

SINGULAR PERTURBATIONS FOR QUASILINEAR HYPERBOLIC EQUATIONS

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Abstract

This paper deals with the following mixed problem for Quasilinear hyperbolic equations

$$L_\varepsilon u_\varepsilon \equiv \varepsilon \frac{\partial^2 u_\varepsilon}{\partial t^2} - \sum_{i,j=1}^n a_{ij} \frac{\partial^2 u_\varepsilon}{\partial x_i \partial x_j} + b_0(t) \frac{\partial u_\varepsilon}{\partial t} + \sum_{i=1}^n b_i(x, t, u_\varepsilon) \frac{\partial u_\varepsilon}{\partial x_i} + c(x, t, u_\varepsilon) = f(x, t),$$

$$u_\varepsilon|_{t=0} = \varphi(x),$$

$$\left. \frac{\partial u_\varepsilon}{\partial t} \right|_{t=0} = \psi(x),$$

$$u_\varepsilon|_F = \chi(x, t),$$

The M order uniformly valid asymptotic solutions are obtained and there errors are estimated.

In this paper we investigate the mixed initial-boundary value problem for a hyperbolic partial differential equation as follows

$$L_\varepsilon u_\varepsilon \equiv \varepsilon \frac{\partial^2 u_\varepsilon}{\partial t^2} - \sum_{i,j=1}^n a_{ij}(x, t) \frac{\partial^2 u_\varepsilon}{\partial x_i \partial x_j} + b_0(t) \frac{\partial u_\varepsilon}{\partial t} + \sum_{i=1}^n b_i(x, t, u_\varepsilon) \frac{\partial u_\varepsilon}{\partial x_i} + c(x, t, u_\varepsilon) = f(x, t), \quad (1)$$

$$u_\varepsilon|_{t=0} = \varphi(x), \quad (2)$$

$$\left. \frac{\partial u_\varepsilon}{\partial t} \right|_{t=0} = \psi(x), \quad (3)$$

$$u_\varepsilon|_F = \chi(x, t), \quad (4)$$

where ε is a positive and small parameter; $(x, t) \in G$ and $G = \Omega \times [0, T]$ is a cylindrical domain; F is the lateral surface of G ; $x = (x_1, x_2, \dots, x_n)$. Let all the coefficients and all the data a_{ij} , b_i , c , f , φ , ψ , χ be sufficiently smooth with respect to all the arguments. Suppose the coefficients of the equation satisfy (i) $a_{ij} = a_{ji}$ ($i, j = 1, \dots, n$) and $\sum_{i,j=1}^n a_{ij} \xi_i \xi_j \geq \gamma \sum_{i=1}^n \xi_i^2$, $\forall \xi = (\xi_1, \dots, \xi_n) \in R^n$, where $\gamma > 0$ is a given real number; (ii) $b_0(t) \geq \alpha > 0$, where α is a given real number. Suppose further that all the initial data are $M+1$ -order compatible with the boundary condition.

Let the formal asymptotic solution be

$$u_N = W_N + V_N = \sum_{n=0}^N \varepsilon^n w_n + \sum_{n=0}^N \varepsilon^{n+1} v_n, \quad (5)$$

where W_N is the external solution and V_N is boundary layer correcting term. we have

$$b_i(x, t, W_N) = \sum_{j=0}^{\infty} s^j b_{ij},$$

where $b_{i0} = b_i(x, t, w_0)$, $b_{i1} = \frac{\partial b_i}{\partial w_0}(x, t, w_0)w_1$ and

$$b_{in} = \frac{\partial b_i}{\partial w_0}(x, t, w_0)w_n + \bar{b}_{in}(x, t, w_0, w_1, \dots, w_{n-1}).$$

The similar expansion

$$c(x, t, W_N) = \sum_{j=0}^{\infty} s^j c_j$$

can be also obtained.

By comparing the coefficients for the zero-order power of s , we obtain a problem for w_0 as follows

$$b_0(t) \frac{\partial w_0}{\partial t} - \sum_{i,j=1}^n a_{ij} \frac{\partial^2 w_0}{\partial x_i \partial x_j} + \sum_{j=1}^n b_j(x, t, w_0) \frac{\partial w_0}{\partial x_j} + c(x, t, w_0) = f(x, t), \quad (6)$$

$$w_0|_{t=0} = \varphi(x), \quad (7)$$

$$w_0|_F = \chi(x, t). \quad (8)$$

In the same way, by comparing the coefficients for s^N , the equation satisfied by w_N is the following

$$\begin{aligned} & b_0(t) \frac{\partial w_N}{\partial t} - \sum_{i,j=1}^n a_{ij} \frac{\partial^2 w_N}{\partial x_i \partial x_j} + \sum_{j=1}^n b_j(x, t, w_0) \frac{\partial w_N}{\partial x_j} \\ & + \left[\sum_{j=1}^n \frac{\partial b_j}{\partial w_0}(x, t, w_0) \frac{\partial w_0}{\partial x_j} + \frac{\partial c}{\partial w_0}(x, t, w_0) \right] w_N \\ & = - \frac{\partial^2 w_{N-1}}{\partial t^2} + P_{N-1} \left(x, t, w_0, \dots, w_{N-1}, \frac{\partial w_0}{\partial t}, \dots, \frac{\partial w_{N-1}}{\partial t}, \frac{\partial w_0}{\partial x_j}, \dots, \frac{\partial w_{N-1}}{\partial x_j} \right), \end{aligned} \quad (9)$$

where P_{N-1} is a known function which can be determined by induction. The boundary condition and initial data for w_N will be determined with the boundary layer correcting terms later. It is easy to see that except w_0 each w_N satisfies only a second-order linear equation, but w_0 satisfies a second-order quasilinear equation.

The boundary layer correcting terms must be constructed near $t=0$, since in general w_0 doesn't satisfy the second initial condition.

We consider t as a double variable $t = (\bar{t}, \tilde{t})$ near $t=0$, where $\bar{t} = t$, $\tilde{t} = \frac{M(t)}{\varepsilon}$

and $M(t)$, a function to be chosen later on, satisfies $M(0) = 0$; $M(t) > 0$, $t > 0$.

Substituting (5) into (1), we get

$$\begin{aligned} L_\varepsilon(W_N + V_N) &= L_\varepsilon W_N + \varepsilon \frac{\partial^2 V_N}{\partial t^2} - \sum_{i,j=1}^n a_{ij} \frac{\partial^2 V_N}{\partial x_i \partial x_j} + b_0(t) \frac{\partial V_N}{\partial t} \\ &+ \left[\sum_{i=1}^n b_i(x, t, W_N + V_N) \frac{\partial (W_N + V_N)}{\partial x_i} - \sum_{i=1}^n b_i(x, t, W_N) \frac{\partial W_N}{\partial x_i} \right] \\ &+ [c(x, t, W_N + V_N) - c(x, t, W_N)]. \end{aligned}$$

Moreover, we have

$$\begin{aligned} & b_i(x, t, W_N + V_N) \frac{\partial(W_N + V_N)}{\partial x_i} - b_i(x, t, W_N) \frac{\partial W_N}{\partial x_i}, \\ &= \sum_{j=1}^{2(N^2+N)} \varepsilon^j \bar{b}_{ij} + \left(\sum_{j=0}^{(N+1)^2} \varepsilon^j \bar{b}_{ij} \right) \frac{\partial V_N}{\partial x_i}, \end{aligned}$$

where

$$\begin{aligned} \bar{b}_{i1} &= \frac{\partial b_i}{\partial u_s}(x, t, w_0) v_0 \frac{\partial w_0}{\partial x_i}, \\ \bar{b}_{i2} &= \frac{\partial b_i}{\partial u_s}(x, t, w_0) v_0 \frac{\partial w_1}{\partial x_i} + \left(\frac{\partial^2 b_i}{\partial u_s^2} w_1 v_0 + \frac{\partial b_i}{\partial u_s} v_1 \right) \frac{\partial w_0}{\partial x_i}, \\ \bar{b}_{i0} &= b_i(x, t, w_0), \\ \bar{b}_{i1} &= \frac{\partial b_i}{\partial u_s}(x, t, w_0) (w_1 + v_0), \\ \bar{b}_{i2} &= \frac{\partial b_i}{\partial u_s}(x, t, w_0) (w_2 + v_1) + \frac{1}{2} \frac{\partial^2 b_i}{\partial u_s^2} (w_1 + v_0)^2. \end{aligned}$$

In the same way we obtain

$$c(x, t, W_N + V_N) - c(x, t, W_N) = \sum_{i=1}^{2N^2+N} \varepsilon^i \bar{c}_i,$$

where

$$\begin{aligned} \bar{c}_1 &= \frac{\partial c}{\partial u_s}(x, t, w_0) v_0, \\ \bar{c}_2 &= \frac{\partial c}{\partial u_s} v_1 + \frac{\partial^2 c}{\partial u_s^2} w_1 v_0. \end{aligned}$$

Therefore

$$\begin{aligned} L_\varepsilon(W_N + V_N) &= \left\{ \varepsilon \left[\varepsilon^{-2} M_t^2 \frac{\partial^2}{\partial \tilde{t}^2} + \varepsilon^{-1} \left[2M_t \frac{\partial^2}{\partial \tilde{t} \partial \tilde{t}} + M_{tt} \frac{\partial}{\partial \tilde{t}} \right] + \frac{\partial^2}{\partial \tilde{t}^2} \right] \right. \\ &\quad \left. - \sum_{i,j=1}^n a_{ij} \frac{\partial^2}{\partial x_i \partial x_j} + b_0(t) \left(\varepsilon^{-1} M_t \frac{\partial}{\partial \tilde{t}} + \frac{\partial}{\partial \tilde{t}} \right) + \sum_{j=0}^{(N+1)^2} \varepsilon^j \bar{b}_{ij} \right\} \frac{\partial}{\partial x_i} \Bigg\} V_N \\ &\quad + \sum_{i=1}^n \sum_{j=1}^{2(N^2+N)} \varepsilon^j \bar{b}_{ij} + \sum_{i=1}^{2N^2+N} \varepsilon^i \bar{c}_i + f + O(\varepsilon^N) \\ &= \varepsilon^{-1} [K_0 + \varepsilon K_1 + \dots + \varepsilon^{2N^2+2N+1} K_{2N^2+2N+1}] V_N + \sum_{j=1}^{2(N^2+N)} \varepsilon^j D_j + f \\ &\quad + O(\varepsilon^N), \end{aligned}$$

where

$$D_j = \sum_{i=1}^n \bar{b}_{ij} + \bar{c}_j.$$

For convenience, we still use t to denote \tilde{t} . Then we obtain

$$\begin{aligned} K_0 &= M_t^2 \frac{\partial^2}{\partial t^2} + b_0(t) M_t \frac{\partial}{\partial t}, \\ K_1 &= 2M_t \frac{\partial^2}{\partial t \partial \tilde{t}} + M_{tt} \frac{\partial}{\partial \tilde{t}} - \sum_{i,j=1}^n a_{ij} \frac{\partial^2}{\partial x_i \partial x_j} + b_0(t) \frac{\partial}{\partial t} + \sum_{i=1}^n b_i(x, t, w_0) \frac{\partial}{\partial x_i}, \\ K_2 &= \frac{\partial^2}{\partial t^2} + \sum_{i=1}^n \bar{b}_{i1} \frac{\partial}{\partial x_i}. \end{aligned}$$

Generally speaking, for each $l \leq 2N^2 + 2N + 1$

$$K_l = \sum_{i=1}^n \bar{b}_{i,l-1} \frac{\partial}{\partial x_i}.$$

Let $K_0 v_0 = 0$ and $M_t = b_0(t)$, i. e. $M(t) = \int_0^t b_0(t) dt$, we have

$$v_0 = P_0(x, t) e^{-\tilde{t}} = P_0(x, t) e^{-\frac{1}{\varepsilon} \int_0^t b_0(t) dt}.$$

Since $b_0(t) \geq \alpha > 0$, v_0 is the boundary layer correcting term with $P_0(x, t)$ to be determined. v_1 is determined from $K_0 v_1 = -K_1 v_0 - D_1$. To avoid the long-time term, the following second-order linear equation must be satisfied by P_0

$$\begin{aligned} \mathcal{L}_2 P_0 &\equiv b_0(t) \frac{\partial P_0}{\partial t} + \sum_{i,j=1}^n a_{ij} \frac{\partial^2 P_0}{\partial x_i \partial x_j} - \sum_{i=1}^n b_i(x, t, w_0) \frac{\partial P_0}{\partial x_i} \\ &+ \left(\frac{\partial b_0(t)}{\partial t} - \sum_{i=1}^n \frac{\partial b_i}{\partial u_s}(x, t, w_0) \frac{\partial W_0}{\partial x_i} + \frac{\partial c}{\partial u_s}(x, t, w_0) \right) P_0 = 0 \end{aligned}$$

and the initial condition for P_0 will be clarified later. Hence

$$v_1 = P_1(x, t) e^{-\tilde{t}},$$

where P_1 will also be determined later and v_1 is also a boundary layer correcting term. v_2 is determined from the equation $K_0 v_2 = -K_1 v_1 - K_2 v_0 - D_2$. In the same reason, P_1 satisfies the following equation

$$\begin{aligned} \mathcal{L}_2 P_1 &= \left[\frac{\partial^2 P_0}{\partial t^2} + \sum_{i=1}^n \frac{\partial b_i}{\partial u_s}(x, t, w_0) w_1 \frac{\partial P_0}{\partial x_i} + \left(\sum_{i=1}^n \frac{\partial b_i}{\partial u_s}(x, t, w_0) \frac{\partial w_1}{\partial x_i} \right. \right. \\ &\left. \left. + \sum_{i=1}^n \frac{\partial^2 b_i}{\partial u_s^2}(x, t, w_0) w_1 \frac{\partial w_0}{\partial x_i} + \frac{\partial^2 c}{\partial u_s^2}(x, t, w_0) \right) P_0 \right] \equiv g_{21}(x, t). \end{aligned}$$

The initial condition for $P_1(x, t)$ is to be determined. Hence v_2 satisfies

$$K_0 v_2 = - \sum_{i=1}^n \frac{\partial b_i}{\partial u_s} \frac{\partial w_0}{\partial x} P_0 \frac{\partial P_0}{\partial x_i} e^{-2\tilde{t}} \equiv g_2(x, t) e^{-2\tilde{t}}$$

and

$$v_2 = \bar{v}_2 + \tilde{v}_2 = P_2(x, t) e^{-\tilde{t}} + P_{22}(x, t) e^{-2\tilde{t}},$$

where $P_2(x, t)$ is a function to be determined and $\bar{v}_2 = P_{22}(x, t) e^{-2\tilde{t}}$, a special solution for above nonhomogeneous equation, is completely defined.

Generally, v_{l+1} satisfies

$$K_0 v_{l+1} = - \sum_{i=1}^{l+1} K_i v_{l+1-i} - \bar{D}_{l+1} = [\mathcal{L}_2 P_l - g_{l+1,1}(x, t)] e^{-\tilde{t}} + \sum_{i=2}^{l+1} g_{l+1,i}(x, t) e^{-i\tilde{t}},$$

where $g_{l+1,i}(x, t)$ ($i=1, 2, \dots, l+1$) are known functions obtained by induction. To avoid the long-time term, we set

$$\mathcal{L}_2 P_l = g_{l+1,1}(x, t).$$

The initial condition is to be determined too. Thus P_l can be solved, and then we obtain

$$\begin{aligned} v_l(x, t) &= \bar{v}_l + \tilde{v}_l = P_l(x, t) e^{-\tilde{t}} + \sum_{i=2}^l P_{li}(x, t) e^{-i\tilde{t}} \\ &= P_l(x, t) e^{-\frac{1}{\varepsilon} \int_0^t b_0(t) dt} + \sum_{i=2}^l P_{li}(x, t) e^{-\frac{i}{\varepsilon} \int_0^t b_0(t) dt}. \end{aligned}$$

Now we deduce the conditions satisfied by w_i and v_i . Since

$$u_\varepsilon|_{t=0} = \varphi(x), \quad \frac{\partial u_\varepsilon}{\partial t} \Big|_{t=0} = \psi(x), \quad u_\varepsilon|_F = \chi(x, t),$$

we obtain

$$\begin{aligned} w_0|_{t=0} &= \varphi(x), \quad w_1|_{t=0} = -v_0|_{t=0}, \quad \dots, \quad w_{N+1}|_{t=0} = -v_N|_{t=0}, \\ w_0|_F &= \chi(x, t), \quad w_1|_F = -v_0|_F, \quad \dots, \quad w_{N+1}|_F = -v_N|_F, \\ P_0(x, 0) &= \frac{-1}{b_0(0)} \left[\psi(x) - \frac{\partial w_0}{\partial t}(0, x) \right], \\ P_l(x, 0) &= \left(\frac{\partial v_{l-1}}{\partial t} + \frac{\partial w_l}{\partial t} \right) \Big|_{t=0} - \sum_{i=2}^l i P_i(x, 0). \end{aligned}$$

Thus, we can obtain w_l, v_l by induction. From now on, we shall concentrate our attention on the estimation for the remainder.

Set $U_M = W_{M+1} + V_M = \sum_{j=0}^{M+1} \varepsilon^j w_j + \sum_{j=0}^M \varepsilon^{j+1} v_j$, it is easy to see that

$$\begin{aligned} L_\varepsilon U_M &= f + O(\varepsilon^{M+1}) \equiv f + \varepsilon^{M+1} f_1(x, t), \quad U_M|_{t=0} = \varphi(x), \\ \frac{\partial U_M}{\partial t} \Big|_{t=0} &= \psi(x) + \varepsilon^{M+1} h(x), \quad U_M|_F = \chi(x, t), \end{aligned}$$

where $f_1(x, t) = O(1)$, $h(x) = O(1)$. Let $u_\varepsilon = U_M + R$, then

$$\begin{aligned} L_\varepsilon(U_M + R) &= L_\varepsilon(U_M) + \varepsilon \frac{\partial^2 R}{\partial t^2} - \sum_{i,j=1}^n a_{ij} \frac{\partial^2 R}{\partial x_i \partial x_j} + b_0(t) \frac{\partial R}{\partial t} \\ &\quad + \sum_{i=1}^n b_i(U_M + R) \frac{\partial R}{\partial x_i} + \sum_{i=1}^n [b_i(U_M + R) - b_i(U_M)] \frac{\partial U_M}{\partial x_i} \\ &\quad + [c(U_M + R) - c(U_M)] = f(x, t). \end{aligned}$$

Hence

$$\begin{aligned} F_{\varepsilon, U_M}(R) &\equiv \varepsilon \frac{\partial^2 R}{\partial t^2} - \sum_{i,j=1}^n a_{ij} \frac{\partial^2 R}{\partial x_i \partial x_j} + b_0(t) \frac{\partial R}{\partial t} + \sum_{i=1}^n b_i(U_M + R) \frac{\partial R}{\partial x_i} \\ &\quad + \sum_{i=1}^n [b_i(U_M + R) - b_i(U_M)] \frac{\partial U_M}{\partial x_i} + [c(U_M + R) - c(U_M)] = -\varepsilon^{M+1} f_1, \\ R(x, t)|_{t=0} &= 0, \quad \frac{\partial R}{\partial t} \Big|_{t=0} = -\varepsilon^{M+1} h(x), \quad R|_F = 0. \end{aligned}$$

Let $R^* = R + \varepsilon^{M+1} t h(x)$, $U_M^* + R^* = U_M + R$. Then

$$F_{\varepsilon, U_M^*}(R^*) = \varepsilon^{M+1} f_2(x, t) \equiv \bar{g}(x, t), \quad F_{\varepsilon, U_M^*}(0) = 0,$$

and R^* satisfies the homogeneous initial and boundary conditions. Let

$$M = \left\{ u; u \in W_2^2(G), \quad u(x, 0) = 0, \quad \frac{\partial u}{\partial x}(x, 0) = 0, \quad u|_F = 0 \right\},$$

$$\|u\|_\varepsilon = \|u\|_2 + \left\| \frac{\partial u}{\partial x} \right\|_2 + \varepsilon^{\frac{1}{2}} \left\| \frac{\partial u}{\partial t} \right\|_2, \quad B = \{v; v \in L_2(G), \quad |v| = \|v\|_2\}.$$

Then F is a nonlinear mapping from M to B . Let $F_{\varepsilon, U_M^*}(u) = L(u) + N(u)$, where $L(u)$ is the linearized mapping. Then

$$\begin{aligned} L(u) &= \varepsilon \frac{\partial^2 u}{\partial t^2} - \sum_{i,j=1}^n a_{ij} \frac{\partial^2 u}{\partial x_i \partial x_j} + b_0(t) \frac{\partial u}{\partial t} + \sum_{i=1}^n b_i(U_M^*) \frac{\partial u}{\partial x_i} \\ &\quad + \sum_{i=1}^n \frac{\partial b_i}{\partial u_\varepsilon}(U_M^*) \frac{\partial U_M^*}{\partial x_i} u + \frac{\partial c}{\partial u_\varepsilon}(U_M^*) u, \end{aligned}$$

$$N(u) = \sum_{i=1}^n \frac{\partial b_i}{\partial u_s} (U_M^* + \theta_i u) \frac{\partial u}{\partial x_i} u + \frac{\partial^2 c}{\partial u_s^2} (U_M^* + \theta_{00} u) u^2 + \sum_{i=1}^n \frac{\partial^2 b_i}{\partial u_s^2} (U_M^* + \theta_i u) u^2.$$

Owing to the estimation of solutions of the mixed problem for hyperbolic equations^[2], we have $|u|_s \leq c_1 \|f\|_2$, where c_1 is a constant independent of s .

Hence L is an one-to-one mapping from M to B and its continuous inverse exists.

Thus, We have

$$|L^{-1}v|_s \leq c_1 \|v\|_2.$$

For $F_{s, v}^*(u) = L(u) + N(u) = \bar{g}$, set $L(u) = v$, then $v + N(L^{-1}v) = \bar{g}$, i. e.

$$v = \bar{g} - N(L^{-1}v) = T(v).$$

For the nonlinear part of F , it is easy to see that

$$\|N(u_1) - N(u_2)\|_2 \leq m(\rho) |u_1 - u_2|_s,$$

where $m(\rho) = c_2 \rho$, c_2 is independent of s and $|u_i|_s < \rho$.

By choosing $\rho_0 = \frac{1}{2c_1 c_2}$ and denoting $\|\bar{g}_2\| = \frac{1}{2c_1} \rho$, for $\rho < \rho_0$, we consider ball

$$\Omega_B(c^{-1}\rho) = \{v | v \in B, \|v\|_2 \leq c_1^{-1}\rho\}.$$

If $v \in \Omega_B(c_1^{-1}, \rho)$, then

$$\|T(v)\|_2 \leq c_1^{-1}\rho,$$

$$\|T(v_1) - T(v_2)\|_2 = \|N(L^{-1}(v_1)) - N(L^{-1}(v_2))\| \leq m(\rho) |L^{-1}(v_2) - L^{-1}(v_1)|_s$$

$$\leq m(\rho) c_1 \|v_2 - v_1\|_2 \leq \frac{1}{2} \|v_2 - v_1\|_2.$$

Therefore, T is a contraction mapping from $\Omega_B^{-1}(c_1^{-1}\rho)$ to itself. By the fixed point theorem, we conclude that there exists a unique element v^* in $\Omega_B(c^{-1}\rho)$ such that

$$v^* = T(v^*) = \bar{g} - N(L^{-1}(v^*)).$$

By taking R^* such that $L(R^*) = v^*$, it is easy to see that R^* satisfies

$$L(R^*) + N(R^*) = \bar{g}, \quad |R^*|_s \leq c_1 \|v^*\|_2 = O(\varepsilon^{M+1}).$$

Since $R = R^* - \varepsilon^{M+1}th(x)$, we obtain $|R|_s = O(\varepsilon^{M+1})$. Finally, we have

Theorem. Let the coefficients of (1) a_{ij} , b_i , c and the data f , φ , ψ , χ be sufficiently smooth functions with respect to all the arguments. Suppose that $a_{ij} = a_{ji}$, $a_{ij}\xi_i\xi_j \geq \gamma \sum_{i=1}^n \xi_i^2$, $b_0(t) \geq \alpha > 0$ for some positive constant numbers γ and α and the initial data are $m+1$ -order compatible with the boundary condition. Then the mixed problem for quasilinear hyperbolic equations admits a unique solution u_s for which the following asymptotic expansion holds $u_s = \sum_{i=0}^{M+1} \varepsilon^i w_i + \sum_{i=0}^M \varepsilon^{i+1} v_i + R$, where w_0 is obtained by the mixed problem (6) ~ (8) for quasilinear equations, w_i by linear equation (9) and corresponding initial and boundary conditions, and v_i is the boundary layer correcting term. Furthermore, the remainder estimation $|R|_s = O(\varepsilon^{M+1})$ is satisfied.

References

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