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脉冲传输方程解的存在性

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摘 要: 研究了脉冲传输方程解的存在性, 运用迭代法与特征线法获得了齐次、非齐次方程的解, 并举例说明了所得的结果。

关键词: 脉冲齐次传输方程; 脉冲非齐次传输方程; 解的存在性; 迭代法; 特征线法

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A Study on the Existence of Solutions for Impulsive Transport Equations

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Abstract: A study has been carried out on the existence of solutions for impulse transport equations. The solutions of the corresponding homogeneous and inhomogeneous equations can be obtained by using iteration method and characteristic line method, with examples given to illustrate the results.

Keywords: impulsive homogeneous transport equation; impulsive non-homogeneous transport equation; existence of solution; iterative method; characteristic method

1 研究背景

本文考虑脉冲齐次传输方程

$$\begin{cases} u_t(t, \mathbf{x}) + \mathbf{a} \cdot \mathbf{D}u = 0, & (t, \mathbf{x}) \in (0, \infty) \times \mathbb{R}^n, t \neq t_k; \\ u(t_k^+, \mathbf{x}) - u(t_k, \mathbf{x}) = I_k(u(t_k, \mathbf{x})), & k \in \mathbb{N}; \\ u(0, \mathbf{x}) = f(\mathbf{x}), & \mathbf{x} \in \mathbb{R}^n. \end{cases} \quad (1)$$

和脉冲非齐次传输方程

$$\begin{cases} u_t(t, \mathbf{x}) + \mathbf{a} \cdot \mathbf{D}u = g(t, \mathbf{x}), & (t, \mathbf{x}) \in (0, \infty) \times \mathbb{R}^n, t \neq t_k; \\ u(t_k^+, \mathbf{x}) - u(t_k, \mathbf{x}) = I_k(u(t_k, \mathbf{x})), & k \in \mathbb{N}; \\ u(0, \mathbf{x}) = f(\mathbf{x}), & \mathbf{x} \in \mathbb{R}^n. \end{cases} \quad (2)$$

解的存在性。

式(1)~(2)中: $0=t_0 < t_1 < \dots < t_k < t_{k+1} < \dots < +\infty$;

$f: \mathbb{R}^n \rightarrow \mathbb{R}$, $\frac{\partial}{\partial x_i} f$ ($i=1, 2, \dots, n$) 在 \mathbb{R}^n 上存在,

且 $f \in C^1(\mathbb{R}^n)$;

$g: [0, \infty) \times \mathbb{R}^n \rightarrow \mathbb{R}$, 并且 g, g_{x_i} ($i=1, 2, \dots, n$) 在

$[t_k, t_{k+1}) \times \mathbb{R}^n$ ($k \in \mathbb{N} \cup \{0\}$) 上连续;

$I_k: \mathbb{R} \rightarrow \mathbb{R}$, 且 $I_k \in C^1(\mathbb{R})$ ($k \in \mathbb{N}$);

$u: [0, \infty) \times \mathbb{R}^n \rightarrow \mathbb{R}$, 并且 u_t, u_{x_i} ($i=1, 2, \dots, n$) 在

$(t_k, t_{k+1}) \times \mathbb{R}^n$ ($k \in \mathbb{N} \cup \{0\}$) 内存在;

$u(t_k^+, \mathbf{x}), u(t_k^-, \mathbf{x}) = u(t_k, \mathbf{x})$ 都存在, 其中 $\mathbf{x} \in \mathbb{R}^n$,

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$k \in \mathbb{N}$;

$$u(t_0^+, \mathbf{x}) = u(t_0, \mathbf{x});$$

$$Du = (u_{x_1}, u_{x_2}, \dots, u_{x_n});$$

$\mathbf{a} = (a_1, a_2, \dots, a_n)$ 是一个 n 维常向量。

脉冲偏微分方程理论近年来有了长足的发展^[1-3], 已被应用于模拟理论物理、人口动力学、生物技术等领域^[1-2]。文献 [2-5] 通过运用比较原理、迭代法、上下解法、不动点定理, 分别考虑了脉冲双曲微分方程解的存在性。文献 [1, 6-10] 利用比较原理与上下解法, 分别研究了脉冲抛物微分方程解的存在性。文献 [10-12] 探讨了脉冲偏微分方程解的存在性, 其中运用了半群理论、Lebesgue 控制收敛定理、Ascoli-Arzela 定理和不动点定理。

传输方程是一阶线性偏微分方程, 研究它的解有一些特殊的方法^[13-14]。目前, 尚未检索到关于脉冲传输方程解的存在性的文献。因此, 研究脉冲传输方程解的存在性具有一定的意义。

2 预备知识

引理 1 设 $f_k: \mathbb{R}^n \rightarrow \mathbb{R}$, 且 $\frac{\partial}{\partial x_i} f_k$ ($i \in \mathbb{N}$) 在 \mathbb{R}^n 上存在, 则方程

$$\begin{cases} u_t(t, \mathbf{x}) + \mathbf{a} \cdot Du = 0, & (t, \mathbf{x}) \in (t_k, t_{k+1}) \times \mathbb{R}^n; \\ u(t_k^+, \mathbf{x}) = f_k(\mathbf{x}), & \mathbf{x} \in \mathbb{R}^n, k \in \mathbb{N} \cup \{0\}. \end{cases} \quad (3)$$

的解为

$$u(t, \mathbf{x}) = f_k[\mathbf{x} - \mathbf{a}(t - t_k)], \quad (t, \mathbf{x}) \in (t_k, t_{k+1}) \times \mathbb{R}^n. \quad (4)$$

显然, 式 (4) 满足方程 (3)。

引理 2 设 $f_k: \mathbb{R}^n \rightarrow \mathbb{R}$, 且 $\frac{\partial}{\partial x_i} f_k$ ($i \in \mathbb{N}$) 在 \mathbb{R}^n 上存在, 则方程

$$\begin{cases} u_t(t, \mathbf{x}) + \mathbf{a} \cdot Du = g(t, \mathbf{x}), & (t, \mathbf{x}) \in (t_k, t_{k+1}) \times \mathbb{R}^n; \\ u(t_k^+, \mathbf{x}) = f_k(\mathbf{x}), & \mathbf{x} \in \mathbb{R}^n, k \in \mathbb{N} \cup \{0\}. \end{cases} \quad (5)$$

的解为

$$u(t, \mathbf{x}) = f_k[\mathbf{x} - \mathbf{a}(t - t_k)] + \int_{t_k}^t g(s, \mathbf{x} + \mathbf{a}(s - t)) ds, \quad (t, \mathbf{x}) \in (t_k, t_{k+1}) \times \mathbb{R}^n. \quad (6)$$

证明 由式 (5) 得

$$\begin{aligned} u(t_k^+, \mathbf{x}) &= f_k(\mathbf{x}), \\ u_t &= -\mathbf{a} \cdot Df_k[\mathbf{x} - \mathbf{a}(t - t_k)] - \\ &\int_{t_k}^t \mathbf{a} \cdot Dg(s, \mathbf{x} + \mathbf{a}(s - t)) ds + g(t, \mathbf{x}), \end{aligned}$$

$$Du = Df_k[\mathbf{x} - \mathbf{a}(t - t_k)] + \int_{t_k}^t Dg(s, \mathbf{x} + \mathbf{a}(s - t)) ds.$$

这样, 式 (6) 满足方程 (5)。证毕。

3 主要结论

定理 1 脉冲齐次传输方程 (1) 的解为

$$\begin{cases} u(t, \mathbf{x}) = f(\mathbf{x} - \mathbf{a}t) + \sum_{0 < i < k+1} I_i(u(t_i, \mathbf{x} - \mathbf{a}(t - t_i))), \\ (t, \mathbf{x}) \in (t_k, t_{k+1}) \times \mathbb{R}^n, k \in \mathbb{N} \cup \{0\}; \\ u(t_{k+1}, \mathbf{x}) = f(\mathbf{x} - \mathbf{a}t_{k+1}) + \sum_{0 < i < k+1} I_i(u(t_i, \mathbf{x} - \mathbf{a}(t_{k+1} - t_i))), \\ \mathbf{x} \in \mathbb{R}^n, k \in \mathbb{N} \cup \{0\}; \\ u(t_{k+1}^+, \mathbf{x}) = f(\mathbf{x} - \mathbf{a}t_{k+1}) + \sum_{0 < i < k+1} I_i(u(t_i, \mathbf{x} - \mathbf{a}(t_{k+1} - t_i))) + \\ I_{k+1}(u(t_{k+1}, \mathbf{x})). \end{cases} \quad (7)$$

证明 1) 当 $k=0$ 时, 对于 $(t, \mathbf{x}) \in (t_0, t_1) \times \mathbb{R}^n$, $u(t, \mathbf{x}) = f(\mathbf{x} - \mathbf{a}t)$, 有

$$u_t(t, \mathbf{x}) + \mathbf{a} \cdot Du = -\mathbf{a} \cdot Df + \mathbf{a} \cdot Df = 0, \quad (8)$$

且显然有

$$u(t_1^+, \mathbf{x}) - u(t_1, \mathbf{x}) = I_1(u(t_1, \mathbf{x})), \quad u(0, \mathbf{x}) = f(\mathbf{x}). \quad (9)$$

由式 (1)、(8) 和式 (9) 即得: 当 $k=1$ 时, 对于 $(t, \mathbf{x}) \in (t_k, t_{k+1}) \times \mathbb{R}^n$, 方程 (1) 的解是式 (7)。

2) 假设当 $k \leq m$ 时, 对于 $(t, \mathbf{x}) \in (t_k, t_{k+1}) \times \mathbb{R}^n$, 方程 (1) 的解是式 (7), 即有

$$\begin{cases} u(t, \mathbf{x}) = f(\mathbf{x} - \mathbf{a}t) + \sum_{0 < i < k+1} I_i(u(t_i, \mathbf{x} - \mathbf{a}(t - t_i))), \\ (t, \mathbf{x}) \in (t_k, t_{k+1}) \times \mathbb{R}^n, k \in \{0, 1, \dots, m\}; \\ u(t_{k+1}, \mathbf{x}) = f(\mathbf{x} - \mathbf{a}t_{k+1}) + \sum_{0 < i < k+1} I_i(u(t_i, \mathbf{x} - \mathbf{a}(t_{k+1} - t_i))), \\ \mathbf{x} \in \mathbb{R}^n, k \in \{0, 1, \dots, m\}; \\ u(t_{k+1}^+, \mathbf{x}) = f(\mathbf{x} - \mathbf{a}t_{k+1}) + \sum_{0 < i < k+1} I_i(u(t_i, \mathbf{x} - \mathbf{a}(t_{k+1} - t_i))) + \\ I_{k+1}(u(t_{k+1}, \mathbf{x})). \end{cases} \quad (10)$$

当 $k \leq m+1$ 时, 对于 $(t, \mathbf{x}) \in (t_{m+1}, t_{m+2}) \times \mathbb{R}^n$, $u(t, \mathbf{x}) = f(\mathbf{x} - \mathbf{a}t) + \sum_{0 < i < m+2} I_i(u(t_i, \mathbf{x} - \mathbf{a}(t - t_i)))$, 有

$$\begin{aligned} u_t(t, \mathbf{x}) + \mathbf{a} \cdot Du &= \\ &= -\mathbf{a} \cdot Df - \sum_{0 < i < m+2} I_i'(u(t_i, \mathbf{x} - \mathbf{a}(t - t_i))) \mathbf{a} \cdot Du + \\ &\mathbf{a} \cdot \left[Df + \sum_{0 < i < m+2} I_i'(u(t_i, \mathbf{x} - \mathbf{a}(t - t_i))) \mathbf{a} \cdot Du \right] = 0. \end{aligned} \quad (11)$$

且显然有

$$u(t_{m+2}^+, \mathbf{x}) - u(t_{m+2}, \mathbf{x}) = I_{m+2}(u(t_{m+2}, \mathbf{x})). \quad (12)$$

由方程 (1) 和式 (10)~(12) 即得: 当 $k \leq m+1$ 时, 对于 $(t, \mathbf{x}) \in (t_k, t_{k+1}) \times \mathbb{R}^n$, 方程 (1) 的解是式 (7)。证毕。

定理 2 脉冲非齐次传输方程 (2) 的解为

$$\left\{ \begin{array}{l} u(t, \mathbf{x}) = f(\mathbf{x} - \mathbf{a}t) + \int_0^t g(s, \mathbf{x} + \mathbf{a}(s-t)) ds + \\ \quad \sum_{0 < i < k+1} I_i(u(t_i, \mathbf{x} - \mathbf{a}(t-t_i))), \\ \quad (t, \mathbf{x}) \in (t_k, t_{k+1}) \times \mathbb{R}^n, k \in \mathbb{N} \cup \{0\}; \\ u(t_{k+1}, \mathbf{x}) = f(\mathbf{x} - \mathbf{a}t_{k+1}) + \int_0^{t_{k+1}} g(s, \mathbf{x} + \mathbf{a}(s-t_{k+1})) ds + \\ \quad \sum_{0 < i < k+1} I_i(u(t_i, \mathbf{x} - \mathbf{a}(t_{k+1}-t_i))), \\ \quad \mathbf{x} \in \mathbb{R}^n, k \in \mathbb{N} \cup \{0\}; \\ u(t_{k+1}^+, \mathbf{x}) = f(\mathbf{x} - \mathbf{a}t_{k+1}) + \int_0^{t_{k+1}} g(s, \mathbf{x} + \mathbf{a}(s-t_{k+1})) ds + \\ \quad \sum_{0 < i < k+1} I_i(u(t_i, \mathbf{x} - \mathbf{a}(t_{k+1}-t_i))) + I_{k+1}(u(t_{k+1}, \mathbf{x}))^\circ \end{array} \right. \quad (13)$$

证明 当 $(t, \mathbf{x}) \in (t_0, t_1) \times \mathbb{R}^n$ 时, 由方程 (2)、(5) 和式 (6) 得

$$\left\{ \begin{array}{l} u(t, \mathbf{x}) = f(\mathbf{x} - \mathbf{a}t) + \int_0^t g(s, \mathbf{x} + \mathbf{a}(s-t)) ds, \\ u(t_1, \mathbf{x}) = f(\mathbf{x} - \mathbf{a}t_1) + \int_0^{t_1} g(s, \mathbf{x} + \mathbf{a}(s-t_1)) ds, \\ u(t_1^+, \mathbf{x}) = f(\mathbf{x} - \mathbf{a}t_1) + \int_0^{t_1} g(s, \mathbf{x} + \mathbf{a}(s-t_1)) ds + \\ \quad I_1(u(t_1, \mathbf{x}))^\circ \end{array} \right. \quad (14)$$

当 $(t, \mathbf{x}) \in (t_1, t_2) \times \mathbb{R}^n$ 时, 由方程 (2)、(5) 和式 (6)、(14) 得

$$\begin{aligned} u(t, \mathbf{x}) &= f(\mathbf{x} - \mathbf{a}t) + \int_0^{t_1} g(s, \mathbf{x} + \mathbf{a}(s-t)) ds + \\ & I_1(u(t_1, \mathbf{x} - \mathbf{a}(t-t_1))) + \int_{t_1}^t g(s, \mathbf{x} + \mathbf{a}(s-t)) ds = \\ & f(\mathbf{x} - \mathbf{a}t) + \int_0^t g(s, \mathbf{x} + \mathbf{a}(s-t)) ds + \\ & I_1(u(t_1, \mathbf{x} - \mathbf{a}(t-t_1)))^\circ \end{aligned}$$

从而有

$$\left\{ \begin{array}{l} u(t, \mathbf{x}) = f(\mathbf{x} - \mathbf{a}t) + \int_0^t g(s, \mathbf{x} + \mathbf{a}(s-t)) ds + \\ \quad I_1(u(t_1, \mathbf{x} - \mathbf{a}(t-t_1))), \\ u(t_2, \mathbf{x}) = f(\mathbf{x} - \mathbf{a}t_2) + \int_0^{t_2} g(s, \mathbf{x} + \mathbf{a}(s-t_2)) ds + \\ \quad I_1(u(t_1, \mathbf{x} - \mathbf{a}(t_2-t_1))), \\ u(t_2^+, \mathbf{x}) = f(\mathbf{x} - \mathbf{a}t_2) + \int_0^{t_2} g(s, \mathbf{x} + \mathbf{a}(s-t_2)) ds + \\ \quad I_1(u(t_1, \mathbf{x} - \mathbf{a}(t_2-t_1))) + I_2(u(t_2, \mathbf{x}))^\circ \end{array} \right. \quad (15)$$

当 $(t, \mathbf{x}) \in (t_2, t_3) \times \mathbb{R}^n$ 时, 由方程 (2)、(5) 和式 (6)、(15) 得

$$\begin{aligned} u(t, \mathbf{x}) &= f(\mathbf{x} - \mathbf{a}t) + \int_0^{t_2} g(s, \mathbf{x} + \mathbf{a}(s-t)) ds + \\ & I_1(u(t_1, \mathbf{x} - \mathbf{a}(t-t_1))) + I_2(u(t_2, \mathbf{x} - \mathbf{a}(t-t_2))) + \\ & \int_{t_2}^t g(s, \mathbf{x} + \mathbf{a}(s-t)) ds^\circ \end{aligned}$$

从而有

$$\left\{ \begin{array}{l} u(t, \mathbf{x}) = f(\mathbf{x} - \mathbf{a}t) + \int_0^t g(s, \mathbf{x} + \mathbf{a}(s-t)) ds + \\ \quad \sum_{0 < i < 3} I_i(u(t_i, \mathbf{x} - \mathbf{a}(t-t_i))), \\ u(t_3, \mathbf{x}) = f(\mathbf{x} - \mathbf{a}t_3) + \int_0^{t_3} g(s, \mathbf{x} + \mathbf{a}(s-t_3)) ds + \\ \quad \sum_{0 < i < 3} I_i(u(t_i, \mathbf{x} - \mathbf{a}(t_3-t_i))), \\ u(t_3^+, \mathbf{x}) = f(\mathbf{x} - \mathbf{a}t_3) + \int_0^{t_3} g(s, \mathbf{x} + \mathbf{a}(s-t_3)) ds + \\ \quad \sum_{0 < i < 3} I_i(u(t_i, \mathbf{x} - \mathbf{a}(t_3-t_i))) + I_3(u(t_3, \mathbf{x}))^\circ \end{array} \right. \quad (16)$$

依此类推, 可得式 (13)。证毕。

4 应用举例

例 1 讨论下述方程的解:

$$\left\{ \begin{array}{l} u_t(t, (x, y)) + (1, 1) \cdot (u_x, u_y) = 2t + x + y, \\ \quad (t, (x, y)) \in (0, \infty) \times \mathbb{R}^2, t \neq t_k = k; \\ u(t_k^+, (x, y)) - u(t_k, (x, y)) = 1, k=1, 2, \dots; \\ u(0, (x, y)) = x + y, (x, y) \in \mathbb{R}^2. \end{array} \right. \quad (17)$$

其中 $g(t, (x, y)) = 2t + x + y$, $I_k(u(t_k, (x, y))) = 1, k \in \mathbb{N}$, $f[(x, y)] = x + y$ 。

解 显然方程 (17) 满足定理 2 的所有条件, 而且

$$\begin{aligned} f[(x, y) - (1, 1)t] &= f[(x-t, y-t)] = x + y - 2t, \\ \int_0^t g[s, (x, y) + (1, 1)(s-t)] ds &= \\ \int_0^t g[s, (x+s-t, y+s-t)] ds &= \\ \int_0^t [(x+y-2t) + 4s] ds &= (x+y)t, \\ \sum_{0 < i < k+1} I_i(u(t_i, (x, y) - (1, 1)(t-t_i))) &= k^\circ \end{aligned}$$

那么, 方程 (17) 的解为

$$\left\{ \begin{array}{l} u(t, (x, y)) = (x + y - 2t) + (x + y)t + k, \\ \quad (t, (x, y)) \in (k, k+1) \times \mathbb{R}^2, k \in \mathbb{N} \cup \{0\}; \\ u(k+1, (x, y)) = (k+2)(x + y - 1), (x, y) \in \mathbb{R}^2; \\ u((k+1)^+, (x, y)) = (k+2)(x + y - 1) + 1^\circ \end{array} \right.$$

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