Róbert Vrábeľ

Upper and lower solutions for singularly perturbed semilinear Neumann's problem

UPPER AND LOWER SOLUTIONS FOR SINGULARLY
PERTURBED SEMILINEAR NEUMANN'S PROBLEM

RÓBERT VRÁBEL, Trnava

Summary. The paper establishes sufficient conditions for the existence of solutions of Neumann's problem for the differential equation $\mu y'' + ky = f(t, y)$ which tend to the solution of the reduced problem $ky = f(t, y)$ on $[0, 1]$ as $\mu \to 0$.

Keywords: singularly perturbed equation, Neumann's problem

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1. INTRODUCTION

We will consider the two-point problem

(1)
$$\mu y'' + ky = f(t, y), \quad t \in [0, 1],$$
$$y'(0, \mu) = 0, \quad y'(1, \mu) = 0,$$

where μ is a small, positive parameter, k a negative constant and $f \in C^1([0, 1] \times \mathbb{R})$.

We can view this equation as the mathematical model of the nonlinear dynamical system with a high-speed feedback. We apply the method of upper and lower solutions to prove the existence of a solution for (1).

As usual, we say that $\alpha \in C^2([0, 1])$ is a lower solution for (1) if $\alpha'(0, \mu) \geqslant 0$, $\alpha'(1, \mu) \leqslant 0$, and $\mu \alpha''(t, \mu) + k\alpha(t, \mu) \geqslant f(t, \alpha(t, \mu))$ for every $t \in [0, 1]$. An upper solution $\beta \in C^2([0, 1])$ satisfies $\beta'(0, \mu) \leqslant 0$, $\beta'(1, \mu) \geqslant 0$, and $\mu \beta''(t, \mu) + k\beta(t, \mu) \leqslant f(t, \beta(t, \mu))$ for every $t \in [0, 1]$.

Lemma 1. (Cf. [2], pp. 20–30) *If α, β are lower and upper solutions for (1) such that $\alpha \leqslant \beta$ on $[0, 1]$, then there exists a solution y of (1) with $\alpha \leqslant y \leqslant \beta$ on $[0, 1]$.*

Denote $D(u) = \{(t,y);\ 0 \leqslant t \leqslant 1, |y - u(t)| < \delta\}$, $\delta > 0$ is a constant and u is **a** solution of the reduced problem $ky = f(t,y)$ on $[0,1]$.

The main result is the following theorem.

2. EXISTENCE AND ASYMPTOTIC BEHAVIOR OF SOLUTIONS

Theorem 1. *Let f be a function such that $f \in C^1\big(D(u)\big)$ and*

(i) $$\left|\frac{\partial f(t,y)}{\partial y}\right| \leqslant w < -k \text{ for every } (t,y) \in D(u).$$

Then there exits μ_0 such that for each $\mu \in (0,\mu_0]$ the problem (1) has a unique solution satisfying the inequality

$$\big|y(t,\mu) - u(t)\big| \leqslant v_1(t,\mu) + v_2(t,\mu) + C\mu \text{ on } [0,1],$$

where

$$v_1(t,\mu) = \big|u'(0)\big|\frac{\exp\big[-(m/\mu)^{1/2}(1-t)\big] + \exp\big[-(m/\mu)^{1/2}(t-1)\big]}{(m/\mu)^{1/2}\big(\exp\big[(m/\mu)^{1/2}\big] - \exp\big[-(m/\mu)^{1/2}\big]\big)},$$

$$v_2(t,\mu) = \big|u'(1)\big|\frac{\exp\big[(m/\mu)^{1/2}t\big] + \exp\big[-(m/\mu)^{1/2}t\big]}{(m/\mu)^{1/2}\big(\exp\big[(m/\mu)^{1/2}\big] - \exp\big[-(m/\mu)^{1/2}\big]\big)},$$

$m = -k - w$, C is a positive constant and u is a solution of the reduced problem $ky = f(t,y)$ on $[0,1]$.

P r o o f. We define lower solutions by

$$\alpha(t,\mu) = u(t) - v_1(t,\mu) - v_2(t,\mu) - \Gamma(\mu)$$

and upper solutions by

$$\beta(t,\mu) = u(t) + v_1(t,\mu) + v_2(t,\mu) + \Gamma(\mu);$$

here $\Gamma(\mu) = \mu\tau/m$, where τ is a constant which will be defined below.

Obviously, $\alpha \leqslant \beta$ in $[0,1]$ and $\alpha,\ \beta$ satisfy the boundary conditions prescribed for the lower and upper solutions of (1).

Now we show that $\mu\alpha''(t,\mu) + k\alpha(t,\mu) \geqslant f\big(t,\alpha(t,\mu)\big)$ and $\mu\beta''(t,\mu) + k\beta(t,\mu) \leqslant f\big(t,\beta(t,\mu)\big)$ on $[0,1]$. Denote $h(t,y) = f(t,y) - ky$. By the Taylor theorem we obtain

$$h\big(t,\alpha(t,\mu)\big) = h\big(t,\alpha(t,\mu)\big) - h\big(t,u(t)\big) = \frac{\partial h\big(t,\theta(t,\mu)\big)}{\partial y}\big(v_1(t,\mu) + v_2(t,\mu) + \Gamma(\mu)\big),$$

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where $\big(t, \theta(t,\mu)\big)$ is a point between $\big(t, \alpha(t,\mu)\big)$ and $\big(t, u(t)\big)$, and $\big(t, \theta(t,\mu)\big) \in D(u)$ for sufficiently small μ, for instance if $\mu \in (0, \mu_0]$. Then

$$\mu\alpha''(t,\mu) - h\big(t, \alpha(t,\mu)\big) \geqslant \mu u'' - \mu v_1'' - \mu v_2'' + m(v_1 + v_2 + \Gamma) \geqslant -\mu|u''| + \mu\tau$$

(because $\mu v_1'' = m v_1$ and $\mu v_2'' = m v_2$ on $[0,1]$) for every $t \in [0,1]$. If we choose a constant τ such that $\tau \geqslant |u''(t)|$, $t \in [0,1]$ then $\mu\alpha''(t,\mu) \geqslant h\big(t, \alpha(t,\mu)\big)$ in $[0,1]$. The inequality for β can be proved similarly. The existence of a solution of (1) satisfying the above inequality follows from Lemma 1. $\qquad\square$

R e m a r k 1.   Applying the technique of the proof of Theorem 1 we obtain immediately the uniform boundedness of $\big\{y'(t,\mu), \mu \in (0, \mu_0]\big\}$ and $\big\{y''(t,\mu), \mu \in (0, \mu_0]\big\}$ on every compact set $K \subset (0,1)$. Moreover, if $u'(0) = 0$ $\big(u'(1) = 0\big)$ then y' an y'' are uniformly bounded on $K \subset [0,1)$ $\big(K \subset (0,1]\big)$ and if $u'(0) = u'(1) = 0$ then y' and y'' are uniformly bounded on $[0,1]$ for $\mu \in (0, \mu_0]$.

R e m a r k 2.   If a solution of the reduced problem does not satisfy the prescribed boundary conditions, then unlike the Dirichlet problem (see e.g. [1], [3]), in the case of Neumann's problem the initial and/or endpoint nonuniformities do not arise in y', but in y''.

3. ASYMPTOTIC BEHAVIOR OF SOLUTIONS AT ENDPOINTS

E x a m p l e 1.   We consider the linear problem

$$\mu y'' - y = \sin 2\pi t, \quad y'(0,\mu) = y'(1,\mu) = 0.$$

Its unique solution

$$y(t,\mu) = -\frac{\sin 2\pi t}{4\pi^2\mu + 1} + \frac{2\pi\big(\exp\big[(1/\mu)^{1/2}(1-t)\big] + \exp\big[(1/\mu)^{1/2}(t-1)\big]\big)}{(4\pi^2\mu + 1)(\mu)^{-1/2}\big(\exp\big[-(1/\mu)^{1/2}\big] - \exp\big[(1/\mu)^{1/2}\big]\big)}$$
$$- \frac{2\pi\big(\exp\big[(1/\mu)^{1/2}t\big] + \exp\big[-(1/\mu)^{1/2}t\big]\big)}{(4\pi^2\mu + 1)(\mu)^{-1/2}\big(\exp\big[-(1/\mu)^{1/2}\big] - \exp\big[(1/\mu)^{1/2}\big]\big)}$$

tends (by virtue of Theorem 1) to the solution of the reduced problem as $\mu \to 0^+$ within $[0,1]$. On the other hand, $\lim\limits_{\mu \to 0^+} \big|y''(0,\mu)\big| = \lim\limits_{\mu \to 0^+} \big|y''(1,\mu)\big| = \infty$.

Theorem 2. Let a function $f \in C^2\big(D(u)\big)$ satisfy the condition from Theorem 1 and let $\frac{\partial f}{\partial t}(0,y) \neq 0$ $\left(\frac{\partial f}{\partial t}(1,y) \neq 0\right)$ for every $y \in D(u)$. Then the set

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$\{y''(t,\mu)\,;\ \mu \in (0,\mu_0], t \in [0,1]\}$ is unbounded. (More precisely, $\lim\limits_{\mu \to 0^+} |y''(0,\mu)|\,(\,=$ $\lim\limits_{\mu \to 0^+} |y''(1,\mu)|) = \infty$).

P r o o f.   Assume to the contrary that $\{y''(t,\mu)\,;\ \mu \in (0,\mu_0], t \in [0,1]\}$ is bounded (this implies, on the basis of Remark 1, the uniform boundedness of $y'(t,\mu)$ on $[0,1]$, $\mu \in (0,\mu_0]$), and the existence of a sequence $\mu_n \to 0^+$ such that $\lim\limits_{n\to\infty} y''(0,\mu_n)$ $\big(\lim\limits_{n\to\infty} y''(1,\mu_n)\big)$ exists.

The problem (1) is equivalent to the integral equation

$$
\begin{aligned}
y(t,\mu) = & \int_0^t \frac{\exp\left[-(-k/\mu)^{1/2}(s+t)\right]+\exp\left[-(-k/\mu)^{1/2}(t-s)\right]}{2(-k\mu)^{1/2}\left(\exp\left[-2(-k/\mu)^{1/2}\right]-1\right)} f\big(s,y(s,\mu)\big)\,\mathrm{d}s \\
& + \int_0^t \frac{\exp\left[-(-k/\mu)^{1/2}(2+s-t)\right]+\exp\left[-(-k/\mu)^{1/2}(2-t-s)\right]}{2(-k\mu)^{1/2}\left(\exp\left[-2(-k/\mu)^{1/2}\right]-1\right)} f\big(s,y(s,\mu)\big)\,\mathrm{d}s \\
& + \int_t^1 \frac{\exp\left[-(-k/\mu)^{1/2}(s+t)\right]+\exp\left[-(-k/\mu)^{1/2}(s-t)\right]}{2(-k\mu)^{1/2}\left(\exp\left[-2(-k/\mu)^{1/2}\right]-1\right)} f\big(s,y(s,\mu)\big)\,\mathrm{d}s \\
& + \int_t^1 \frac{\exp\left[-(-k/\mu)^{1/2}(2-s-t)\right]+\exp\left[-(-k/\mu)^{1/2}(2+t-s)\right]}{2(-k\mu)^{1/2}\left(\exp\left[-2(-k/\mu)^{1/2}\right]-1\right)} f\big(s,y(s,\mu)\big)\,\mathrm{d}s
\end{aligned}
$$

Hence we get

$$
\frac{y(0,\mu_n)}{\mu_n} = \int_0^1 \frac{\exp\left[-(-k/\mu_n)^{1/2}s\right]+\exp\left[-(-k/\mu_n)^{1/2}(2-s)\right]}{(-k)^{1/2}(\mu_n)^{3/2}\left(\exp\left[-2(-k/\mu_n)^{1/2}\right]-1\right)} f\big(s,y(s,\mu_n)\big)\,\mathrm{d}s
$$

$$
\left(\frac{y(1,\mu_n)}{\mu_n} = \int_0^1 \frac{\exp\left[-(-k/\mu_n)^{1/2}(1+s)\right]+\exp\left[-(-k/\mu_n)^{1/2}(1-s)\right]}{(-k)^{1/2}(\mu_n)^{3/2}\left(\exp\left[-2(-k/\mu_n)^{1/2}\right]-1\right)} f\big(s,y(s,\mu_n)\big)\,\mathrm{d}s\right).
$$

Using twice integration by parts we obtain by the mean value theorem for integrals the following relations:

$$
\begin{aligned}
-y''(0,\mu_n) = & -\frac{2\left(\exp\left[(-k/\mu_n)^{1/2}\right]\right)\frac{\partial}{\partial t}f\big(1,y(1,\mu_n)\big)}{(-k\mu_n)^{1/2}\left(\exp\left[-2(-k/\mu_n)^{1/2}\right]-1\right)} \\
& + \frac{\left(\exp\left[-2(-k/\mu_n)^{1/2}\right]+1\right)\frac{\partial}{\partial t}f\big(0,y(0,\mu_n)\big)}{(-k\mu_n)^{1/2}\left(\exp\left[-2(-k/\mu_n)^{1/2}\right]-1\right)} \\
& + (-k)^{-1}\left(\frac{\mathrm{d}^2}{\mathrm{d}t^2}f\big(\theta_1(\mu_n),y(\theta_1(\mu_n),\mu_n)\big)\right)
\end{aligned}
$$

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$$\left(-y''(1,\mu_n) = \frac{2\big(\exp\big[(-k/\mu_n)^{1/2}\big]\big)\frac{\partial}{\partial t}f\big(0,y(0,\mu_n)\big)}{(-k\mu_n)^{1/2}\big(\exp\big[-2(-k/\mu_n)^{1/2}\big]-1\big)}\right.$$

$$-\frac{\big(\exp\big[-2(-k/\mu_n)^{1/2}\big]+1\big)\frac{\partial}{\partial t}f\big(1,y(1,\mu_n)\big)}{(-k\mu_n)^{1/2}\big(\exp\big[-2(-k/\mu_n)^{1/2}\big]-1\big)}$$

$$\left.+(-k)^{-1}\Big(\frac{\mathrm{d}^2}{\mathrm{d}t^2}f\big(\bar{\theta_1}(\mu_n),y(\bar{\theta_1}(\mu_n),\mu_n)\big)\Big)\right),$$

where $0 \leqslant \theta_1(\mu_n)\big(\bar{\theta_1}(\mu_n)\big) \leqslant 1$. Hence we have

$$(2) \qquad \big|y''(0,\mu_n)\big| \geqslant \frac{\big(\exp\big[-2(-k/\mu_n)^{1/2}\big]+1\big)\big|\frac{\partial}{\partial t}f\big(0,y(0,\mu_n)\big)\big|}{(-k\mu_n)^{1/2}\big(1-\exp\big[-2(-k/\mu_n)^{1/2}\big]\big)}$$

$$-\frac{2\big(\exp\big[(-k/\mu_n)^{1/2}\big]\big)\big|\frac{\partial}{\partial t}f\big(1,y(1,\mu_n)\big)\big|}{(-k\mu_n)^{1/2}\big(1-\exp\big[-2(-k/\mu_n)^{1/2}\big]\big)}$$

$$+(k)^{-1}\Big|\frac{\mathrm{d}^2}{\mathrm{d}t^2}f\big(\theta_1(\mu_n),y(\theta_1(\mu_n),\mu_n)\big)\Big|$$

$$(2') \qquad \left(\big|y''(1,\mu_n)\big| \geqslant \frac{\big(\exp\big[-2(-k/\mu_n)^{1/2}\big]+1\big)\big|\frac{\partial}{\partial t}f\big(1,y(1,\mu_n)\big)\big|}{(-k\mu_n)^{1/2}\big(1-\exp\big[-2(-k/\mu_n)^{1/2}\big]\big)}\right.$$

$$-\frac{2\big(\exp\big[(-k/\mu_n)^{1/2}\big]\big)\big|\frac{\partial}{\partial t}f\big(0,y(0,\mu_n)\big)\big|}{(-k\mu_n)^{1/2}\big(1-\exp\big[-2(-k/\mu_n)^{1/2}\big]\big)}$$

$$\left.+(k)^{-1}\Big|\frac{\mathrm{d}^2}{\mathrm{d}t^2}f\big(\bar{\theta_1}(\mu_n),y(\bar{\theta_1}(\mu_n),\mu_n)\big)\Big|\right).$$

From the above assumptions it follows that

$$\Big|\frac{\mathrm{d}^2}{\mathrm{d}t^2}f\big(\theta_1(\mu_n),y(\theta_1(\mu_n),\mu_n)\big)\Big| \leqslant c_1,$$

$$\left(\Big|\frac{\mathrm{d}^2}{\mathrm{d}t^2}f\big(\bar{\theta_1}(\mu_n),y(\bar{\theta_1}(\mu_n),\mu_n)\big)\Big| \leqslant \bar{c_1}\right).$$

Taking limits on both sides of the inequality $(2)\big((2')\big)$ we come to a contradiction.
$\square$

R e m a r k 3.   It is well known that conditions (i) guarantees uniqueness of the solution for the boundary problem (1) in the set $D(u)$, but between different solutions u_1, u_2 of the reduced problem satisfying condition (i) in $D(u_1)$, $D(u_2)$, respectively, there may be such solutions which switch n-times between u_1 and u_2 for any nonnegative integer n. For an autonomous equation, the exact formulation is a straighforward adaptation of the results and conclusions of O'Malley in [1], therefore being omitted. In general, the problem of existence of such solutions for a nonautonomous equation remains open.

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Author's address: *Róbert Vrábel*, Slovak Technical University, Department of mathematics, 917 24 Trnava, Slovak Republic.