varphi_2(x, 0)$ , we obtain by (17) and the assumptions of Lemma 2 the estimate

$$(51) \quad \|u^0\|_{(t,\varepsilon)} \leq \max(1, \varepsilon_1) \left\{ \|u^0\|_{2,V,\varepsilon} + \left\| \frac{\partial^3 u^0}{\partial t^2 \partial x} \right\|_{0,V} \right\} \leq 2C\sigma e^{-ct/2a},$$

where  $C$  depends only on  $a, c, \varepsilon_1$ .

By Lemma 1 we obtain from (50)

$$\|y\|_{(t,\varepsilon)} \leq cM(\|f(t, x, u_1, (u_1)_x, (u_1)_t) - f(t, x, u_2, (u_2)_x, (u_2)_t)\|^{(1)}(t) + \\ + A_2(t, \varepsilon) [\|\psi_1(x, \varepsilon) - \psi_2(x, \varepsilon)\|_{1,E_1} + \|u_i^0(0, x)\|_{1,E_1}] + \\ + A_3(t, \varepsilon) [\|\varphi_1(x, \varepsilon) - \varphi_1(x, 0)\|_{2,E_1} + \|\varphi_2(x, \varepsilon) - \varphi_2(x, 0)\|_{2,E_2}^*])$$

where

$$(52) \quad (\mathfrak{M}r)(t) = \int_0^t [\sqrt{\varepsilon} e^{-(a/\varepsilon)(1-\beta)(t-\tau)} + e^{-(a/\varepsilon)(t-\tau)}] r(\tau) d\tau + \\ + \int_0^{t-2\varepsilon/a\beta^2} \frac{1}{t-\tau} e^{-(c/a)(t-\tau)} r(\tau) d\tau + \varepsilon r(t).$$

By (26), (27) the following estimates hold

$$A_2(t, \varepsilon) \leq C e^{ct/2a}; \quad A_3(t, \varepsilon) \leq \varepsilon^{-1/2} C e^{-ct/2a}.$$

Using assumptions (B), (D) we can write

$$(53) \quad \|y\|_{(t,\varepsilon)} \leq C[K_2(\varrho)(2+\varrho) + K_1(\varrho)] \mathfrak{M}(\|y\|_{(t,\varepsilon)} + \|u^0\|_{(t,\varepsilon)}) + \\ + C(\sigma + \sigma_1) e^{-ct/2a}.$$

To prove Lemma 2 we use the following

**Proposition 3.** *If  $0 \leq r_1(\tau) \leq r_2(\tau)$ ,  $\tau \in \langle 0, t \rangle$  then  $\mathfrak{M}(r_1)(t) \leq \mathfrak{M}(r_2)(t)$ ,  $t \geq 0$ . Furthermore, if  $0 \leq r(t) \leq C_1 e^{-ct/2a}$  then*

$$(54) \quad (\mathfrak{M}^n r)(t) \leq C_1 [A_5(\varepsilon)(t+1)]^n e^{-ct/2a},$$

where

$$A_5(\varepsilon) = \sqrt{\varepsilon} \max \left\{ [1 + \sqrt{\varepsilon}], \frac{2\sqrt{\varepsilon}}{a(1+\beta^2)} + \sqrt{\varepsilon} \left| \log \frac{2\varepsilon}{a\beta^2} \right| + \sqrt{\varepsilon} \right\}.$$

The first statement is evident, the latter one will be proved by the mathematical induction. From (52) we obtain

$$(\mathfrak{M}r)(t) \leq \left\{ \sqrt{\varepsilon} e^{-ct/a(1+\beta)} \int_0^t e^{-ct(1-\beta)/2a(1+\beta)} d\tau + e^{-at/\varepsilon} \int_0^t e^{(a/2\varepsilon)(1+\beta^2)\tau} d\tau + \right. \\ \left. + \varepsilon e^{-ct/a} \int_0^{t-2\varepsilon/a\beta^2} \frac{1}{t-\tau} e^{ct/2a} d\tau + \varepsilon e^{-ct/2a} \right\} C_1 \leq \\ \leq C_1 \left\{ \sqrt{\varepsilon} t e^{-ct/2a} + \frac{2\varepsilon}{a(1+\beta^2)} e^{-at/\varepsilon} (e^{(a/2\varepsilon)(1+\beta^2)t} - 1) + \right. \\ \left. + \varepsilon e^{-ct/2a} \left| \log t - \log \frac{2\varepsilon}{a\beta^2} \right| + \varepsilon e^{-ct/2a} \right\} \leq C_1 A_5(\varepsilon)(t+1) e^{-ct/2a};$$

thus Proposition 3 holds for  $n = 1$ . Let it hold for  $n$  ( $n \geq 1$ ); using the first statement of Proposition 3 we have

$$(\mathfrak{M}^{n+1}r)(t) = \mathfrak{M}(\mathfrak{M}^n r)(t) \leq \mathfrak{M}(C_1 A_5^n(\varepsilon)(t+1)^n e^{-ct/2a}) \leq \\ \leq C_1 A_5^n(\varepsilon)(t+1)^n \mathfrak{M}e^{-ct/2a} \leq C_1 A_5^{n+1}(\varepsilon)(t+1)^{n+1} e^{-ct/2a}$$

and Proposition 3 is completely proved.

Now, using (51), (20) and  $\|y\|_{(t,\varepsilon)} \leq \|u_1 - u_2\|_{(t,\varepsilon)} + \|u^0\|_{(t,\varepsilon)} \leq 2(\varrho + C\sigma_1)$  we obtain from (53)

$$\|y\|_{(t,\varepsilon)} \leq 2(\varrho + C\sigma_1) C K(\varrho) A_4(\varepsilon) + C K(\varrho) \mathfrak{M}(\sigma_1 e^{-ct/2a}) + C(\sigma + \sigma_1) e^{-ct/2a},$$

where  $K(\varrho) = K_2(\varrho)(2 + \varrho) + K_1(\varrho)$ . Using this inequality in (53) and repeating this process  $n$ -times we get

$$\begin{aligned} \|y\|_{(t,\varepsilon)} &\leq 2(\varrho + C\sigma_1) [C K(\varrho) A_4(\varepsilon)]^n + \sum_{k=1}^n [C K(\varrho)]^k \mathfrak{M}^k(\sigma_1 e^{-ct/2a}) + \\ &+ C(\sigma + \sigma_1) \sum_{k=0}^{n-1} \mathfrak{M}^k(e^{-ct/2a}) [C K(\varrho)]^k; \quad n = 1, 2, \dots \end{aligned}$$

If we choose  $\varepsilon_0 \in (0, \varepsilon_1)$  so that

$$C K(\varrho) A_4(\varepsilon) \leq q < 1, \quad C K(\varrho) A_5(\varepsilon) \leq q < 1$$

for every  $\varepsilon, \varepsilon \in \langle 0, \varepsilon_0 \rangle$  we obtain by Proposition 3

$$\|y\|_{(t,\varepsilon)} \leq 2\varrho q^n + C(\sigma_1 + \sigma) \frac{1}{1 - q} (t + 1)^n e^{-ct/2a}.$$

Now, to every  $\eta > 0$  we can find  $n_0$  natural,  $t_0 > 0$  so that  $2(\varrho + C\sigma_1) q^{n_0} < \eta/2$  and

$$C(\sigma + \sigma_1) \frac{1}{1 - q} (t + 1)^{n_0} e^{-ct/2a} < \frac{\eta}{2}, \quad t \geq t_0$$

which means  $\lim_{t \rightarrow +\infty} \|y_1 - y_2\|_{(t,\varepsilon)} = 0$  uniformly with respect to  $\varepsilon \in \langle 0, \varepsilon_0 \rangle$  and  $\varphi_i, \psi_i, i = 1, 2$  satisfying the assumption of Lemma 2 with the constants  $\sigma_1, \sigma$ .

**Theorem 4.** *Let the functions  $g = g(t, x), f = f(t, x, p_1, p_2, p_3)$  be  $\omega$ -periodic (in  $t$ ) on  $V$  and satisfy assumptions (A) or (D), respectively. Then there exists  $\varepsilon_0 > 0$  so that for every  $\varepsilon \in \langle 0, \varepsilon_0 \rangle$  equation (1<sup>a</sup>) has an  $\omega$ -periodic solution  $U = U(t, x, \varepsilon)$  which is of the form  $U = U^0 + V$  where  $U^0$  is the  $\omega$ -periodic (in  $t$ ) solution of (3<sup>a</sup>),  $\lim_{\varepsilon \rightarrow 0^+} \|V\|_\varepsilon = 0$ .*

*Proof.* If  $g$  satisfies assumption (A) then the  $\omega$ -periodic (in  $t$ ) solution  $U^0$  of (3<sup>a</sup>) exists and is unique,  $U^0 \in C^2(V), (\partial^3 U^0 / \partial t^2 \partial x) \in C(V), (\partial^5 V^0 / \partial x^5) \in C(V)$ . Now, as  $\varphi(x, \varepsilon) \equiv U^0(0, x), \psi(x, \varepsilon) \equiv U^0_i(0, x)$  satisfy assumptions (B), (C) there exist  $\varepsilon_2 > 0, \varrho \geq 0$  so that (1<sup>a</sup>) has the solution  $u = u(t, x, \varepsilon), \|u\|_\varepsilon \leq \varrho, 0 \leq \varepsilon \leq \varepsilon_2$  with the initial data  $u(0, x, \varepsilon) = U^0(0, x), u_t(0, x, \varepsilon) = U^0_i(0, x)$ .  $u$  is of the form (2) where  $w \equiv 0$  (from the proof of Theorem 3)

$$(55) \quad \|v\|_\varepsilon \leq C C(g) [K_1(C \|U^0(t, x)\|_{1,V} + C \|g\|_{1,V}) + 1] A_4(\varepsilon).$$

If we put  $u_n(t, x) = u(t + n\omega, x)$ ,  $n = 1, 2, \dots$  for  $[t, x] \in V$  then  $u_n = u_n(t, x, \varepsilon)$  are the solutions of (1<sup>a</sup>) with the initial data

$$u_n(0, x, \varepsilon) = u(n\omega, x) \equiv \varphi_n(x, \varepsilon), \quad (u_n)_t(0, x, \varepsilon) = u_t(n\omega, x) \equiv \psi_n(x, \varepsilon)$$

and  $u_n \in \mathfrak{C}_\varepsilon$ ,  $\|u_n\|_\varepsilon \leq \|u\|_\varepsilon$ . By (55) we have

$$\begin{aligned} \|\varphi_n(x, \varepsilon) - U^0(0, x)\|_{2, E_1} &= \|u(n\omega, x, \varepsilon) - U^0(n\omega, x)\|_{2, E_1} = \\ &= \|v(n\omega, x, \varepsilon)\|_{2, E_1} \leq \|v\|_\varepsilon \leq A_4(\varepsilon) C C(g) K_1(C C(g)). \end{aligned}$$

As  $\varepsilon^{-1/2} A_4(\varepsilon) \xrightarrow{\varepsilon \rightarrow 0^+} 0$ ,  $\varepsilon^{-1/2} \|\varphi_n(x, \varepsilon) - U^0(0, x)\|_{2, E_1} \rightarrow 0$ . Furthermore, we get from (55)

$$\|\psi_n(x, \varepsilon) - U_t^0(0, x)\|_{1, E_1} = \|v_t(n\omega, x, \varepsilon)\|_{1, E_1} \leq \|v\|_\varepsilon.$$

Thus  $\varphi_n, \psi_n$  satisfy the assumptions of Lemma 2 and by this Lemma there exists  $\varepsilon_0 \in (0, \varepsilon_2)$  such that to any  $\eta > 0$  there exists  $t_\eta > 0$  so that  $\|u_k - u\|_{(t, \varepsilon)} < \eta$  for every  $t \geq t_\eta$ ,  $k = 1, 2, \dots$ . Thus for every  $t \geq 0$ ,  $n, m \geq m_\eta = t_\eta/\omega$ , this implies the inequality  $\|u_n - u_m\|_{(t, \varepsilon)} < \eta$ ; it means that  $\{v_n\}$ ,  $v_n = u_n - V^0$  is a fundamental sequence. Thus there exists a function  $V \in \mathfrak{C}_\varepsilon$  such that  $\lim_{n \rightarrow +\infty} v_n = V$  in  $\mathfrak{C}_\varepsilon$ . Further, we can write  $V(t, x) = \lim_{n \rightarrow +\infty} v_{n+1}(t, x) = \lim_{n \rightarrow +\infty} v_n(t + \omega, x) = V(t + \omega, x)$ .  $U = U^0 + V$  is  $\omega$ -periodic (in  $t$ ) solution of (1<sup>a</sup>). As  $\|v_n\|_\varepsilon \leq \|v\|_\varepsilon$ , the function  $V$  is bounded by the same number as  $v$ :  $\|V\|_\varepsilon \leq \|v\|_\varepsilon$ , therefore  $\lim_{\varepsilon \rightarrow 0^+} \|V\|_\varepsilon = 0$ .

**Theorem 5.** Let  $u_i \in \mathfrak{C}_\varepsilon$ ,  $\|u_i\|_\varepsilon \leq R$ ,  $u_i$  be the  $\omega$ -periodic solutions of (1<sup>a</sup>) for  $\varepsilon \in (0, \varepsilon_3)$ . Then there exists  $\varepsilon_0 > 0$  such that  $u_1(t, x, \varepsilon) = u_2(t, x, \varepsilon)$  for  $[t, x] \in V$  and  $\varepsilon \in (0, \varepsilon_0)$ ,  $\lim_{\varepsilon \rightarrow 0^+} \|u_i - U^0\|_\varepsilon = 0$ ,  $i = 1, 2$ .

*Proof.* By (8)  $u = u_1 - u_2$  satisfies the equation

$$\begin{aligned} u(t, x) &= P_\varepsilon[f(t, x, u_1, (u_1)_{x'}, (u_1)_t) - f(t, x, u_2, (u_2)_{x'}, (u_2)_t)] + \\ &\quad + Q_\varepsilon[u_t(0, x)] + S_\varepsilon[u(0, x)]; \end{aligned}$$

from Lemma 1 and (52) we obtain

$$\|u\|_{(t, \varepsilon)} \leq C\{K(R) \mathfrak{M}(\|u\|_{(t, \varepsilon)}) + 2R \left(1 + \frac{1}{\sqrt{\varepsilon}}\right) e^{-ct/2a}.$$

Now, we shall use the same process as that in Lemma 3 to obtain

$$\begin{aligned} \|u\|_{(t, \varepsilon)} &\leq 2R[CK(R) A_4(\varepsilon)]^n + 2RC \left(1 + \frac{1}{\sqrt{\varepsilon}}\right) e^{-ct/2a} \sum_{k=0}^n (t+1)^k [CK(R) A_5(\varepsilon)]^k, \\ &\quad n = 1, 2, \dots \end{aligned}$$

Choosing  $\varepsilon_0 > 0$  so that for  $\varepsilon \in (0, \varepsilon_0)$  there holds  $CK(R)A_4(\varepsilon) \leq q < 1$  and  $CK(R)A_5(\varepsilon) \leq q$  we can find to every  $\varepsilon > 0$ ,  $\varepsilon \in (0, \varepsilon_0)$  and  $\eta > 0$  a number  $t_0 > 0$  such that  $\|u\|_{(t, \varepsilon)} < \eta$  for  $t \geq t_0$ . It means:  $0 \leq \|u\|_{(t, \varepsilon)} = \|u\|_{(t+n\omega, \varepsilon)}$  for  $n \rightarrow +\infty$  and  $t \geq 0$ ; from this there follows  $u_1(t, x, \varepsilon) \equiv u_2(t, x, \varepsilon)$ . The last statement of Theorem 5 may be obtained easily from Theorem 4.

Remark: The mixed problem (1) on  $\langle 0, +\infty \rangle \times \langle 0, \pi \rangle$  with the boundary data

$$u(t, 0) = u(t, \pi) = 0$$

may be solved by the same procedure. Let  $g, \varphi, \psi, f$  satisfy (A), (B) or (C) and (D), respectively for  $t \geq 0$ ,  $x \in \langle 0, \pi \rangle$  and, moreover, let

$$(56) \quad g(t, 0) = g(t, \pi) = 0, \quad \frac{\partial^2 g}{\partial x^2}(t, 0) = \frac{\partial^2 g}{\partial x^2}(t, \pi) = 0, \quad t \geq 0,$$

$$\varphi^{(2k)}(0, \varepsilon) = \varphi^{(2k)}(\pi, \varepsilon) = 0, \quad k = 0, 1; \quad \varphi^{(4)}(0, 0) = \varphi^{(4)}(\pi, 0) = 0, \quad \varepsilon \geq 0,$$

$$\psi(0, \varepsilon) = \psi(\pi, \varepsilon) = 0,$$

$$(57) \quad f(t, 0, 0, p_2, 0) = f(t, \pi, 0, p_2, 0).$$

Then we define the functions  $\tilde{f}, \tilde{g}, \tilde{\varphi}, \tilde{\psi}$  for  $t \geq 0$ ,  $x \in E_1$ ,  $p_i \in E_1$ ,  $i = 1, 2, 3$ , as follows:  $\tilde{g}, \tilde{\varphi}, \tilde{\psi}$  are odd and  $2\pi$ -periodic in  $x$  and equal to  $g, \varphi, \psi$  for  $x \in \langle 0, \pi \rangle$ , respectively,  $\tilde{f}(t, -x, -p_1, p_2, -p_3) = -\tilde{f}(t, x + 2\pi, p_1, p_2, p_3) = -f(t, x, p_1, p_2, p_3)$  for  $x \in (0, \pi)$ ,  $\tilde{f}(t, n\pi, 0, p_2, 0) = f(t, 0, 0, p_2, 0)$ , for any integer  $n$ ,  $t \geq 0$ ,  $p_2 \in E_1$ . Denoting  $\mathfrak{C}_\varepsilon^1$  as a set of the odd and  $2\pi$ -periodic in  $x$  functions from  $\mathfrak{C}_\varepsilon$ , it may be easily shown that  $\mathfrak{C}_\varepsilon^1$  with the norm  $\|\dots\|_\varepsilon$  is a Banach space and the operators  $T_\varepsilon, \tilde{T}_\varepsilon, \tilde{\tilde{T}}_\varepsilon$  map  $\mathfrak{C}_\varepsilon^1$  into itself. By the same way as before (with  $\mathfrak{C}_\varepsilon^1$  instead of  $\mathfrak{C}_\varepsilon$ ) we can prove that there exists  $\varepsilon_0 > 0$  such that for every  $\varepsilon \in (0, \varepsilon_0)$  there exists a unique solution  $\tilde{u} = \tilde{u}(t, x, \varepsilon)$  of problem (1) with the functions  $\tilde{g}, \tilde{\varphi}, \tilde{\psi}, \tilde{f}$ ,  $\tilde{u} \in \mathfrak{C}_\varepsilon^1$  and  $\tilde{u} = \tilde{u}^0 + \tilde{y}$  (under assumption (B)),  $\tilde{u} = \tilde{u}^0 + \tilde{v} + \tilde{w}$ ,  $\|\tilde{v}\|_\varepsilon \rightarrow 0$ ,  $\|\tilde{w}\|_{(t, \varepsilon)} \rightarrow 0$ ,  $t > 0$  (under assumption (C)), where  $\tilde{u}^0$  is the solution of (3) with  $\tilde{g}, \tilde{\varphi}$ .

If we define the functions  $u = \tilde{u}$ ,  $u^0 = \tilde{u}^0$ ,  $y = \tilde{y}$ ,  $v = \tilde{v}$ ,  $w = \tilde{w}$  for  $x \in \langle 0, \pi \rangle$ ,  $t \geq 0$  then  $u^0$  solves the linear mixed problem given by (3) and by the boundary conditions  $u^0(t, \pi) = u^0(t, 0) = 0$  on  $\langle 0, +\infty \rangle \times \langle 0, \pi \rangle$  and  $u = u(t, x, \varepsilon)$  solves the mixed problem formulated above. Similarly, the existence of the periodic solution  $u$  of (1<sup>a</sup>),  $u(t, 0) = u(t, \pi) = 0$  on  $\langle 0, +\infty \rangle \times \langle 0, \pi \rangle$  under assumptions (A), (D), (56), (57) and  $g, f$  being  $\omega$ -periodic in  $t$  may be treated.

I should like to thank OTTO VEJVODA for the formulation of the problem and, many helpful suggestions and JANA HAVLOVÁ for her valuable comments.

### Bibliography

- [1] *F. A. Ficken, B. A. Fleishman*: Initial value problem and time-periodic solution for nonlinear wave equation. *Comm. Pure Appl. Math.* 10 (1957), p. 331—356.
- [2] *Jana Havlová*: Periodic solutions of a nonlinear telegraph equation. *Čas. pro přest. mat.* 90 (1965), p. 273—289.
- [3] *A. Erdélyi*: *Tables of Integral Transform*. Mac Graw-Hill, New York, 1954.
- [4] *I. M. Rizik, I. S. Gradstein*: *Tables of sum, series, integrals and products*. (Russian) GIFML, Moskva, 1963.
- [5] *Arsenin*: *Mathematical physics* (Russian). Moskva, 1966.
- [6] *S. D. Eidelman*: *Parabolic systems* (Russian). Izd. Nauka, Moskva, 1964.
- [7] *Kantorovič, Akilov*: *Functional analysis* (Russian). Moskva, 1959.
- [8] *M. Zlámal*: Mixed problem for hyperbolic equation with a small parameter (Russian). *Czech. Math. Journal*, V. 10 (85), 1960; V. 9, 1959.

*Author's address*: Praha 1, Žitná 25, ČSSR (Matematický ústav ČSAV).