38. A Monotone Boundary Condition for a Domain with Many Tiny Spherical Holes

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(Communicated by Kôsaku YOSIDA, M. J. A., May 13, 1985)

1. Introduction. Let \mathbb{R}^N be divided into an infinitely many number of cubes C_{ϵ}^i , $i \in N$, with volume of $(2\epsilon)^N$. Let $B^i(r_{\epsilon})$ be a closed ball of radius $r_{\epsilon}(<\epsilon)$ set in the center of C_{ϵ}^i , here $N \ge 3$. Let Ω be a bounded domain with smooth boundary Γ . We denote by F_{ϵ} the union of all balls $B^i(r_{\epsilon})$ ($\subset \Omega$) such that dist $(B^i(r_{\epsilon}), \Gamma) \ge \epsilon$. Let $\Omega_{\epsilon} = \Omega \setminus F_{\epsilon}$. Let ν be the outer unit normal of $\partial \Omega_{\epsilon}$. For a positive number L_{ϵ} and a non-negative number c_{ϵ} we consider a monotone function β_{ϵ} defined by (i) $\beta_{\epsilon}(r) = (r+c_{\epsilon})/L$ for $r \le -c_{\epsilon}$, (ii) $\beta_{\epsilon}(r) = 0$ for $|r| \le c_{\epsilon}$, (iii) $\beta_{\epsilon}(r) = (r-c_{\epsilon})/L$ for $r \ge c_{\epsilon}$. In this paper we regard functions of $L^2(\Omega_{\epsilon})$ as functions of $L^2(\Omega)$ vanishing outside Ω_{ϵ} . For $f \in L^2(\Omega)$ we consider the boundary value problem :

(1)
$$-\Delta u_{\varepsilon} = f$$
 a.e. in Ω_{ε}

(2)
$$\frac{\partial u_{\varepsilon}}{\partial \nu} + \beta_{\varepsilon}(u_{\varepsilon}) = 0 \quad \text{a.e. on } \partial \Omega_{\varepsilon}.$$

The problem admits a unique solution $u_{\varepsilon} \in H^2(\Omega_{\varepsilon})$ (cf. [2]). We consider the behavior of u_{ε} under the condition

(3) $\sup L_{\varepsilon} < \infty, c_{\varepsilon} \to 0, r_{\varepsilon} \to 0 \text{ and } n_{\varepsilon} \to \infty$

where n_{ε} is the number of holes of Ω_{ε} . Let $|\Omega|$ be the measure of Ω . In this paper the relation $n_{\varepsilon} \sim |\Omega|/(2\varepsilon)^{N}$ as $\varepsilon \to 0$ is very often used. Let b be a multivalued monotone function defined by (iv) the domain $D(b) = \{0\}$, (v) $b(0) = \mathbf{R}$. Replacing (2) by $\partial u_{\varepsilon}/\partial \nu + b(u_{\varepsilon}) \ni 0$ we obtain the Dirichlet boundary value problem.

The behavior of the Laplacian on domains with many tiny spherical holes, concerning the Dirichlet boundary condition, has been studied by M. Kac [3], J. Rauch and M. Taylor [6], S. Ozawa [5], D. Cioranescu and F. Murat [1] and other authors. Among them we shall extend the result of Cioranescu and Murat to the direction of the monotone boundary condition (2). Intuitively we have $\beta_{\epsilon} \rightarrow b$ as $L_{\epsilon} \rightarrow 0$ and $c_{\epsilon} \rightarrow 0$. Thus the above idea may be natural. For another extension see S. Kaizu [4].

Theorem. Let u_{ϵ} be the solution of (1), (2) and let $\tilde{u}_{\epsilon} \in H^{1}(\Omega)$ be an extension of u_{ϵ} to be harmonic in F_{ϵ} . Take constants p, q such that $0 \leq p < \infty$ and $0 \leq q \leq \infty$. We assume that the parameters r_{ϵ} , n_{ϵ} , c_{ϵ} and L_{ϵ} vary with (3) and

(4) $\sup c_{\varepsilon}/r_{\varepsilon} < \infty, n_{\varepsilon}r_{\varepsilon}^{N-2} \rightarrow p \quad and \quad L_{\varepsilon}/r_{\varepsilon} \rightarrow q.$ Then \tilde{u}_{ε} converges weakly in $H^{1}(\Omega)$ to the solution of