Weierstraß-Institut

für Angewandte Analysis und Stochastik

im Forschungsverbund Berlin e.V.

Preprint ISSN 0946 – 8633

Integral manifolds for slow-fast differential systems loosing their attractivity in time

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submitted: July 22, 2004

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No. 948

Berlin 2004

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Abstract

The work is devoted to the investigation of the integral manifolds of the nonautonomous slow-fast systems, which change their attractivity in time. The method used here is based on gluing attractive and repulsive integral manifolds by using an additional function.

1 Introduction.

Systems of differential equations with several time-scales play an important role in modeling processes in reaction kinetics [2], biophysics [6], and also in modern technology (e.g. dynamics of semiconductor lasers [7]). In the paper at hand we restrict ourselves to systems of ordinary differential equations with two-time scales in the slow-fast form

$$\begin{aligned} \frac{dy}{dt} &= \varepsilon\, f(t,y,z,\varepsilon), \\ \frac{dz}{dt} &= B(t)z + \tilde{g}(t,y,z,\varepsilon), \end{aligned}$$

(1.1)

where ε is a small parameter, $y \in R^n,\ z \in R^2$. We assume $\tilde{g}(t,y,0,0) \equiv 0$ so that $z \equiv 0$ is an integral manifold of (1.1) for $\varepsilon = 0$. Our goal is to establish the existence of an integral manifold $\mathcal{M}_\varepsilon$ of (1.1) for sufficiently small ε with the representation

$$z = h(t,y,\varepsilon), \tag{1.2}$$

where h is uniformly bounded and tends to zero as $\varepsilon \to 0$. Under the crucial assumption that the linear system

$$\frac{dz}{dt} = B(t)z$$

exhibits an exponential dichotomy, the existence of an integral manifold of system (1.1) in the form (1.2) has been established in several papers (see e.g. the books

[3, 5, 11]). The peculiarity of this paper consists in proving the existence of such an integral manifold under the assumption that $B(t)$ has the form

$$B(t) = \begin{pmatrix} t & -1 \\ 1 & t \end{pmatrix}. \tag{1.3}$$

We note that $B(t)$ has a pair of complex conjugate eigenvalues that cross the imaginary axis from left to right for increasing t at the moment $t = 0$. In that case, it can be checked easily that for $\varepsilon = 0$ the hyperplane $z \equiv 0$ is attracting for $t < 0$ and repelling for $t > 0$. Thus, we say that the integral manifold $z \equiv 0$ looses its attractivity for increasing t at $t = 0$. As a first step in treating this problem we consider in the next section the two-dimensional system

$$\frac{dz}{dt} = B(t)z + \eta(t, z) \tag{1.4}$$

where $B(t)$ is defined by (1.3). We will show that it has a solution bounded for all t only under a special condition on the function η. To be able to fulfil the corresponding condition for the existence of a bounded integral manifold $\mathcal{M}_\varepsilon$ for system (1.1) we include some control u into the function $\tilde{g}$, that is, we consider the slow-fast system

$$\begin{aligned} \frac{dy}{dt} &= \varepsilon\, f(t, y, z, \varepsilon), \\ \frac{dz}{dt} &= B(t)z + g(t, y, z, u, \varepsilon), \end{aligned}$$

(1.5)

where u belongs to some control set U.

The paper is organized as follows. In the next section we derive a necessary condition for equation (1.4) to have a uniformly bounded solution. Section 3 contains the hypotheses on the right hand side of system (1.5), and also our main result. In section 4 we derive a necessary condition for the existence of a bounded integral manifold $\mathcal{M}_\varepsilon$ with the representation (1.2) for system (1.5). This condition will be used in section 5 to determine the control function u as a fixed point of some operator P in U. Section 6 is devoted to the existence of a unique fixed point of the operator T introduced in section 4. This fixed point yields the integral manifold $\mathcal{M}_\varepsilon$ to system (1.5) for sufficiently small ε. We close with some simple example.

2 Bounded solutions in case of missing dichotomy.

Let $G \in R^2$ be a connected set containing the origin. We consider the system of ordinary differential equations

$$\frac{dz}{dt} = B(t)z + \eta(t,z) \tag{2.1}$$

for $z \in G$, where the matrix $B(t)$ is defined by

$$B(t) := \begin{pmatrix} t & -1 \\ 1 & t \end{pmatrix}. \tag{2.2}$$

Concerning the function η we assume

(H). $\eta : R \times G \to R^2$ is continuous and such that to any given (t_0, z_0) the Cauchy problem to (2.1) has a unique solution defined for $t \in R$.

First we consider the linear system

$$\frac{dz}{dt} = B(t)z, \tag{2.3}$$

which has the fundamental matrix

$$V(t,t_0) := e^{\frac{1}{2}(t^2-t_0^2)}W(t-t_0), \tag{2.4}$$

where $W(t)$ is defined by

$$W(t) := \begin{pmatrix} \cos t & -\sin t \\ \sin t & \cos t \end{pmatrix}. \tag{2.5}$$

If we denote by $|\cdot|$ the Euclidean norm and by $||\cdot||$ the corresponding matrix norm, then we get from (2.4), (2.5)

$$||V^{-1}(t,t_0)|| = ||e^{\frac{1}{2}(t_0^2-t^2)}W^{-1}(t-t_0)|| \le e^{\frac{1}{2}(t_0^2-t^2)},$$

that is, we have

$$\lim_{t\to\pm\infty} ||V^{-1}(t,t_0)|| = 0. \tag{2.6}$$

Furthermore, the general solution $z(t;t_0,z_0) = V(t,t_0)z_0$ of (2.3) satisfies

$$|z(t;t_0,z_0)| \le |z_0|e^{\frac{1}{2}(t^2-t_0^2)}.$$

Hence, the solution $z \equiv 0$ of the linear system (2.3) is exponentially attracting for $t < 0$ and exponentially repelling $t > 0$. Moreover, the following canard-like effect can be observed: The trajectory of system (2.3) starting for $t = t_0 < 0$ at any initial point $z_0 \neq 0$ enters after a short time interval a small neighbourhood of the solution $z \equiv 0$ and stays in it until some time $t = t^* > 0$. For $t > |t_0|$ the trajectory grows exponentially.

A solution $z(t; t_0, z_0)$ of the nonlinear system (2.1) satisfying $z(t_0; t_0, z_0) = z_0$ is a solution of the integral equation

$$z(t) = V(t, t_0) \left(z_0 + \int_{t_0}^{t} V^{-1}(s, t_0) \eta(s, z(s)) ds \right) \tag{2.7}$$

and vice versa. If we look for an initial value z_0 such that the solution $z(t; z_0)$ of (2.7) obeys

$$|z(t; t_0, z_0)| \leq c \quad \forall t \in R, \tag{2.8}$$

where c is some positive constant, then we get from (2.6), (2.7) that z_0 has to fulfil the conditions

$$\begin{aligned} z_0 &= \int_{t_0}^{\infty} V^{-1}(s, t_0) \eta(s, z(s)) ds, \\ z_0 &= \int_{t_0}^{-\infty} V^{-1}(s, t_0) \eta(s, z(s)) ds. \end{aligned} \tag{2.9}$$

Therefore, a solution $z(t; t_0, z_0)$ of (2.7) satisfying (2.8) has to fulfil the condition

$$\int_{-\infty}^{\infty} V^{-1}(s, t_0) \eta(s, z(s)) ds = 0. \tag{2.10}$$

Using (2.4) and (2.5) and the fact that $V(t - t_0) = V(t)V^{-1}(t_0)$, we can rewrite (2.10) as

$$\int_{-\infty}^{\infty} e^{-\frac{s^2}{2}} W^{-1}(s) \eta(s, z(s)) ds = 0. \tag{2.11}$$

If the condition (2.11) is fulfilled, then any solution of (2.1) satisfying (2.8) is a solution of the integral equation

$$z(t) = e^{\frac{t^2}{2}} W(t) \int_{-\infty}^{t} e^{-\frac{s^2}{2}} W^{-1}(s) \eta(s, z(s)) ds \quad \text{for} \quad t \leq 0, \tag{2.12}$$

and of the integral equation

$$z(t) = e^{\frac{t^2}{2}} W(t) \int_{\infty}^{t} e^{-\frac{s^2}{2}} W^{-1}(s) \eta(s, z(s)) ds \quad \text{for} \quad t \geq 0. \tag{2.13}$$

Consequently, we have the result

Lemma 2.1 *Suppose the function η satisfies hypothesis (H) and the matrix $B(t)$ is defined by* (2.2). *Then, for equation* (2.1) *to have a solution $\bar{z}(t)$ uniformly bounded for all t, it is necessary that the relation*

$$\int_{-\infty}^{\infty} e^{\frac{-s^2}{2}} W^{-1}(s)\eta(s, \bar{z}(s))ds = 0 \tag{2.14}$$

holds. Moreover, $\bar{z}(t)$ is a solution of the integral equations (2.12) *and* (2.13).

A similar result has been obtained in [9].

As an example we consider the differential system

$$\frac{dz}{dt} = B(t) + \tilde{\eta}(t) + u, \tag{2.15}$$

where

$$\tilde{\eta}(t) = (\cos t,\ 0)^T \tag{2.16}$$

and u is a constant two-dimensional vector to be determined. The function $\eta := \tilde{\eta} + u$ satisfies hypothesis (H). The necessary condition (2.14) for a uniformly bounded solution of (2.15) takes the form

$$\begin{aligned} \int_{-\infty}^{+\infty} e^{-\frac{s^2}{2}} \Big(\cos^2 s + u_1 \cos s + u_2 \sin s \Big) ds = 0, \\ \int_{-\infty}^{+\infty} e^{-\frac{s^2}{2}} \Big(-\frac{1}{2} \sin 2s - u_1 \sin s + u_2 \cos s \Big) ds = 0. \end{aligned} \tag{2.17}$$

Using the relations

$$\int_{-\infty}^{+\infty} e^{-\frac{s^2}{2}} \cos s\, ds = \sqrt{\frac{2\pi}{e}}, \quad \int_{-\infty}^{+\infty} e^{-\frac{s^2}{2}} \sin ks\, ds = 0, \quad k = 1, 2, \tag{2.18}$$

$$\int_{-\infty}^{+\infty} e^{-\frac{s^2}{2}} \cos^2 s\, ds = \frac{\sqrt{2\pi}}{2}(1 + e^{-2}), \tag{2.19}$$

we get from (2.17)

$$u_1 = -\frac{\sqrt{e}(e^2 + 1)}{2e^2}, \quad u_2 = 0. \tag{2.20}$$

According to (2.12), (2.13), the uniformly bounded solution of (2.15), where u_1 and u_2 are determined by (2.20), can be represented by

$$z(t) = \begin{cases} \int\limits_{-\infty}^{t} e^{\frac{t^2-s^2}{2}} W(t-s)\Big(\tilde{\eta}(s)+u\Big)ds & \text{for} \quad t \le 0, \\ -\int\limits_{t}^{+\infty} e^{\frac{t^2-s^2}{2}} W(t-s)\Big(\tilde{\eta}(s)+u\Big)ds & \text{for} \quad t \ge 0. \end{cases}$$

Let us return to the slow-fast system (1.1). If we assume that this system has an integral manifold $z = h^*(t, y, \varepsilon)$ which is uniformly bounded for all $(t, y, \varepsilon) \in R \times R^n \times I_{\varepsilon_0}$ and if we suppose that $y = \varphi(t; t_0, y_0, \varepsilon)$ is a solution of the Cauchy problem

$$\frac{dy}{dt} = \varepsilon f(t, y, h^*(t, y, \varepsilon), \varepsilon), \quad y(t_0) = y_0,$$

defined for $\forall t \in R$, then $z(t, y_0, \varepsilon) := h^*(t, \varphi(t; t_0, y_0, \varepsilon), \varepsilon)$ represents a uniformly bounded solution of the system

$$\frac{dz}{dt} = B(t)z + \tilde{g}(t, z, h^*(t, \varphi(t; t_0, y_0, \varepsilon), \varepsilon), \varepsilon).$$

According to Lemma 2.1, this solution satisfies the relation

$$\int_{-\infty}^{\infty} e^{\frac{-s^2}{2}} W^{-1}(s)\tilde{g}(s, \varphi(s; t_0, y, \varepsilon), h^*(s, \varphi(s; t_0, y_0, \varepsilon), \varepsilon), \varepsilon)\, ds = 0 \qquad (2.21)$$

for any $t_0 \in R$, $y_0 \in R^n$ and $\forall \varepsilon \in I_{\varepsilon_0}$. In order to be able to fulfill relation (2.21) without imposing the condition $\tilde{g} \equiv 0$ we include a control $u = u(y, \varepsilon)$ into the function $\tilde{g}$, that is, we will consider slow-fast systems of the type (1.5), where the control belongs to some admissible set U. If we suppose $g(t, y, 0, 0, 0) \equiv 0$ for all $(t, y) \in R \times R^n$, then any admissible control u must tend to zero as $\varepsilon \to 0$.

3 Notation. Assumptions. Formulation of the problem.

We consider the slow-fast system

$$\begin{aligned} \frac{dy}{dt} &= \varepsilon Y(t, y, z, \varepsilon), \\ \frac{dz}{dt} &= B(t)z + Z(t, y, z, u, \varepsilon) + u, \end{aligned} \qquad (3.1)$$

where the matrix $B(t)$ is defined in (2.2), and ε is a small parameter. Let $\Omega_z \subset R^2$

and $\Omega_u \in R^2$ be bounded connected regions containing the origin, let I_{ε_0} be the interval $I_{\varepsilon_0} := \{\varepsilon \in R : 0 \le \varepsilon \le \varepsilon_0 \ll 1\}$.

We study system (3.1) under the assumptions

(A$_0$). $Y \in C(R \times R^n \times \Omega_z \times I_{\varepsilon_0}, R^n)$, $Z \in C(R \times R^n \times \Omega_z \times \Omega_u \times I_{\varepsilon_0}, R^2)$.

(A$_1$). There are positive constants b_1, b_2, l_1, l_2 such that for $t \in R$, $y, \bar{y} \in R^n$, $z, \bar{z} \in \Omega_z$, $u, \bar{u} \in \Omega_u$ the following relations hold

$$|Y(t,y,z,\varepsilon)| \le b_1, \tag{3.2}$$

$$|Z(t,y,z,u,\varepsilon)| \le b_2 \left(\varepsilon + \varepsilon|z| + |z|^2\right), \tag{3.3}$$

$$|Y(t,y,z,\varepsilon) - Y(t,\bar{y},\bar{z},\varepsilon)| \le l_1 \left(|y-\bar{y}| + |z-\bar{z}|\right), \tag{3.4}$$

$$|Z(t,y,z,u,\varepsilon) - Z(t,\bar{y},\bar{z},\bar{u},\varepsilon)| \le$$

$$l_2 \left((\varepsilon + \varepsilon|\tilde{z}| + |\tilde{z}|^2)|y-\bar{y}| + (\varepsilon + |\tilde{z}|)|z-\bar{z}| + \varepsilon|u-\bar{u}|\right), \tag{3.5}$$

where $|\tilde{z}| := \max\{|z|, |\bar{z}|\}$.

A manifold $\mathcal{M}_\varepsilon$ in the space of motion $R \times R^n \times \Omega_z$ is called an integral manifold of (3.1) if a solution of (3.1) passing for $t = t_0$ a point on $\mathcal{M}_\varepsilon$ stays for all t on $\mathcal{M}_\varepsilon$.

From (3.3) we get

$$Z(t,y,0,u,0) \equiv 0. \tag{3.6}$$

Hence, for $\varepsilon = 0, u = 0$, system (3.1) coincides with the linear system (2.3) and has the integral manifold $z \equiv 0$, which is attracting for $t < 0$, and repelling for $t > 0$. In the sequel we characterize such behavior by saying that the integral manifold $z \equiv 0$ loses its attractivity with increasing t.

From (3.6) we conclude that any admissible control u must tend to zero as ε tends to zero. Hence, we suppose that the set U of admissible control functions consists of all function u mapping $R^n \times I_{\varepsilon_0}$ continuously into Ω_u and satisfy for all $y, \bar{y} \in R^n$, $\varepsilon \in I_{\varepsilon_0}$

$$|u(y,\varepsilon)| \le \varepsilon b_3, \quad |u(y,\varepsilon) - u(\bar{y},\varepsilon)| \le \varepsilon l_3 |y-\bar{y}|, \tag{3.7}$$

where b_3 and l_3 are some positive numbers to be determined later. If we endow U with the metric

$$\varrho(u,\bar{u}) := \sup_{y \in R^n,\ \varepsilon \in I_{\varepsilon_0}} |u(y,\varepsilon) - \bar{u}(y,\varepsilon)|, \tag{3.8}$$

then U is a complete metric space.

Our goal is, for sufficiently small ε, to establish the existence of a control function $u \in U$ such that the slow-fast system (3.1) has an integral manifold $\mathcal{M}_\varepsilon := \{(t, y, z) \in R \times R^n \times \Omega_z : z = h(t, y, \varepsilon)\}$, where h is continuous and satisfies for $t \in R, \varepsilon \in I_{\varepsilon_0}, y, \bar{y} \in R^n$ the inequalities

$$|h(t, y, \varepsilon)| \leq \varepsilon b_4, \quad |h(t, y, \varepsilon) - h(t, \bar{y}, \varepsilon)| \leq \varepsilon l_4 |y - \bar{y}|, \tag{3.9}$$

where b_4 and l_4 will be determined later. We denote the space of these functions by H. With respect to the metric

$$d(h, \bar{h}) := \sup_{t \in R,\ y \in R^n,\ \varepsilon \in I_{\varepsilon_0}} |h(t, y, \varepsilon) - \bar{h}(t, y, \varepsilon)|$$

H is a complete metric space.
Our main result is the following:

Theorem 3.1 *Under the assumptions $(A_0), (A_1)$ there exists an $\varepsilon^* \in I_{\varepsilon_0}$ such that for all $0 \leq \varepsilon \leq \varepsilon^*$ there is a control function $u \in U$ ensuring that system* (3.1) *has an integral manifold $z = h(t, y, \varepsilon)$ with $h \in H$.*

Remark 3.2 If for sufficiently small ε system (3.1) has an integral manifold $z = h(t, y, \varepsilon)$ with $h \in H$, then we know that for $\varepsilon = 0$ the integral manifold $z \equiv 0$ loses its attractivity for increasing t. Therefore, it follows from the continuous dependence of the trajectories of (3.1) on the parameter ε that also the integral manifold $z = h(t, y, \varepsilon)$ loses its attractivity for increasing t. In this case for sufficiently small ε the trajectories of system (3.1) starting for $t_0 < 0$ at any initial point after a short time interval enter a small neighbourhood of the attracting part of the integral manifold $z = h(t, y, \varepsilon)$ and follow it until the time $t = 0$. For $t > 0$ the trajectories stay in this small neighbourhood of the repelling part of the integral manifold until some time $t = t^* > 0$. For $t > |t_0|$ the trajectory grows exponentially. We note that this property reminds of the phenomenon of delayed loss of stability in the theory of singularly perturbed systems [1, 4, 10].

4 A necessary condition for the existence of the integral manifold $\mathcal{M}_\varepsilon$.

We assume that system (3.1) has for $u = u^*(y, \varepsilon)$ an integral manifold $\mathcal{M}_\varepsilon$ with the representation $z = h^*(t, y, \varepsilon)$, where h^* belongs to the space H. The dynamics of (3.1) on $\mathcal{M}_\varepsilon$ is described by the differential system

$$\frac{dy}{dt} = \varepsilon Y(t, y, h^*(t, y, \varepsilon), \varepsilon). \tag{4.1}$$

Under the hypotheses (A_0), (A_1), the Cauchy problem $y(t_0) = y_0$ to (4.1) has for any $t_0 \in R$ $y_0 \in R^n$ and $\varepsilon \in I_{\varepsilon_0}$ a solution $y = \varphi(t; t_0, y_0, \varepsilon)$ defined for all $t \in R$. Thus, the function $z(t, y, \varepsilon) = h^*(t, \varphi(t; t_0, y_0, \varepsilon), \varepsilon)$ is a solution of the two-dimensional system

$$\frac{dz}{dt} = B(t)z + Z(t, \varphi(t; t_0, y_0, \varepsilon), z, u^*(\varphi(t; t_0, y_0, \varepsilon), \varepsilon), \varepsilon) + u^*(\varphi(t; t_0, y_0, \varepsilon), \varepsilon),$$

which is bounded for all t. According to (2.21), the following relation must be valid for any $(t_0, y_0, \varepsilon) \in R \times R^n \times I_{\varepsilon_0}$.

$$\begin{aligned}&\int_{-\infty}^{\infty} e^{\frac{-s^2}{2}} W^{-1}(s) \Big[Z(s, \varphi(s; t_0, y_0, \varepsilon), h^*(s, \varphi(s; t_0, y_0, \varepsilon), \varepsilon),\\ &u^*(\varphi(s; t_0, y_0, \varepsilon), \varepsilon), \varepsilon) + u^*(\varphi(s; t_0, y_0, \varepsilon), \varepsilon) \Big] ds = 0.\end{aligned} \tag{4.2}$$

Our idea is to use the necessary condition (4.2) for the existence of the integral manifold $\mathcal{M}_\varepsilon$ in order to determine the control function $u^* \in U$. For this purpose we consider for any $h \in H$ the Cauchy problem

$$\frac{dy}{dt} = \varepsilon Y(t, y, h(y, t, \varepsilon), \varepsilon), \quad y(t_0) = y_0. \tag{4.3}$$

Under our assumptions, it has a unique solution denoted by $\varphi_h(t; t_0, y_0, \varepsilon)$ which is defined for all t. Using this solution we will employ the relation

$$\begin{aligned}&\int_{-\infty}^{\infty} e^{\frac{-s^2}{2}} W^{-1}(s) \Big[Z(s, \varphi_h(s; t_0, y_0, \varepsilon),\ h(s, \varphi_h(s; t_0, y_0, \varepsilon), \varepsilon),\\ &u(\varphi_h(s; t_0, y_0, \varepsilon), \varepsilon), \varepsilon) + u(\varphi_h(s; t_0, y_0, \varepsilon), \varepsilon) \Big] ds = 0\end{aligned} \tag{4.4}$$

to determine $u \in U$ as a function of (y, h, ε).

Using the fact that

$$\varphi_h(t; t_0, y_0, \varepsilon) = \varphi_h(t; 0, \tilde{y}_0, \varepsilon),$$

we rewrite (4.4) in the form

$$\begin{aligned}&\int_{-\infty}^{\infty} e^{\frac{-s^2}{2}} W^{-1}(s) \Big[Z(s, \varphi_h(s; 0, \tilde{y}_0, \varepsilon),\ h(s, \varphi_h(s; 0, \tilde{y}_0, \varepsilon), \varepsilon),\\ &u(\varphi_h(s; 0, \tilde{y}_0, \varepsilon), \varepsilon), \varepsilon) + u(\varphi_h(s; 0, \tilde{y}_0, \varepsilon), \varepsilon) \Big] ds = 0.\end{aligned} \tag{4.5}$$

In the following section we will show that to given $h \in H$ and for sufficiently small ε, equation (4.5) determines $u \in U$ as a unique function of (h, y, ε). We denote this function by $u_h(y, \varepsilon)$.

Since t_0, y_0 are arbitrary, we put $t_0 = t$, $y_0 = y$. Then, by means of the function $u_h(y, \varepsilon)$ we define on H the operator T by

$$(Th)(t,y,\varepsilon) := \begin{cases} e^{\frac{t^2}{2}} W(t) \int_{-\infty}^{t} e^{\frac{-s^2}{2}} W^{-1}(s) \Big[Z(s, \varphi_h(s;t,y,\varepsilon), h(s, \varphi_h(s;t,y,\varepsilon),\varepsilon), \\ u_h(\varphi_h(s;t,y,\varepsilon),\varepsilon),\varepsilon) + u_h(\varphi_h(s;t,y,\varepsilon),\varepsilon) \Big] ds \quad \text{for} \quad t \le 0, \\ -e^{\frac{t^2}{2}} W(t) \int_{t}^{\infty} e^{\frac{-s^2}{2}} W^{-1}(s) \Big[Z(s, \varphi_h(s;t,y,\varepsilon), h(s, \varphi_h(s;t,y,\varepsilon),\varepsilon), \\ u_h(\varphi_h(s;t,y,\varepsilon),\varepsilon),\varepsilon) + u_h(\varphi_h(s;t,y,\varepsilon),\varepsilon) \Big] ds \quad \text{for} \quad t \ge 0. \end{cases} \tag{4.6}$$

In section 6 we will prove that under the hypotheses $(A_0), (A_1)$ the operator T maps H into itself and is strictly contractive for sufficiently small ε. That is, T has a unique fixed point h^* in H. It is then easy to see that the relation

$$z = h^*(t, y, \varepsilon) \tag{4.7}$$

defines an integral manifold to system (3.1) in the (t, y, z)-space. If we replace in the right hand side of (4.7) y by the trajectory $\varphi_{h^*}(t; t_0, y_0, \varepsilon)$, then it is easy to prove that $z(t; t_0, y_0, h^*, \varepsilon) := h^*(t, \varphi_{h^*}(t; t_0, y_0, \varepsilon), \varepsilon)$ satisfies the differential equation

$$\frac{dz}{dt} = B(t)z + Z(t, \varphi_{h^*}(t;t_0,y_0,\varepsilon), z, u_{h^*}(\varphi_{h^*}(t;t_0,y_0,\varepsilon),\varepsilon),\varepsilon) + u_{h^*}(\varphi_{h^*}(t;t_0,y_0,\varepsilon),\varepsilon).$$

5 Determination of the control function

At first we describe the dependence of the solution $\varphi_h(s; t, y, \varepsilon)$ of (4.3) on the initial value y and on the function $h \in H$.

Lemma 5.1 *Under the assumptions $(A_0), (A_1)$ the following inequalities are valid for any $y, \bar{y} \in R^n$, $h, \bar{h} \in H$*

$$|\varphi_h(s;t,y,\varepsilon) - \varphi_h(s;t,\bar{y},\varepsilon)| \le |y - \bar{y}| e^{\varepsilon l_1 (1+\varepsilon l_4)|s-t|},$$

$$|\varphi_h(s;t,y,\varepsilon) - \varphi_{\bar{h}}(s;t,y,\varepsilon)| \le \frac{1}{1+\varepsilon l_4} d(h,\bar{h}) \left(e^{\varepsilon l_1(1+\varepsilon l_4)|s-t|} - 1 \right).$$

Proof. By (4.3) it holds

$$\begin{aligned}
\varphi_h(s;t,y,\varepsilon) &= y+\varepsilon\int_t^s Y(\eta,\varphi_h(\eta;t,y,\varepsilon),h(\eta,\varphi_h(\eta;t,y,\varepsilon),\varepsilon),\varepsilon)d\eta,\\
\varphi_h(s;t,\bar y,\varepsilon) &= \bar y+\varepsilon\int_t^s Y(\eta,\varphi_h(\eta;t,\bar y,\varepsilon),h(\eta,\varphi_h(\eta;t,\bar y,\varepsilon),\varepsilon),\varepsilon)d\eta,\\
\varphi_{\bar h}(s;t,y,\varepsilon) &= y+\varepsilon\int_t^s Y(\eta,\varphi_{\bar h}(\eta;t,y,\varepsilon),\bar h(\eta,\varphi_{\bar h}(\eta;t,y,\varepsilon),\varepsilon),\varepsilon)d\eta.
\end{aligned} \tag{5.8}$$

Using (5.8) and the inequalities (3.2), (3.4) and (3.9) we obtain for $s\geq t$

$$\begin{gathered}
|\varphi_h(s;t,y,\varepsilon)-\varphi_h(s;t,\bar y,\varepsilon)|\leq |y-\bar y|+\\
+\int_t^s \varepsilon|Y(\eta,\varphi_h(\eta;t,y,\varepsilon),h(\eta,\varphi_h(\eta;t,y,\varepsilon),\varepsilon),\varepsilon)-\\
-Y(\eta,\varphi_h(\eta;t,\bar y,\varepsilon),h(\eta,\varphi_h(\eta;t,\bar y,\varepsilon),\varepsilon),\varepsilon)|d\eta\leq\\
\leq |y-\bar y|+\int_t^s \varepsilon l_1\left(|\varphi_h(\eta;t,y,\varepsilon)-\varphi_h(\eta;t,\bar y,\varepsilon)|+\right.\\
\left.+|h(\eta,\varphi_h(\eta;t,y,\varepsilon),\varepsilon)-h(\eta,\varphi_h(\eta;t,\bar y,\varepsilon),\varepsilon)|\right)d\eta\leq\\
\leq |y-\bar y|+\int_t^s \varepsilon l_1(1+\varepsilon l_4)|\varphi_h(\eta;t,y,\varepsilon)-\varphi_h(\eta;t,\bar y,\varepsilon)|d\eta.
\end{gathered}$$

Using the Gronwall-Bellman inequality we get

$$|\varphi_h(s;t,y,\varepsilon)-\varphi_h(s;t,\bar y,\varepsilon)|\leq |y-\bar y|e^{\varepsilon l_1(1+\varepsilon l_4)(s-t)}\quad \text{for}\quad s\geq t. \tag{5.9}$$

For the difference $|\varphi_h(s;t,y,\varepsilon)-\varphi_{\bar h}(s;t,y,\varepsilon)|$ we have

$$\begin{gathered}
|\varphi_h(s;t,y,\varepsilon)-\varphi_{\bar h}(s;t,y,\varepsilon)|\leq \int_t^s \varepsilon|Y(\eta,\varphi_h(\eta;t,y,\varepsilon),h(\eta,\varphi_h(\eta;t,y,\varepsilon),\varepsilon),\varepsilon)-\\
-Y(\eta,\varphi_{\bar h}(\eta;t,y,\varepsilon),\bar h(\eta,\varphi_{\bar h}(\eta;t,y,\varepsilon),\varepsilon),\varepsilon)|d\eta\leq\\
\leq \int_t^s \varepsilon l_1\left((1+\varepsilon l_4)|\varphi_h(\eta;t,y,\varepsilon)-\varphi_{\bar h}(\eta;t,y,\varepsilon)|+d(h,\bar h)\right)d\eta.
\end{gathered}$$

Using the Gronwall-Bellman inequality we obtain

$$|\varphi_h(s;t,y,\varepsilon)-\varphi_{\bar h}(s;t,y,\varepsilon)|\leq \frac{1}{1+\varepsilon l_4}d(h,\bar h)\left(e^{\varepsilon l_1(1+\varepsilon l_4)(s-t)}-1\right)\quad \text{for}\quad s\geq t. \tag{5.10}$$

In the same way we get for $s\leq t$

$$|\varphi_h(s;t,y,\varepsilon)-\varphi_h(s;t,\bar y,\varepsilon)|\leq |y-\bar y|e^{\varepsilon l_1(1+\varepsilon l_4)(t-s)},$$

$$|\varphi_h(s;t,y,\varepsilon)-\varphi_{\bar h}(s;t,y,\varepsilon)|\leq \frac{1}{1+\varepsilon l_4}d(h,\bar h)\left(e^{\varepsilon l_1(1+\varepsilon l_4)(t-s)}-1\right).$$

This completes the proof.

□

Now we consider equation (4.5). In what follows we prove that to any given $h \in H$ this equation determines uniquely a function $u \in U$ which we denote by $u_h(y,\varepsilon)$.

Theorem 5.2 *Suppose the hypotheses* $(A_0), (A_1)$, *to be valid. If we choose* $b_3 = 4b_2$ *and* $l_3 = 32l_2$, *then there is a sufficiently small* $\varepsilon_1 \in I_{\varepsilon_0}$ *such that to given* $h \in H$ *equation (4.5) defines uniquely a function* $u_h(y,\varepsilon) \in U$ *for* $\varepsilon \in I_{\varepsilon_1}$.

Proof. To given $h \in H$ we define on U the linear operator A_h and the nonlinear operator Q_h by

$$(A_h u)(y,\varepsilon) := \sqrt{\frac{2}{\pi}}\int_{-\infty}^{+\infty} e^{\frac{-s^2}{2}} W^{-1}(s) u(\varphi(s;0,y,h,\varepsilon),\varepsilon)\, ds,$$

$$(Q_h u)(y,\varepsilon) := -\sqrt{\frac{2}{\pi}}\int_{-\infty}^{+\infty} e^{\frac{-s^2}{2}} W^{-1}(s) Z(\cdot)\, ds, \tag{5.11}$$

where

$$Z(\cdot) = Z(s, \varphi_h(s;0,y,\varepsilon), h(s,\varphi_h(s;0,y,\varepsilon),\varepsilon), u(\varphi_h(s;0,y,\varepsilon),\varepsilon),\varepsilon). \tag{5.12}$$

By means of these operators we can rewrite equation (4.5) in the form

$$A_h u = Q_h u. \tag{5.13}$$

In order to be able to prove that A_h is invertible it is convenient to represent the operator A_h in the form $A_h = I + R_h$, where I is the identity and R_h is defined by

$$(R_h u)(y,\varepsilon) := \sqrt{\frac{2}{\pi}}\int_{-\infty}^{+\infty} e^{\frac{-s^2}{2}} W^{-1}(s)[u(\varphi_h(s;0,y,\varepsilon),\varepsilon) - u(y,\varepsilon)] ds. \tag{5.14}$$

By (2.5), (3.7) we obtain

$$|(R_h u)(y,\varepsilon)| \le \sqrt{\frac{2}{\pi}}\int_{-\infty}^{+\infty} e^{\frac{-s^2}{2}} |\, u(\varphi_h(s;0,y,\varepsilon),\varepsilon) - u(y,\varepsilon)| ds \le$$

$$\le \varepsilon l_3 \sqrt{\frac{2}{\pi}}\int_{-\infty}^{+\infty} e^{\frac{-s^2}{2}} |\varphi_h(s;0,y,\varepsilon) - y| ds \le$$

$$\le 2\varepsilon^2 l_3 \sqrt{\frac{2}{\pi}}\int_{0}^{+\infty} e^{\frac{-s^2}{2}} \int_0^s |Y(r,\varphi_h(r;0,y,\varepsilon), h(r,\varphi_h(r;0,y,\varepsilon),\varepsilon),\varepsilon)| dr\, ds \ \le$$

$$\leq 2\varepsilon^2 l_3 b_1 \sqrt{\frac{2}{\pi}} \int_0^{+\infty} e^{\frac{-s^2}{2}} s\, ds = 2\varepsilon^2 l_3 b_1 \sqrt{\frac{2}{\pi}}.$$

Thus, if we choose ε sufficiently small such that

$$\varepsilon^2 l_3 b_1 \sqrt{\frac{2}{\pi}} < \frac{1}{4},$$

then the operator norm of R_h is less than $\frac{1}{2}$, and there exists the linear inverse operator $(I + R_h)^{-1}$ satisfying

$$||(I + R_h)^{-1}|| \leq 2. \tag{5.15}$$

Let us introduce the operator P_h with domain U by

$$P_h u := (I + R_h)^{-1} Q_h u. \tag{5.16}$$

Then the operator equation (5.13) is equivalent to the fixed point problem

$$u = P_h u.$$

In the sequel we prove that the operator P_h maps U into itself and is strictly contractive. Thereby, the error integral

$$\operatorname{erf}(r) = \frac{\sqrt{2}}{\sqrt{\pi}} \int_0^r e^{-\frac{s^2}{2}} ds \tag{5.17}$$

satisfying

$$\operatorname{erf}(0) = 0, \quad \operatorname{erf}(-r) = \operatorname{erf}(r), \quad \operatorname{erf}'(r) > 0, \quad \operatorname{erf}(+\infty) = 1 \tag{5.18}$$

will be used.

From (3.3), (3.9), (5.11), (5.12) we get

$$|(Q_h u)(y, \varepsilon)| \leq \sqrt{\frac{2}{\pi}} \int_{-\infty}^{+\infty} e^{\frac{-s^2}{2}} |Z(\cdot)| ds \leq$$

$$\leq \sqrt{\frac{2}{\pi}} \int_{-\infty}^{+\infty} e^{\frac{-s^2}{2}} b_2(\varepsilon + \varepsilon|h| + |h|^2) ds \leq \varepsilon b_2(1 + \varepsilon b_4 + \varepsilon b_4^2).$$

Using this estimate and inequality (5.15), we obtain from (5.16)

$$|(P_h u)(y, \varepsilon)| \leq 2\varepsilon b_2(1 + \varepsilon b_4 + \varepsilon b_4^2).$$

If we set

$$b_3 := 4b_2, \tag{5.19}$$

then the estimate

$$|P_h u(y,\varepsilon)| \leq \varepsilon b_3$$

is valid for sufficiently small ε.

By Lemma 5.1 and inequality (3.5) we obtain

$$|(Q_h u)(y,\varepsilon) - (Q_h u)(\bar{y},\varepsilon)| \leq$$

$$\leq \frac{\sqrt{2}}{\sqrt{\pi}} \int_{-\infty}^{+\infty} l_2 e^{\frac{-s^2}{2}} [(\varepsilon + \varepsilon|h| + |h|^2)|\varphi_h(s;0,y,\varepsilon) - \varphi_h(s;0,\bar{y},\varepsilon)| +$$
$$+(\varepsilon + |h|)\,|h(s,\varphi_h(s;0,y,\varepsilon),\varepsilon) - h(s,\varphi_h(s;0,\bar{y},\varepsilon),\varepsilon)| +$$
$$+\varepsilon|u(\varphi_h(s;0,y,\varepsilon),\varepsilon) - u(\varphi_h(s;0,\bar{y},\varepsilon),\varepsilon)|]ds \leq$$
$$\leq \frac{\varepsilon\sqrt{2} l_2 l_5(\varepsilon)}{\sqrt{\pi}} \int_{\infty}^{+\infty} e^{\frac{-s^2}{2}} |\varphi(s;0,y,h,\varepsilon) - \varphi(s;0,\bar{y},h,\varepsilon)|ds \leq$$
$$\leq \frac{\varepsilon\sqrt{2} l_2 l_5(\varepsilon)}{\sqrt{\pi}} |y-\bar{y}| \int_{-\infty}^{+\infty} e^{\frac{-s^2}{2}} e^{\varepsilon l_1(1+\varepsilon l_4)|s|} ds, \tag{5.20}$$

where

$$l_5(\varepsilon) := 1 + \varepsilon b_4 + \varepsilon b_4^2 + \varepsilon l_4(1+b_4) + \varepsilon l_3. \tag{5.21}$$

For sufficiently small ε we have

$$l_5(\varepsilon) \leq 2. \tag{5.22}$$

The integral in the last line of (5.20) can be rewritten as

$$\int_{-\infty}^{+\infty} e^{\frac{-s^2}{2}} e^{\varepsilon l_1(1+\varepsilon l_4)|s|} ds = 2\int_0^{+\infty} e^{-\frac{s^2}{2} + \varepsilon l_1(1+\varepsilon l_4)s} ds. \tag{5.23}$$

From the relation

$$-\sigma^2 + 2\varepsilon l_1(1+\varepsilon l_4)\sigma = -(\sigma - \varepsilon l_1(1+\varepsilon l_4))^2 + (\varepsilon l_1(1+\varepsilon l_4))^2 \tag{5.24}$$

we get

$$\int_0^{+\infty} e^{-\frac{s^2}{2} + \varepsilon l_1(1+\varepsilon l_4)s} ds = e^{\varepsilon^2\kappa(\varepsilon)} \int_0^{+\infty} e^{-\frac{(\sigma - \varepsilon l_1(1+\varepsilon l_4))^2}{2}} d\sigma, \tag{5.25}$$

where

$$\kappa(\varepsilon) := (l_1(1+\varepsilon l_4)^2.$$

Thus, for sufficiently small ε we may assume

$$e^{\varepsilon^2\kappa(\varepsilon)} \leq \sqrt{e}. \tag{5.26}$$

By means of the transformation

$$\tau = \sigma - \varepsilon l_1(1+\varepsilon l_4)$$

we get

$$\int_0^{+\infty} e^{-\frac{(\sigma-\varepsilon l_1(1+\varepsilon l_4))^2}{2}} d\sigma = \int_{-\varepsilon l_1(1+\varepsilon l_4)}^{+\infty} e^{-\frac{\tau^2}{2}} d\tau. \tag{5.27}$$

By (5.17), (5.18) we have

$$\begin{aligned}\int_0^{+\infty} e^{-\frac{(\sigma-\varepsilon l_1(1+\varepsilon l_4))^2}{2}} \sigma &= \int_{-\varepsilon l_1(1+\varepsilon l_4)}^{0} e^{-\frac{\tau^2}{2}} d\tau + \int_0^{+\infty} e^{-\frac{\tau^2}{2}} d\tau = \\ &= \frac{\sqrt{\pi}}{\sqrt{2}}\Big(\operatorname{erf}(\varepsilon l_1(1+\varepsilon l_4)) + 1\Big) \le \sqrt{2\pi},\end{aligned} \tag{5.28}$$

and we obtain from (5.25) and (5.26)

$$\int_0^{\infty} e^{\frac{-s^2}{2}} e^{\varepsilon l_1(1+\varepsilon l_4)s} ds \le \sqrt{2\pi e}. \tag{5.29}$$

Consequently, according to (5.23) we have

$$\int_{-\infty}^{+\infty} e^{\frac{-s^2}{2}} e^{\varepsilon l_1(1+\varepsilon l_4)|s|} ds \le 2\sqrt{2\pi e}. \tag{5.30}$$

Taking into account this estimate, by (5.20), (5.22) it holds

$$|(Q_h u)(y,\varepsilon) - (Q_h u)(\bar{y},\varepsilon)| \le 8\varepsilon l_2 \sqrt{e}|y-\bar{y}|.$$

Therefore, for sufficiently small ε we have by (5.15) and (5.16)

$$|(P_h u)(y,\varepsilon) - (P_h u)(\bar{y},\varepsilon)| \le 2|(Q_h u)(y,\varepsilon) - (Q_h u)(\bar{y},\varepsilon)| \le 16\varepsilon l_2\sqrt{e}|y-\bar{y}|.$$

If we put

$$l_3 := 32 l_2 \sqrt{e}, \tag{5.31}$$

then the estimate

$$|(P_h u)(y,\varepsilon) - (P_h u)(\bar{y},\varepsilon)| \le \varepsilon l_3 |y-\bar{y}|$$

is valid for sufficiently small ε and we can conclude that P_h maps U into itself.

In the next step we derive conditions assuring P_h to be a contraction operator in U. At first we estimate the difference $Q_h u - Q_h \bar{u}$ for $u, \bar{u} \in U$. According to (3.5), (3.7), (5.11), (5.17) and (5.18) we have

$$|(Q_h u)(y,\varepsilon) - (Q_h \bar{u})(y,\varepsilon)| \le \frac{\sqrt{2}}{\sqrt{\pi}} \int_{-\infty}^{+\infty} e^{\frac{-s^2}{2}} \varepsilon l_2 \varrho(u,\bar{u}) ds = 2\varepsilon l_2 \varrho(u,\bar{u}).$$

Hence, by (5.15) and (5.16) we get

$$|(P_h u)(y,\varepsilon) - (P_h \bar{u})(y,\varepsilon)| \le 4\varepsilon l_2 \varrho(u,\bar{u}).$$

Thus, for sufficiently small ε, P_h is contraction operator in U, and the equation $u = P_h u$, which is equivalent to (4.5), possesses a unique solution u_h in U. □

Now we study the dependence of the fixed point u_h of P_h on h. Let $u_h(y,\varepsilon)$ and $u_{\bar{h}}(y,\varepsilon)$ be the solutions of (4.5) corresponding to the functions h and $\bar{h}$ respectively. Thus, we have

$$(I + R_h)u_h = Q_h u_h, \quad (I + R_{\bar{h}})u_{\bar{h}} = Q_{\bar{h}} u_{\bar{h}}, \tag{5.32}$$

where in analogy to (5.11), (5.14) it holds

$$(R_{\bar{h}} u_{\bar{h}})(y,\varepsilon) := \frac{\sqrt{2}}{\sqrt{\pi}} \int_{-\infty}^{+\infty} e^{\frac{-s^2}{2}} W^{-1}(s)[u_{\bar{h}}(\varphi_{\bar{h}}(s;0,y,\varepsilon),\varepsilon) - u_{\bar{h}}(y,\varepsilon)]ds, \tag{5.33}$$

$$(Q_{\bar{h}} u_{\bar{h}})(y,\varepsilon) := -\frac{\sqrt{2}}{\sqrt{\pi}} \int_{-\infty}^{+\infty} e^{\frac{-s^2}{2}} W^{-1}(s) Z(\cdot) ds, \tag{5.34}$$

with

$$Z(\cdot) = Z(s, \varphi_{\bar{h}}(s;0,y,\varepsilon), \bar{h}(s, \varphi_{\bar{h}}(s;0,y,\varepsilon),\varepsilon), u_{\bar{h}}(\varphi_{\bar{h}}(s;0,y,\varepsilon),\varepsilon),\varepsilon).$$

From (5.32) we obtain

$$u_h - u_{\bar{h}} = (I + R_h)^{-1}[Q_h u - Q_{\bar{h}} u_{\bar{h}} + (R_{\bar{h}} - R_h)u_{\bar{h}}]. \tag{5.35}$$

By (3.7), (3.9), (5.11), (5.21), (5.34) and Lemma 5.1 we have

$$|(Q_h u_h)(y,\varepsilon) - (Q_{\bar{h}} u_{\bar{h}})(y,\varepsilon)| \le$$

$$\le \frac{\sqrt{2} l_2}{\sqrt{\pi}} \int_{-\infty}^{+\infty} e^{\frac{-s^2}{2}} \Bigg[(\varepsilon + \varepsilon|\tilde{h}| + |\tilde{h}|^2)|\varphi_h(s;0,y,\varepsilon) - \varphi_{\bar{h}}(s;0,y,\varepsilon)| +$$

$$+ (\varepsilon + |\tilde{h}|)|h(s,\varphi_h(s;0,y,\varepsilon),\varepsilon) - \bar{h}(s,\varphi_{\bar{h}}(s;0,y,\varepsilon),\varepsilon)| +$$

$$+ \varepsilon|u_h(\varphi_h(s;0,y,\varepsilon),\varepsilon) - u_{\bar{h}}(\varphi_{\bar{h}}(s;0,y,\varepsilon),\varepsilon)| \Bigg] ds$$

$$\le \frac{\varepsilon\sqrt{2} l_2}{\sqrt{\pi}} \int_{-\infty}^{+\infty} e^{\frac{-s^2}{2}} \Bigg[l_5(\varepsilon)|\varphi_h(s;0,y,\varepsilon) - \varphi_{\bar{h}}(s;0,y,\varepsilon)| +$$

$$+(1+b_4)d(h,\bar h)+\varrho(u_h,u_{\bar h})\Bigg] ds \le \varepsilon l_2 \Bigg[\varrho(u_h,u_{\bar h})+(1+b_4)d(h,\bar h)+$$

$$+\frac{\sqrt{2} l_5(\varepsilon) d(h,\bar h)}{\sqrt{\pi}(1+\varepsilon l_4)} \int_{-\infty}^{+\infty} e^{\frac{-s^2}{2}} (e^{\varepsilon l_1(1+\varepsilon l_4)|s|}-1) ds\Bigg]. \quad (5.36)$$

Taking into account the estimate (5.30) and the relations (5.17) and (5.18) we have

$$\int_{-\infty}^{+\infty} e^{\frac{-s^2}{2}} (e^{\varepsilon l_1(1+\varepsilon l_4)|s|}-1) ds \le \sqrt{2\pi}(2-\sqrt{e}). \quad (5.37)$$

Assuming ε to be sufficiently small such that $1+\varepsilon l_4 \le \frac{3}{2}$ holds, then we get from (5.36), (5.37), (5.22)

$$|(Q_h u_h)(y,\varepsilon)-(Q_{\bar h} u_{\bar h})(y,\varepsilon)| \le \varepsilon l_2 \left[\varrho(u_h,u_{\bar h})+\left(1+b_4+6(2-\sqrt{e})\right) d(h,\bar h)\right]. \quad (5.38)$$

Analogously we obtain from (5.14) and (5.33) for sufficiently small ε

$$\begin{aligned} |(R_{\bar h}-R_h)u_{\bar h}(y,\varepsilon)| &\le \frac{\sqrt{2}}{\sqrt{\pi}} \int_{-\infty}^{+\infty} e^{\frac{-s^2}{2}} |u_{\bar h}(\varphi_{\bar h}(s;0,y,\varepsilon),\varepsilon)-u_{\bar h}(\varphi_h(s;0,y,\varepsilon),\varepsilon)| ds \le \\ &\le \frac{\sqrt{2}}{\sqrt{\pi}} \int_{-\infty}^{+\infty} e^{\frac{-s^2}{2}} \varepsilon l_3 |\varphi_h(s;0,y,\varepsilon)-\varphi_{\bar h}(s;0,y,\varepsilon)| ds \le \\ &\le \frac{\varepsilon\sqrt{2} l_3 d(h,\bar h)}{\sqrt{\pi}(1+\varepsilon l_4)} \int_{-\infty}^{+\infty} e^{\frac{-s^2}{2}} (e^{\varepsilon l_1(1+\varepsilon l_4)|s|}-1) ds \le 3\varepsilon l_3(2-\sqrt{e}) d(h,\bar h). \end{aligned} \quad (5.39)$$

Hence, from (5.15), (5.31), (5.35), (5.38), (5.39) we get

$$\varrho(u_h,u_{\bar h}) \le 2\varepsilon l_2 \Big[\varrho(u_h,u_{\bar h})+(1+b_4)+102(2-\sqrt{e}) d(h,\bar h)\Big].$$

From this inequality we obtain the following result

Lemma 5.3 *Suppose the hypotheses of Theorem 5.2 are satisfied. Then for sufficiently small ε the following estimate is true*

$$\varrho(u_h,u_{\bar h}) \le 2\varepsilon l_2 \Big[1+b_4+102(2-\sqrt{e})\Big] d(h,\bar h). \quad (5.40)$$

6 Existence of the integral manifold

As we mentioned in section 4, a fixed point of the operator T defines an integral manifold of system (3.1). In this section we derive conditions guaranteeing that T maps the space H into itself and is strictly contractive in H.

For $h \in H$, $u_h \in U$, and $t \leq 0$ we get from (3.3), (3.7), (3.9), (4.6), (5.18), (5.19)

$$\begin{aligned} |(Th)(t,y,\varepsilon)| &\leq \int_{-\infty}^{t} e^{\frac{t^2-s^2}{2}} \Big[|Z\,(\cdot)\,| + |u_h(\varphi_h(s;t,y,\varepsilon),\varepsilon)| \Big]\, ds \leq \\ &\leq \varepsilon \Big(b_2(1+\varepsilon b_4 + \varepsilon b_4^2) + b_3 \Big) \int_0^{+\infty} e^{\frac{-s^2}{2}} ds = \varepsilon \frac{\sqrt{\pi}}{\sqrt{2}} b_2 (5 + \varepsilon b_4 + \varepsilon b_4^2). \end{aligned} \tag{6.41}$$

If we set

$$b_4 := 10 b_2 \frac{\sqrt{\pi}}{\sqrt{2}}, \tag{6.42}$$

then the boundedness condition in (3.9) is valid for sufficiently small ε and $t \leq 0$. It can be verified that the same result is valid in case $t \geq 0$.

In order to prove that $(Th)(t,y,\varepsilon)$ obeys the Lipschitz condition in (3.9) we estimate for $t \leq 0$ in a similar way

$$\begin{aligned} &|(Th)(t,y,\varepsilon) - (Th)(t,\bar{y},\varepsilon)| \leq \\ &\leq \int_{-\infty}^{t} e^{\frac{(t^2-s^2)}{2}} \Big[|Z\,(s, \varphi_h(s;t,y,\varepsilon), h(s,\varphi_h(s;t,y,\varepsilon),\varepsilon), u(\varphi_h(s;t,y,\varepsilon),\varepsilon),\varepsilon) - \\ &\quad - Z\,(s,\varphi_h(s;t,\bar{y},\varepsilon), h(s,\varphi_h(s;t,\bar{y},\varepsilon),\varepsilon), u(\varphi_h(s;t,\bar{y},\varepsilon),\varepsilon),\varepsilon)\,| + \\ &\quad + |u(\varphi_h(s;t,y,\varepsilon),\varepsilon) - u(\varphi_h(s;t,\bar{y},\varepsilon),\varepsilon)| \Big] ds \leq \\ &\leq \int_{-\infty}^{t} e^{\frac{(t^2-s^2)}{2}} [\varepsilon l_2 (1+\varepsilon b_4+\varepsilon b_4^2) |\varphi_h(s;t,y,\varepsilon) - \varphi_h(s;t,\bar{y},\varepsilon)| + \\ &\quad + \varepsilon l_2 (1+b_4) |h(s,\varphi_h(s;t,y,\varepsilon),\varepsilon) - h(s,\varphi_h(s;t,\bar{y},\varepsilon),\varepsilon)| + \\ &\quad + (\varepsilon l_2 + 1) |u(\varphi_h(s;t,y,\varepsilon),\varepsilon) - u(\varphi_h(s;t,\bar{y},\varepsilon),\varepsilon)|] ds \leq \\ &\leq \varepsilon (l_2 l_5(\varepsilon) + l_3) \int_{-\infty}^{t} e^{\frac{(t^2-s^2)}{2}} |\varphi_h(s;t,y,\varepsilon) - \varphi_h(s;t,\bar{y},\varepsilon)| ds \leq \\ &\leq \varepsilon (l_2 l_5(\varepsilon) + l_3) |y-\bar{y}| \int_0^{+\infty} e^{\frac{-s^2}{2}} e^{\varepsilon l_1 (1+\varepsilon l_4) s} ds. \end{aligned}$$

Due to (5.22), (5.29) we obtain for $t \leq 0$ and sufficiently small ε

$$|(Th)(t,y,\varepsilon) - (Th)(t,\bar{y},\varepsilon)| \leq \varepsilon \sqrt{2\pi e} (2 l_2 + l_3) |y - \bar{y}|.$$

Since the same inequality is valid for $t \geq 0$ and if we take into account relation (5.31) it holds for any t

$$|(Th)(t,y,\varepsilon) - (Th)(t,\bar{y},\varepsilon)| \leq 2\varepsilon l_2 \sqrt{2\pi e} (1 + 16\sqrt{e}) |y - \bar{y}|.$$

Hence, if we set

$$l_4 := 2\sqrt{2\pi e} l_2 (1 + 16\sqrt{e}), \tag{6.43}$$

then T maps H into itself.

Now we prove that T is strictly contractive in H. In the same way as above we obtain from (4.6) for $t \leq 0$ and sufficiently small ε

$$|(Th)(t,y,\varepsilon) - (T\bar{h})(t,y,\varepsilon)| \leq$$

$$\leq \int_{-\infty}^{t} e^{\frac{(t^2-s^2)}{2}} \Bigg[|Z\left(s, \varphi_h(s;t,y,\varepsilon), h(s,\varphi_h(s;t,y,\varepsilon),\varepsilon), u_h(\varphi_h(s;t,y,\varepsilon),\varepsilon),\varepsilon\right) -$$

$$-Z\left(s, \varphi_{\bar{h}}(s;t,y,\varepsilon), \bar{h}(s,\varphi_{\bar{h}}(s;t,y,\varepsilon),\varepsilon), u_{\bar{h}}(\varphi_{\bar{h}}(s;t,y,\varepsilon),\varepsilon),\varepsilon\right)|+$$

$$+|u_h(\varphi_h(s;t,y,\varepsilon),\varepsilon) - u_{\bar{h}}(\varphi_{\bar{h}}(s;t,y,\varepsilon),\varepsilon)| \Bigg] ds \leq$$

$$\leq \int_{-\infty}^{t} e^{\frac{(t^2-s^2)}{2}} \left(\varepsilon l_2(1+\varepsilon b_4+\varepsilon b_4^2)(|\varphi_h(s;t,y,\varepsilon) - \varphi_{\bar{h}}(s;t,y,\varepsilon)|+\right.$$

$$+\varepsilon l_2(1+b_4)|h(s,\varphi_h(s;t,y,\varepsilon),\varepsilon) - \bar{h}(s,\varphi_{\bar{h}}(s;t,y,\varepsilon),\varepsilon)|)+$$

$$\left.+\,(1+\varepsilon l_2)|u_h(\varphi_h(s;t,y,\varepsilon),\varepsilon) - u_{\bar{h}}(\varphi_{\bar{h}}(s;t,y,\varepsilon),\varepsilon)|\right) ds \leq$$

$$\leq \int_{-\infty}^{0} e^{\frac{-s^2}{2}} \Big(\varepsilon(l_2 l_5 + l_3)|\varphi_h(s;t,y,\varepsilon) - \varphi_{\bar{h}}(s;t,y,\varepsilon)|+$$

$$+\varepsilon l_2(1+b_4)d(h,\bar{h}) + (1+\varepsilon l_2)\varrho(u_h,u_{\bar{h}})\Big) ds \leq$$

$$\leq \left(\varepsilon l_2(1+b_4)d(h,\bar{h}) + (1+\varepsilon l_2)\varrho(u_h,u_{\bar{h}})\right) \int_0^{+\infty} e^{\frac{-s^2}{2}} ds +$$

$$+2\varepsilon l_2 \frac{(1+16\sqrt{e})}{1+\varepsilon l_4} d(h,\bar{h}) \int_0^{+\infty} e^{\frac{-s^2}{2}} \left(e^{\varepsilon l_1(1+\varepsilon l_4)s} - 1\right) ds.$$

Taking into account (5.18), (5.29), (5.40) we get for sufficiently small ε

$$|(Th)(t,y,\varepsilon) - (T\bar{h})(t,y,\varepsilon)| \leq$$

$$\varepsilon l_2 \frac{\sqrt{\pi}}{\sqrt{2}} \left[\left(1 + b_4 + 2(1+\varepsilon l_2)\left(1 + b_4 + 102(2-\sqrt{e})\right)\right) + 3(1+16\sqrt{e})(2\sqrt{e}-1) \right] d(h,\bar{h})$$

Therefore, T is a contraction operator in H for sufficiently small ε.

Thus, we have proved Theorem 3.1

Remark 6.1 Theorem 3.1 can be generalized for the case when the matrix $B(t)$ has the form

$$B(t) = \begin{pmatrix} \alpha(t)\,t & \beta(t) \\ -\beta(t) & \alpha(t)\,t \end{pmatrix},$$

where $\alpha(t), \beta(t)$ are continuous for all $t \in R$ and satisfy

$$0 < \alpha_1 \le \alpha(t) \le \alpha_2 < +\infty, \quad 0 < \beta_1 \le \beta(t) \le \beta_2 < +\infty.$$

Remark 6.2 If in addition to the conditions of the Theorem 3.1 the functions $Y(t,y,z,\varepsilon)$, $Z(t,y,z,u,\varepsilon)$ on the right hand side of (3.1) have continuous and bounded partial derivatives with respect to y, z, u up to the order $(k+1)$, then the integral manifold $h(t,y,\varepsilon)$ and the control function $u(y,\varepsilon)$ have continuous and bounded partial derivatives with respect to y up to the order k.

Remark 6.3 If the functions $Y(t,y,z,\varepsilon)$ and $Z(t,y,z,u,\varepsilon)$ have bounded partial derivatives with respect to y, z, u, ε of order $(k+1)$, then the integral manifold $z = h(t,y,\varepsilon)$ and the control function $u(y,\varepsilon)$ have the asymptotic representation

$$\begin{aligned} h(t,y,\varepsilon) &= \sum_{i\ge 0}^{k} \varepsilon^i h_i(t,y) + r_h(t,y,\varepsilon), \\ u(y,\varepsilon) &= \sum_{i\ge 0}^{k} \varepsilon^i u_i(y) + r_u(y,\varepsilon), \end{aligned} \tag{6.44}$$

where h_i and u_i are bounded functions which are by Remark 6.2 k-times continuously differentiable with respect y up to the order k, and $r_h = O(\varepsilon^{k+1}), r_u = O(\varepsilon^{k+1})$.

As an example we consider the slow-fast system

$$\begin{aligned} \frac{dy}{dt} &= \varepsilon Y(t,y,z,\varepsilon), \\ \frac{dz}{dt} &= B(t)z + Z(t,y,z,u,\varepsilon) + u(y,\varepsilon), \end{aligned} \tag{6.45}$$

with $y \in R$ and

$$Z(t,y,z,u,\varepsilon) = Z(t,y,\varepsilon) := \begin{pmatrix} \varepsilon \cos t \cos y \\ 0 \end{pmatrix}. \tag{6.46}$$

The function Z satisfies hypotheses (A_0) and (A_1). Then, relation (4.5) takes the form

$$\varepsilon\cos y\int_{-\infty}^{+\infty}e^{-\frac{s^2}{2}}\cos^2 sds+u_1\int_{-\infty}^{+\infty}e^{-\frac{s^2}{2}}\cos sds=0,$$
$$-\varepsilon\frac{\cos y}{2}\int_{-\infty}^{+\infty}e^{-\frac{s^2}{2}}\sin 2sds+u_2\int_{-\infty}^{+\infty}e^{-\frac{s^2}{2}}\sin sds=0. \tag{6.47}$$

Using the relations (2.18), (2.19) we get from (6.47)

$$u_1(y,\varepsilon)=-\frac{\varepsilon e^{1/2}}{2}(1+e^{-2})\cos y,\quad u_2(y,\varepsilon)=0.$$

Substituting these results into the right hand side of (4.6) we get the following representation of the integral manifold $z=h(t,y,\varepsilon)$ given by

$$h(t,y,\varepsilon)=\begin{cases}\displaystyle\int_{-\infty}^{t}e^{\frac{t^2-s^2}{2}}W(t-s)\Big(Z(s,y,\varepsilon)+u(y,\varepsilon)\Big)ds & \text{for}\quad t<0,\\ \displaystyle-\int_{t}^{+\infty}e^{\frac{t^2-s^2}{2}}W(t-s)\Big(Z(s,y,\varepsilon)+u(y,\varepsilon)\Big)ds & \text{for}\quad t\geq 0.\end{cases}$$

Acknowledgements

This paper was initiated when the second and the third authors were visitors at both the Boole Centre for Research in Informatics and Department of Applied Mathematics, University College, Cork. The third author was partially supported by the the grant RFFI No 04-01-965-10 and the Program No. 19 of the Presidium of the Russian Academy of Sciences. The support is gratefully acknowledged.

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