

11. Existence of the Perturbed Solutions of Semilinear Elliptic Equation in the Singularly Perturbed Domains

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In the previous paper [4], we have studied the asymptotic behaviors of the following semilinear elliptic equation defined on the singularly perturbed domain $\Omega(\zeta)$ with the Neumann boundary condition where $\Omega(\zeta) = D_1 \cup D_2 \cup Q(\zeta)$ and the moving portion $Q(\zeta)$ approaches a line segment L as $\zeta \rightarrow 0$.

$$(1.1) \quad \begin{cases} \Delta v + f(v) = 0 & \text{in } \Omega(\zeta), \\ \frac{\partial v}{\partial \nu} = 0 & \text{on } \partial\Omega(\zeta), \end{cases}$$

where $\Delta = \sum_{i=1}^n \partial^2 / \partial x_i^2$ is the Laplacian and ν is the unit normal vector on $\partial\Omega(\zeta)$ and f is a real valued smooth function on \mathbf{R} . We have proved in [4] that any solution v_ζ for small $\zeta > 0$, is approximated by some triple of solutions (w_1, w_2, V) of the following system of equations

$$(1.2) \quad \begin{cases} \Delta w_i + f(w_i) = 0 & \text{in } D_i, \\ \partial w_i / \partial \nu = 0 & \text{on } \partial D_i, \end{cases} \quad (i=1, 2)$$

$$(1.3) \quad \begin{cases} d^2 V / dz^2 + f(V) = 0 & z \in L, \\ V|_{\partial D_i \cap \partial L} = w_i|_{\partial D_i \cap \partial L} & (i=1, 2), \end{cases}$$

where z is an adequate variable along L . In view of the above characterization of the solutions (1.1) the following inverse problem naturally arise, i.e. for any given triple of solutions $\{w_1, w_2, V\}$ of the system of the equations (1.2) and (1.3), is there a family of functions $\{v_\zeta\}_{0 < \zeta < \zeta_*}$ such that each $v_\zeta \in C^\infty(\bar{\Omega}(\zeta))$ is a solution of (1.1) and satisfies the following asymptotic conditions,

$$v_\zeta \sim w_i \text{ in } D_i \quad (i=1, 2), \quad v_\zeta \sim V \text{ in } Q(\zeta)$$

for small $\zeta > 0$ in some sense.

In this paper we report an affirmative answer to the above problem under some non-degeneracy condition of $\{w_1, w_2, V\}$.

First we establish the situation. We set the domain $\Omega(\zeta)$ in the following form :

$$\Omega(\zeta) = D_1 \cup D_2 \cup Q(\zeta)$$

where D_i ($i=1, 2$) and $Q(\zeta)$ are defined in the following conditions (A.1) and (A.2) where $x' = (x_2, x_3, \dots, x_n) \in \mathbf{R}^{n-1}$.

(A.1) D_1 and D_2 are bounded domains in \mathbf{R}^n where $\bar{D}_1 \cap \bar{D}_2 = \emptyset$ and each D_i has a smooth boundary ∂D_i and the following conditions hold for some positive constant $\zeta_* > 0$.

$$\begin{aligned}
 \bar{D}_1 \cap \{x=(x_1, x') \in \mathbf{R}^n \mid x_1 \leq 1, |x'| < 3\zeta_*\} \\
 &= \{(1, x') \in \mathbf{R}^n \mid |x'| < 3\zeta_*\} \\
 \bar{D}_2 \cap \{x=(x_1, x') \in \mathbf{R}^n \mid x_1 \geq -1, |x'| < 3\zeta_*\} \\
 &= \{(-1, x') \in \mathbf{R}^n \mid |x'| < 3\zeta_*\} \\
 \text{(A.2)} \quad Q(\zeta) &= R_1(\zeta) \cup R_2(\zeta) \cup \Gamma(\zeta) \\
 R_1(\zeta) &= \{(x_1, x') \in \mathbf{R}^n \mid 1-2\zeta < x_1 \leq 1, |x'| < \zeta\rho((x_1-1)/\zeta)\} \\
 R_2(\zeta) &= \{(x_1, x') \in \mathbf{R}^n \mid -1 \leq x_1 < -1+2\zeta, |x'| < \zeta\rho((-1-x_1)/\zeta)\} \\
 \Gamma(\zeta) &= \{(x_1, x') \in \mathbf{R}^n \mid -1+2\zeta \leq x_1 \leq 1-2\zeta, |x'| < \zeta\}
 \end{aligned}$$

where $\rho \in C^0((-2, 0]) \cap C^\infty((-2, 0))$ is a positive function such that $\rho(0)=2$, $\rho(s)=1$ for $s \in (-2, -1)$, $d\rho/ds > 0$ for $s \in (-1, 0)$ and the inverse function $\rho^{-1} : (1, 2) \rightarrow (-1, 0)$ satisfies $\lim_{\xi \rightarrow 1} (d^k \rho^{-1}/d\xi^k) = 0$ holds for any positive integer $k \geq 1$. We put

$$\begin{aligned}
 p_1 &= (1, 0, \dots, 0), \quad p_2 = (-1, 0, \dots, 0), \\
 L &= \{(z, 0, \dots, 0) \in \mathbf{R}^n \mid -1 < z < 1\}.
 \end{aligned}$$

We impose the following conditions.

$$\text{(A.3)} \quad f \in C^\infty(\mathbf{R}), \quad \limsup_{\xi \rightarrow +\infty} f(\xi) < 0, \quad \liminf_{\xi \rightarrow -\infty} f(\xi) > 0.$$

(A.4) There exists a system of solutions $\{w_1, w_2, V\}$ in $C^\infty(\bar{D}_1) \times C^\infty(\bar{D}_2) \times C^\infty([-1, 1])$ of (1.2) and (1.3).

Definition. For the above solutions $\{w_1, w_2, V\}$ in (A.4), we denote by $\{w_k\}_{k=1}^\infty$ and $\{\lambda_k\}_{k=1}^\infty$, respectively, the system of the eigenvalues arranged in increasing order (counting multiplicity) of the following eigenvalue problems (1.4) and (1.5),

$$\text{(1.4)} \quad \begin{cases} 4\phi + f'(w)\phi + \omega\phi = 0 & \text{in } D_1 \cup D_2, \\ \partial\phi/\partial\nu = 0 & \text{on } \partial D_1 \cup \partial D_2, \end{cases}$$

where

$$\begin{aligned}
 w(x) &= \begin{cases} w_1(x) & \text{for } x \in D_1, \\ w_2(x) & \text{for } x \in D_2, \end{cases} \\
 \text{(1.5)} \quad & \begin{cases} \frac{d^2 S}{dz^2} + f'(V)S + \lambda S = 0 & -1 < z < 1, \\ S(1) = S(-1) = 0. \end{cases}
 \end{aligned}$$

We assume the following non-degeneracy condition of $\{w_1, w_2, V\}$.

$$\text{(A.5)} \quad \{\omega_k\}_{k=1}^\infty \cap \{\lambda_k\}_{k=1}^\infty = \emptyset, \quad \{\omega_k\}_{k=1}^\infty \cup \{\lambda_k\}_{k=1}^\infty \neq \emptyset.$$

Theorem. Assume $n \geq 3$ and the assumptions (A.1)–(A.5). Then, for any $\zeta \in (0, \zeta_*)$, there exists a solution v_ζ of (1.1) such that

$$\text{(1.6)} \quad \lim_{\zeta \rightarrow 0} \sup_{x \in D_1 \cup D_2} |v_\zeta(x) - w(x)| = 0,$$

$$\text{(1.7)} \quad \lim_{\zeta \rightarrow 0} \sup_{x \in Q(\zeta)} |v_\zeta(x_1, x') - V(x_1)| = 0.$$

Sketch of proof. In the proof of Theorem, the results and methods obtained in [4] and [5] are essentially applied, especially in our delicate reduction of (1.1) to the problem of finite dimension. By these methods, we can construct an approximate solution $A_\zeta \in C^\infty(\bar{\Omega}(\zeta))$ such that

$$\text{(2.1)} \quad \begin{cases} \lim_{\zeta \rightarrow 0} \sup_{x \in D_1 \cup D_2} |A_\zeta(x) - w(x)| = 0 \\ \lim_{\zeta \rightarrow 0} \sup_{x \in Q(\zeta)} |A_\zeta(x_1, x') - V(x_1)| = 0 \end{cases}$$

$$(2.2) \quad \begin{cases} \limsup_{\zeta \rightarrow 0} \sup_{x \in \Omega(\zeta)} |\Delta A_\zeta(x) + f(A_\zeta(x))| = 0 \\ \partial A_\zeta(x) / \partial \nu = 0 \quad \text{on} \quad \partial \Omega(\zeta). \end{cases}$$

We project (1.1) to the subspace of $H^1(\Omega(\zeta))$ by using the eigenfunctions of the linearized problem at A_ζ .

Let $\{\mu_k(\zeta)\}_{k=1}^\infty$ and $\{\Phi_{k,\zeta}\}_{k=1}^\infty$ be, respectively, the eigenvalues (counting multiplicity) arranged in increasing order and the complete system of orthonormalized eigenfunctions in $L^2(\Omega(\zeta))$. By [5], we have the following decompositions

$$(2.3) \quad \{\mu_k(\zeta)\}_{k=1}^\infty = \{\omega_k(\zeta)\}_{k=1}^\infty \cup \{\lambda_k(\zeta)\}_{k=1}^\infty$$

$$(2.4) \quad \{\Phi_{k,\zeta}\}_{k=1}^\infty = \{\phi_{k,\zeta}\}_{k=1}^\infty \cup \{\psi_{k,\zeta}\}_{k=1}^\infty$$

where

$$\lim_{\zeta \rightarrow 0} \omega_k(\zeta) = \omega_k, \quad \lim_{\zeta \rightarrow 0} \lambda_k(\zeta) = \lambda_k \quad (k \geq 1)$$

and

$$(2.5) \quad \begin{cases} \overline{\lim}_{\zeta \rightarrow 0} \|\phi_{k,\zeta}\|_{L^\infty(\Omega(\zeta))} < +\infty \\ \lim_{\zeta \rightarrow 0} \|\psi_{k,\zeta}\|_{L^\infty(\Omega(\zeta))} = +\infty \end{cases} \quad (k \geq 1)$$

$$(2.6) \quad \|\psi_{k,\zeta}\|_{L^\infty(\Omega(\zeta))} \sim O(\zeta^{-(n-1)/2}) \quad (k \geq 1),$$

$$(2.7) \quad \|\psi_{k,\zeta}\|_{L^1(\Omega(\zeta))} \sim O(\zeta^{(n-1)/2}) \quad (k \geq 1).$$

Let

$$X(\zeta) = H^1(\Omega(\zeta)), \quad X_1(\zeta) = \text{L.h.}[\{\phi_{k,\zeta}\}_{k=1}^q \cup \{\psi_{k,\zeta}\}_{k=1}^q]$$

and

$$X_2(\zeta) = \overline{\text{L.h.}[\{\phi_{k,\zeta}\}_{k=q+1}^\infty \cup \{\psi_{k,\zeta}\}_{k=q+1}^\infty]}^{\text{in } X(\zeta)}$$

where q is a adequately fixed large natural number determined by f . We seek the solution in the form

$$v(x) = A_\zeta(x) + \Phi_\zeta^{(1)} + \Phi_\zeta^{(2)} \quad \text{where} \quad \Phi_\zeta^{(i)} \in X_i(\zeta) \quad (i=1, 2).$$

Project (1.1) to the subspaces $X_1(\zeta)$ and $X_2(\zeta)$ by the following operator P_ζ on $L^2(\Omega(\zeta))$,

$$P_\zeta \Phi(x) = \sum_{k=1}^q ((\Phi \cdot \phi_{k,\zeta})_{L^2(\Omega(\zeta))} \phi_{k,\zeta}(x) + (\Phi \cdot \psi_{k,\zeta})_{L^2(\Omega(\zeta))} \psi_{k,\zeta}(x)).$$

The difficulty of the reduction is due to the existence of the singularly behaving eigenfunctions $\{\psi_{k,\zeta}\}_{k=1}^\infty$ (cf. (2.5)) which are associated with the partial collapse of $\Omega(\zeta)$. By the elaborate estimate (2.6) and (2.7), the operator P_ζ maps $L^\infty(\Omega(\zeta))$ into $L^\infty(\Omega(\zeta))$ and its operator norm is bounded in $\zeta > 0$. Thus we can carry a good formulation in $L^\infty(\Omega(\zeta))$, i.e. we can obtain the finite dimensional equation with respect to the variable $\tau = (\tau_1, \tau_2, \dots, \tau_{2q})$ by putting

$$\Phi_{\tau,\zeta}^{(1)}(x) = \sum_{k=1}^q (\tau_k \phi_{k,\zeta}(x) + \tau_{q+k} \bar{\psi}_{k,\zeta}(x))$$

where $\bar{\psi}_{k,\zeta}(x) = \psi_{k,\zeta}(x) / \|\psi_{k,\zeta}\|_{L^2(\Omega(\zeta))}$.

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