Parabolic equations in oscillating thin domains

MARCONE C. PEREIRA¹

Instituto de Matemática e Estatística Universidade de São Paulo São Paulo - Brazil

ECUACIONES DIFERENCIALES Y PROBABILIDAD UNIÓN MATEMÁTICA ARGENTINA Bahía Blanca, Argentina

¹Partially supported by FAPESP 2015/17702-3, CNPq 302960/2014-7 and 471210/2013-7.

Here we analyze the semilinear parabolic equation

$$(\mathcal{Q}^{\epsilon}) \qquad \begin{cases} w_t^{\epsilon} - \Delta w^{\epsilon} + w^{\epsilon} = f(w^{\epsilon}) & \text{in } R^{\epsilon}, \\ \partial_{N^{\epsilon}} w^{\epsilon} = 0 & \text{on } \partial R^{\epsilon}, \end{cases} t > 0$$

in a thin domain R^{ϵ}

$$R^{\epsilon} = \{(x, y) \in \mathbb{R}^2 : x \in (0, 1), -\epsilon b_{\epsilon}(x) < y < \epsilon G_{\epsilon}(x)\}.$$

• b_{ϵ} and G_{ϵ} are uniformly bounded, smooth and positive in (0, 1).

• $f \in C^2(\mathbb{R})$ is a dissipative nonlinearity: $\limsup_{|s|\to\infty} \frac{f(s)}{s} < 0$.

Under these conditions (Q^{ϵ}) defines a **nonlinear semigroup**

$$T_{\epsilon}(t): H^1(R^{\epsilon}) \mapsto H^1(R^{\epsilon})$$

which is gradient and has a compact global attractor

$$\mathcal{A}_{\epsilon} \subset H^1(\mathbf{R}^{\epsilon}) \quad ext{ for each } \epsilon > 0.$$

・ロト ・ 母 ト ・ ヨ ト ・ ヨ ト

We recall that:

• A *nonlinear semigroup* is a map $T(t) : X \mapsto X, t \ge 0, X$ being a complete metric space, which satisfies

i)
$$T(0) = I$$
.

- ii) T(t+s) = T(t)T(s), t and $s \ge 0$.
- **iii)** T(t)x is a continuous function in (t, x).
- 2 T defines a gradient system if
 - a) Each bounded positive orbit is precompact.
 - **b**) It possesses a Lyapunov function $V : X \mapsto \mathbb{R}$ such that
 - V is bounded below.

 - **③** V(T(t)x) is not increasing in *t* for each *x*.
 - If V(T(t)x) = V(x) for all *t*, then *x* is an equilibrium point.
- An attractor is a maximal compact invariant set which attracts all bounded sets of the phase space. It contains all the asymptotic dynamics of the system, and all global bounded solutions lie in the attractor.

- Here we are interested in the behavior of the nonlinear semigroup *T_ε* and the attractors *A_ε* as *ε* → 0.
- Since we are in a thin domain situation we would like to get a 1D-parabolic equation in order to approximate (Q^ε).

Driven by 1D-equations

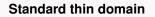
The dynamics of one-dimensional parabolic equations is much better understood than that ones in high dimensional euclidean spaces.^{*a*}

^aJ. K. Hale, Math. Surveys Monograph (1998). P. Polacik, Handbook on Dynamical Systems (2002).

 As we will see, the profile and dependence on ε play an important role here.

イロト イポト イヨト イヨト ニヨ

Examples of thin domains





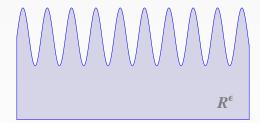
 $b_{\epsilon}(x) = b(x)$ and $G_{\epsilon}(x) = g(x)$

- Parabolic problems: J. K. Hale, G. Raugel JMPA (1992); M.
 Prizzi, K. P. Rybakowski JDE (2001); T. Elsken TMNA (2005); R.
 P. Silva Monatshefte fur Mathematik (2016).
- Nonlocal problems: J. D. Rossi, M. C. Pereira Submitted.

・ ロ ト ・ 伊 ト ・ 日 ト ・ 日 ト

Examples of thin domains

Resonant and oscillating thin domain



 $b_{\epsilon}(x) \equiv 0$ and $G_{\epsilon}(x) = g(x/\epsilon)$

- Parabolic problems: A. N. Carvalho, J. M. Arrieta, M. C. Pereira, R. P. Silva Nonlinear Anal. (2011).
- Elliptic problems: T. A. Mel'nyk, A. V. Popov J. Math. Sci. (2009).

Examples of thin domains

Thin domain with double oscillatory behavior

$$\mathbb{R}^{\epsilon}$$

 $b_{\epsilon}(x) = b(x/\epsilon^{\beta})$ with $\beta > 1$ and $G_{\epsilon}(x) = g(x/\epsilon)$

- Parabolic problems: M. C. Pereira AMPA (2015).
- Elliptic problems: J. M. Arrieta, M. Villanueva-Pesquera MMAS (2014).

The class of thin domains

b,

Variable profile and double oscillatory behavior

$$R^{\epsilon}$$

$$(x) = m(x) + n(x)h(x/\epsilon^{\beta}) \qquad G_{\epsilon}(x) = j(x) + k(x)g(x/\epsilon^{\gamma})$$
h and g, l_{h} and l_{g} -periodic functions

 β and γ positive constants.

- Variable period and more: J. M. Arrieta, M. Villanueva-Pesquera SIAM (2016) and PhD Thesis UCM (2016).
- *Reaction terms concentrated on boundary*: S. Barros, M. C. Pereira JMAA (2016).

・ロト ・ 母 ト ・ ヨ ト ・ ヨ ト

-

One approach is perform the change

$$x_1 = x, \quad x_2 = y/\epsilon,$$

which stretches R^{ϵ} in the y-direction by a factor $1/\epsilon$ transforming into

$$\Omega^{\epsilon} = \{ (x_1, x_2) \in \mathbb{R}^2 : x_1 \in (0, 1) \text{ and } - b_{\epsilon}(x_1) < x_2 < G_{\epsilon}(x_1) \}.$$

Thus (\mathcal{Q}^{ϵ}) becomes

$$(\mathcal{P}^{\epsilon}) \qquad \begin{cases} u_t^{\epsilon} - \frac{\partial^2 u^{\epsilon}}{\partial x_1^2} - \frac{1}{\epsilon^2} \frac{\partial^2 u^{\epsilon}}{\partial x_2^2} + u^{\epsilon} = f(u^{\epsilon}) & \text{in } \Omega^{\epsilon} \\ \frac{\partial u^{\epsilon}}{\partial x_1} N_1^{\epsilon} + \frac{1}{\epsilon^2} \frac{\partial u^{\epsilon}}{\partial x_2} N_2^{\epsilon} = 0 & \text{on } \partial \Omega^{\epsilon} \end{cases} \quad t > 0,$$

where $N^{\epsilon} = (N_1^{\epsilon}, N_2^{\epsilon})$ is the outward normal to the boundary of Ω^{ϵ} .

- Ω^ε is no longer a thin domain but can oscillate.
- By the factor 1/ε² is expected that solutions become homogeneous in x₂-direction. Hence the limiting solution will not depend on x₂ setting a 1D-limiting problem.

We rewrite problem (\mathcal{P}^{ϵ}) in an abstract form

$$\begin{cases} u_t^{\epsilon} + L_{\epsilon} u^{\epsilon} = \hat{f}_{\epsilon}(u^{\epsilon}) \\ u^{\epsilon}(0) = u_0^{\epsilon} \in Z_{\epsilon}^{\alpha} \end{cases}$$

L_ε : D(L_ε) ⊂ L²(Ω^ε) → L²(Ω^ε) is self adjoint, positive linear operator with compact resolvent

$$L_{\epsilon} u = -\frac{\partial^2 u}{\partial x_1^2} - \frac{1}{\epsilon^2} \frac{\partial^2 u}{\partial x_2^2} + u,$$
$$\mathcal{D}(L_{\epsilon}) = \left\{ u \in H^2(\Omega^{\epsilon}) : \partial_{x_1} u \, N_1^{\epsilon} + \frac{1}{\epsilon^2} \partial_{x_1} u \, N_2^{\epsilon} = 0 \text{ on } \partial \Omega^{\epsilon} \right\}.$$

• Z_{ϵ}^{α} is the fractional power scale from L_{ϵ} with $0 \leq \alpha \leq 1$.

$$Z_{\epsilon}^1=\mathcal{D}(L_{\epsilon}), \quad Z_{\epsilon}^{1/2}=H^1(\Omega^{\epsilon}) \quad ext{ and } \quad Z_{\epsilon}^0=L^2(\Omega^{\epsilon}):=Z_{\epsilon}.$$

• $\hat{f}_{\epsilon}: Z^{\alpha}_{\epsilon} \mapsto Z_{\epsilon}: u^{\epsilon} \to f(u^{\epsilon})$ is the Nemitskii operator.

 Under the growth and dissipative conditions (P^ε) define a nonlinear semigroups for all 0 ≤ α ≤ 1/2 and t > 0

```
\{T_{\epsilon}(t) : t \geq 0\} in Z_{\epsilon}^{\alpha}.
```

 These dynamical systems are gradient and possess a family of compact global attractors

$$\{\mathscr{A}_{\epsilon} \subset Z_{\epsilon}^{\alpha} : \epsilon \in (0, 1]\}$$

which lie in more regular spaces, namely $L^{\infty}(\Omega^{\epsilon})$.

Getting the limit problem.^a

^aArrieta, Carvalho and Lozada-Cruz, JDE (2006) and (2009).

* First we study the family of resolvent operators

$$L_{\epsilon}^{-1}: L^{2}(\Omega^{\epsilon}) \mapsto L^{2}(\Omega^{\epsilon}).$$

We pass to the limit in the elliptic problem

$$\begin{cases} -\frac{\partial^2 u^{\epsilon}}{\partial x_1^2} - \frac{1}{\epsilon^2} \frac{\partial^2 u^{\epsilon}}{\partial x_2^2} + u^{\epsilon} = f^{\epsilon} & \text{in } \Omega^{\epsilon} \\ \frac{\partial u^{\epsilon}}{\partial x_1} N_1^{\epsilon} + \frac{1}{\epsilon^2} \frac{\partial u^{\epsilon}}{\partial x_2} N_2^{\epsilon} = 0 & \text{on } \partial \Omega^{\epsilon} \end{cases}$$

assuming $\|f^{\epsilon}\|_{L^{2}(\Omega^{\epsilon})} \leq C$ for some *C* independent of ϵ to obtain

the limit equation, and then, the limit operator L_0 .

・ロト ・ 母 ト ・ ヨ ト ・ ヨ ト

-

Since the spaces can depend on ϵ we need an approach to compare them.

Here we introduce the following operators

i)
$$E_{\epsilon}: Z_0 = L^2(0,1) \mapsto Z_{\epsilon} = L^2(\Omega^{\epsilon})$$

 $(E_{\epsilon}u)(x_1, x_2) = u(x_1), \quad (x_1, x_2) \in \Omega^{\epsilon}.$

ii)
$$M_{\epsilon}: Z_{\epsilon} \mapsto Z_0$$

$$(M_{\epsilon}u^{\epsilon})(x)=rac{1}{p_{\epsilon}(x)}\int_{-b_{\epsilon}(x)}^{G_{\epsilon}(x)}u^{\epsilon}(x,s)\,ds,\quad x\in(0,1)$$

where

$$p_{\epsilon} = b_{\epsilon} + G_{\epsilon} \rightarrow p$$
 weakly^{*} in $L^{\infty}(0, 1)$

as $\epsilon \rightarrow 0$.

ヘロト 人間 ト 人臣 ト 人臣 ト 二日

Indeed, if we have a family of adjoint, positive linear operators

 $\{L_{\epsilon}^{-1}\}_{\epsilon\in[0,1]}$

with compact resolvent satisfying

$$\|L_{\epsilon}^{-1} - E_{\epsilon}L_{0}^{-1}M_{\epsilon}\|_{\mathcal{L}(Z_{\epsilon})} \leq
u(\epsilon) \quad orall \epsilon \in (0,\epsilon_{0})$$

for some $\epsilon_0 > 0$ with $\nu(\epsilon) \rightarrow 0$ as $\epsilon \rightarrow 0$ we get

- I) Upper and lower semicontinuity of eigenvalues and eigenfunctions of L_{ϵ} at $\epsilon = 0$.
- II) Continuity of the semigroup: for some $0 \le \alpha < 1/2$ and $\omega \in (0, 1)$, there exists $\nu_{\alpha}(\epsilon) \xrightarrow{\epsilon \to 0} 0$, such that

$$\|\boldsymbol{e}^{-L_{\epsilon}t} - \boldsymbol{E}_{\epsilon}\boldsymbol{e}^{-L_{0}t}\boldsymbol{M}_{\epsilon}\|_{\mathcal{L}(Z_{\epsilon},Z_{\epsilon}^{\alpha})} \leqslant \nu_{\alpha}(\epsilon)\boldsymbol{e}^{-\omega t}t^{\alpha-1}$$

for all t > 0.

III) Continuity of the nonlinear semigroup in bounded intervals by the variation of constants formula

$$\mathcal{T}_\epsilon(t)u_0^\epsilon=e^{-L_\epsilon t}u_0^\epsilon+\int_0^t e^{-L_\epsilon(t-s)}\widehat{f}_\epsilon(\mathcal{T}_\epsilon(s)u_0^\epsilon)\; ds.$$

IV) Upper semicontinuity of attractors at $\epsilon = 0$ in Z_{ϵ}^{α}

$$\sup_{\varphi^{\epsilon}\in\mathscr{A}_{\epsilon}}\left[\inf_{\varphi\in\mathscr{A}_{0}}\left\{\|\varphi^{\epsilon}-E_{\epsilon}\varphi\|_{Z^{\alpha}_{\epsilon}}\right\}\right]\to0, \text{ as } \epsilon\to0$$

also as a consequence of the uniformly bounds given by Arrieta, Carvalho, Rodríguez-Bernal, Comm. Part. Diff. Eq. (2000).

・ロト ・ 母 ト ・ ヨ ト ・ ヨ ト

Note that our *abstract limit problem* is

$$\begin{cases} u_t + L_0 u = \hat{f}_0(u) \\ u(0) = u_0 \in Z_0^{\alpha} \end{cases}$$

Until here, we need to identify the limit operator L_0 in such way that

$$\|L_{\epsilon}^{-1} - E_{\epsilon}L_{0}^{-1}M_{\epsilon}\|_{\mathcal{L}(Z_{\epsilon})} \leq \nu(\epsilon) \quad \forall \epsilon \in (0, \epsilon_{0}).$$

• We remember that $Z_{\epsilon} = L^2(\Omega^{\epsilon})$.

marcone@ime.usp.br UMA 2016 - Bahía Blanca, Argentina

Let us analyze the elliptic problem.

Its variational formulation is find $u^{\epsilon} \in H^1(\Omega^{\epsilon})$ such that

$$\int_{\Omega^{\epsilon}} \Big\{ \frac{\partial u^{\epsilon}}{\partial x_1} \frac{\partial \varphi}{\partial x_1} + \frac{1}{\epsilon^2} \frac{\partial u^{\epsilon}}{\partial x_2} \frac{\partial \varphi}{\partial x_2} + u^{\epsilon} \varphi \Big\} dx_1 dx_2 = \int_{\Omega^{\epsilon}} f^{\epsilon} \varphi dx_1 dx_2, \ \forall \varphi \in H^1(\Omega^{\epsilon}).$$

Taking $\varphi = u^{\epsilon}$ we get

$$\left\|\frac{\partial u^{\epsilon}}{\partial x_{1}}\right\|_{L^{2}(\Omega^{\epsilon})}^{2}+\frac{1}{\epsilon^{2}}\left\|\frac{\partial u^{\epsilon}}{\partial x_{2}}\right\|_{L^{2}(\Omega^{\epsilon})}^{2}+\left\|u^{\epsilon}\right\|_{L^{2}(\Omega^{\epsilon})}^{2}\leq\|f^{\epsilon}\|_{L^{2}(\Omega^{\epsilon})}\|u^{\epsilon}\|_{L^{2}(\Omega^{\epsilon})}.$$

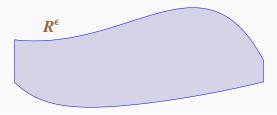
Since $\|f^{\epsilon}\|_{L^{2}(\Omega^{\epsilon})} \leq C$ we have for $\epsilon \in (0, 1]$

• $||u^{\epsilon}||_{H^{1}(\Omega^{\epsilon})}$ uniformly bounded and

•
$$\left\|\frac{\partial u^{\epsilon}}{\partial x_2}\right\|_{L^2(\Omega^{\epsilon})} \leq \epsilon C.$$

 \star The dependence on ϵ plays an important role here.

Hale and Raugel, J. Math. Pures et Appl. (1992).



$$b_{\epsilon}(x) = b(x)$$
 and $G_{\epsilon}(x) = g(x)$.

Strong convergence to the limit problem

$$\begin{cases} -\frac{1}{c(x)}(c(x)u_x(x))_x + u(x) = f(x) & x \in (0,1) \\ u_x(0) = u_x(1) = 0, \end{cases}$$

$$c(x) = g(x) + b(x).$$

<ロト < 回 > < 回 > < 回 > < 回 > = 回

Passing to the limit

Here Ω^ε = Ω does not depende on ε

$$\Omega = \{ (x_1, x_2) \in \mathbb{R}^2 \mid x_1 \in (0, 1) \text{ and } -b(x_1) < x_2 < g(x_1) \}.$$

• $||f^{\epsilon}||_{L^{2}(\Omega)} \leq C$ we have $||u^{\epsilon}||_{H^{1}(\Omega)}$ uniformly bounded, thus,

 $u^{\epsilon} \rightarrow u_0$ weakly in $H^1(\Omega)$

for some $u_0 \in H^1(\Omega)$.

• Since $\left\|\frac{\partial u^{\epsilon}}{\partial x_2}\right\|_{L^2(\Omega)} \leq \epsilon C$ we have $u_0(x_1, x_2) = u_0(x_1)$

$$\int_{\Omega} u_0 \frac{\partial \varphi}{\partial x_2} dx_1 dx_2 = \lim_{\epsilon \to 0} \int_{\Omega} u^\epsilon \frac{\partial \varphi}{\partial x_2} dx_1 dx_2$$
$$= -\lim_{\epsilon \to 0} \int_{\Omega} \frac{\partial u^\epsilon}{\partial x_2} \varphi dx_1 dx_2 = 0.$$

◆□▶ ◆□▶ ◆豆▶ ◆豆▶ ̄豆 _ のへで

We pass to the limit in the variational formulation

$$\int_{\Omega} \left\{ \frac{\partial u^{\epsilon}}{\partial x_1} \frac{\partial \varphi}{\partial x_1} + \frac{1}{\epsilon^2} \frac{\partial u^{\epsilon}}{\partial x_2} \frac{\partial \varphi}{\partial x_2} + u^{\epsilon} \varphi \right\} dx_1 dx_2 = \int_{\Omega} f^{\epsilon} \varphi dx_1 dx_2$$

taking $\varphi(x_1, x_2) = \varphi(x_1) \in H^1(\Omega)$

$$\int_{\Omega} \left\{ \frac{\partial u_0}{\partial x_1} \frac{\partial \varphi}{\partial x_1} + u_0 \varphi \right\} dx_1 dx_2 = \int_0^1 \hat{f} \varphi dx_1 dx_2$$

where $\hat{f} \in L^2(0, 1)$ is the weak limit of

$$\hat{f}^{\epsilon}(x_1) = \int_{-b(x_1)}^{g(x_1)} f^{\epsilon}(x_1, x_2) \, dx_2 \qquad x_1 \in (0, 1).$$

(ロ) (四) (日) (日) (日) (日)

Since u_0 and φ do not depend on x_2

$$\int_{0}^{1} \left(\int_{-b(x_{1})}^{g(x_{1})} dx_{2} \right) \left(\frac{\partial u_{0}}{\partial x_{1}} \frac{\partial \varphi}{\partial x_{1}} + \varphi \, u_{0} \right) dx_{1}$$
$$= \int_{0}^{1} c(x_{1}) \left\{ \frac{\partial u_{0}}{\partial x_{1}} \frac{\partial \varphi}{\partial x_{1}} + u_{0} \varphi \right\} dx_{1} = \int_{0}^{1} \hat{f} \varphi dx_{1}.$$

That is, u_0 is solution of

$$\begin{cases} -\frac{1}{c(x)}(c(x)u_x(x))_x + u(x) = \frac{\hat{f}(x)}{c(x)} & x \in (0,1) \\ u_x(0) = u_x(1) = 0, \end{cases}$$

where

$$c(x) = g(x) + b(x)$$
 and $f = \frac{f(x)}{c(x)}$.

< □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > <

$$\begin{split} \int_0^1 c \, \frac{du_0}{dx}^2 dx &= \int_\Omega |\nabla u_0|^2 \, dx_1 dx_2 \\ &\leq \liminf_{\epsilon \in (0,1)} \int_\Omega |\nabla u^\epsilon|^2 \, dx_1 dx_2 \leq \limsup_{\epsilon \in (0,1)} \int_\Omega |\nabla u^\epsilon|^2 \, dx_1 dx_2 \\ &\leq \limsup_{\epsilon \in (0,1)} \int_\Omega \left\{ \frac{\partial u^\epsilon}{\partial x_1}^2 + \frac{1}{\epsilon^2} \frac{\partial u^\epsilon}{\partial x_2}^2 \right\} dx_1 dx_2 \\ &\leq -\int_0^1 c \, u_0^2 \, dx + \int_0^1 c \, f \, u_0 \, dx = \int_0^1 c \, \frac{du_0}{dx}^2 dx. \end{split}$$

Hence $\|u^{\epsilon}\|_{H^{1}(\Omega)} \rightarrow \|u_{0}\|_{H^{1}(\Omega)}$, and then

 $u^{\epsilon} \rightarrow u_0$ strongly in $H^1(\Omega)$.

<□ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ >

In the abstract form

$$u^{\epsilon} = L_{\epsilon}^{-1} f^{\epsilon}$$
 and $u_0 = L_0^{-1} f^{\epsilon}$

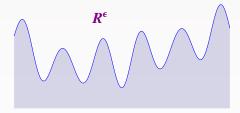
with

$$L_0 u = -\frac{1}{c(x)} (c(x) u_x)_x + u$$
$$\mathcal{D}(L_0) = \left\{ u \in H^2(0,1) \mid u'(0) = u'(1) = 0 \right\}.$$

For this case can be proved

$$\|L_{\epsilon}^{-1}-E_{\epsilon}L_{0}^{-1}M_{\epsilon}\|_{\mathcal{L}(L^{2}(\Omega),H^{1}(\Omega))}=O(\epsilon).$$

Arrieta, Ph.D. Thesis, Georgia Tech (1991).



$$egin{aligned} G_\epsilon(x) &= m(x) + n(x)g(x/\epsilon^\gamma) & ext{and} \ b_\epsilon(x) &\equiv 0 & ext{with} & 0 < \gamma < 1. \end{aligned}$$

marcone@ime.usp.br UMA 2016 - Bahía Blanca, Argentina

◆□▶ ◆□▶ ◆ □▶ ◆ □▶ ● □ ● ○ ○ ○

The limit problem is

$$\begin{cases} -\frac{1}{r(x)}\left(\frac{1}{s(x)}u_x(x)\right)_x + u(x) = f(x) \quad x \in (0,1) \\ u_x(0) = u_x(1) = 0 \end{cases}$$

where

i)
$$G_{\epsilon}(x) \rightarrow r(x), \quad w - L^2(0,1)$$

ii) $\frac{1}{G_{\epsilon}(x)} \rightarrow s(x), \quad w - L^2(0,1).$

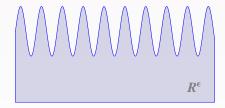
As observed by Bensoussan, Lions and Papanicolaou (1978) H^1 -strong convergence is actually false.

イロト イポト イヨト イヨト ニヨ

Now let us consider the case

$$egin{aligned} b_\epsilon(x) &\equiv 0 \quad ext{and} \quad G_\epsilon(x) = g(x/\epsilon), \; \gamma = 1 \ \Omega^\epsilon &= \{(x,y) \in \mathbb{R}^2 \; : \; 0 < x < 1, \; 0 < y < g(x/\epsilon) \} \end{aligned}$$

where $g : \mathbb{R} \mapsto \mathbb{R}$ is a smooth periodic function with period *L*.



In order to do that we need the following ingredients:

- The Multiple Scale method.²
- Extension operators P_{ϵ} .
- Oscillatory test functions method of Tartar.³

²Bensoussan, Lions, Papanicolaou, (1978).

³D. Cioranescu and J. Paulin, (1998).

(周) (日) (日)

We obtain:

A. Weak convergence with $P_{\epsilon} : H^1(\Omega^{\epsilon}) \mapsto H^1(\Omega)$

$$P_{\epsilon}u^{\epsilon} \to u_0$$
 weakly in $H^1(\Omega)$ as $\epsilon \to 0$.

where u₀ satisfies the homogenized equation given by

$$\begin{cases} -q \, u''(x) + u(x) = f(x), & x \in (0, 1) \\ u'(0) = u'(1) = 0 \end{cases}$$

with

$$q = \frac{1}{|Y^*|} \int_{Y^*} \left\{ 1 - \frac{\partial X}{\partial y}(y, z) \right\} dy dz$$
$$Y^* = \{(y, z) : y \in (0, L), \ 0 < z < g(y)\}$$

and X is given by

$$\begin{cases} -\Delta_{y,z} X = 0 & \text{in } Y^* \\ \partial_N X = N_1 & \text{on } B \\ X & L - \text{periodic in } y \end{cases}$$

where *B* is the upper and lower boundary of ∂Y^* .

B. Using **corrector approach** we also get strong convergence in $H^1(R^{\epsilon})$ with an appropriated norm:

$$\epsilon^{-1/2} \| \boldsymbol{w}^{\epsilon} - \boldsymbol{w}_0 - \epsilon \boldsymbol{w}_1 \|_{H^1(R^{\epsilon})} \le \boldsymbol{C} \, \epsilon^{1/2}, \quad \text{for } \epsilon \approx \boldsymbol{0}$$

where w_0 is the solution of the homogenized equation and

$$w_1(x_1,x_2)=-X(x_1/\epsilon,x_2/\epsilon)rac{dw_0}{dx}(x_1) \quad ext{ for } (x_1,x_2)\in R^\epsilon.$$

is the first order corrector.4

⁴M. Pereira and R. Silva, DCDS (2013).

ヘロア 人間 アメヨア トロ

For this case setting

$$u^{\epsilon} = L_{\epsilon}^{-1} f^{\epsilon}$$
 and $u_0 = L_0^{-1} f^{\epsilon}$

with

$$L_0 u = -q u_{xx} + u$$
$$\mathcal{D}(L_0) = \left\{ u \in H^2(0,1) \, | \, u'(0) = u'(1) = 0 \right\}$$

we get

$$\|L_{\epsilon}^{-1} - E_{\epsilon}L_{0}^{-1}M_{\epsilon}\|_{L^{2}(\Omega^{\epsilon})} \to 0 \quad \text{as } \epsilon \to 0.$$

 Note that it is enough to guarantee continuity of the nonlinear semigroup in bounded time, as well as the upper semicontinuity of the attractors.

イロト イポト イヨト イヨト ニヨ

Other elliptic cases with oscillating boundary.

a) $b_{\epsilon} \equiv 0$ and $\gamma = 1$.

- T. Mel'nik and A. Popov, J. Math. Scien. (2009).
- J. Arrieta, A. Carvalho, M. Pereira, R. Silva, N. Anal. (2011).
- J. Arrieta and M. Pereira, J.M.P.Appl. (2011).
- J. Arrieta and Villanueva-Pesquera, SIAM J. Math. Anal. (2016). (Variable period.)
- **b**) $b_{\epsilon} \equiv 0$ and $\gamma > 1$.
 - N. Ansini and A. Braides, J.d'Anal. Math. (2001).
 - J. Arrieta and M. Pereira, JMAA (2013).

- c) $\beta = 1$ and $\gamma > 1$.
 - J. Arrieta and M. Villanueva-Pesquera, MMAS (2014).
 - M. Pereira, Ann. Mat. P. Appl. (2015).
- d) $\beta < 1$ and $\gamma > 1$; β and $\gamma > 1$; β and $\gamma < 1$.
 - M. Villanueva-Pesquera, PhD Thesis UCM (2016).

Lower semicontinuity of the attractors:

$$\sup_{\varphi \in \mathscr{A}_{0}} \left[\inf_{\varphi^{\epsilon} \in \mathscr{A}_{\epsilon}} \left\{ \| \varphi^{\epsilon} - \mathcal{E}_{\epsilon} \varphi \|_{Z_{\epsilon}^{\alpha}} \right\} \right] \to 0, \text{ as } \epsilon \to 0.$$

According to

[J. K. Hale and G. Raugel, Ann. Mat. Pura Appl. (1989)]

If the limiting equation is gradient, has a finite number of equilibria, all of them hyperbolic, the perturbed nonlinear semigroups vary continuously, the sets of equilibria have fixed finite cardinality and vary continuously with the parameter, and the local unstable manifolds of the perturbed problems are lower semicontinuous, then the family of attractors behaves lower semicontinuously.^a

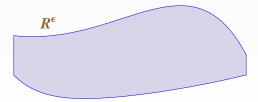
^aSee also Arrieta, Carvalho, Langa, Rodríguez-Bernal, J. of Dyn. Syst. and P. Diff. Eq. (2012).

・ロト ・ 母 ト ・ ヨ ト ・ ヨ ト

- a) Without oscillatory boundary.
 - J. Hale and G. Raugel, JMPA (1992).
 - J. Arrieta and E. Santamaría, PhD Thesis UCM (2013). Here they prove

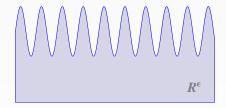
$$\operatorname{dist}_{\operatorname{H}^{1}(\cdot)}(\mathscr{A}_{0},\mathscr{A}_{\epsilon}) \leq \operatorname{C}\epsilon |\ln(\epsilon)|$$

where $dist_H$ is the symmetric distance of Hausdorff.



(日本) (日本) (日本)

- **b**) With oscillatory boundary: $b \equiv 0$ and $G_{\epsilon}(x) = g(x/\epsilon)$.
 - J. Arrieta, A. Carvalho, M. Pereira, R. Silva, Non. Analysis (2011).



The other cases and estimate to the attractors are still being investigated.

marcone@ime.usp.br UMA 2016 - Bahía Blanca, Argentina

・ロト ・ 母 ト ・ ヨ ト ・ ヨ ト

-

'Apesar de você, Amanhã há de ser outro dia.'

Chico Buarque⁵

THANK YOU.

⁵Pela democracia.

marcone@ime.usp.br

UMA 2016 - Bahía Blanca, Argentina