Asymptotic Series and the Method of Vanishing Viscosity

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Introduction. We consider the following second order elliptic quasilinear partial differential equation (PDE)

$$\begin{cases} -\varepsilon \Delta u^\varepsilon + H(x,Du^\varepsilon) + \lambda u^\varepsilon = 0 & \text{for } x \in \Omega\,, \\ \\ u^\varepsilon(x) = 0 & \text{for } x \in \partial \Omega\,, \end{cases}$$

where $\varepsilon > 0$ is a small parameter, Ω is a bounded open subset of \mathbf{R}^N with smooth boundary $\partial \Omega$, $\lambda \geq 0$, H is a smooth function of its arguments, and Du denotes the gradient of u. We are interested in the case where ε is small and want to express u^{ε} in terms of the solution u^0 of the first order PDE

$$\begin{cases} H(x,Du^0) + \lambda u^0 = 0 & \text{for } x \in \Omega, \\ u^0(x) = 0 & \text{for } x \in \partial\Omega. \end{cases}$$

We continue by stating the assumptions we make. In what follows we denote by H_x , H_p the gradients of H(x,p) in the variables x, p, by H_{pp} the matrix of second order partial derivatives $H_{p_ip_j}$, $i,j=1,\ldots,N$, and by H^+ the positive part of H. We assume:

- (A_1) Ω is open and bounded with C^{∞} boundary $\partial\Omega$.
- (A_2) $\lambda \geq 0$.
- (A₃) H(x,p) is C^{∞} and $H_{pp} > 0$.
- $(A_4) \ H(x,0) \le -\alpha < 0.$
- (A_5) $\frac{H(x,p)}{|p|} \to \infty$ as $|p| \to \infty$ uniformly in x.
- (A₆) $|H_x| \le K[(p \cdot H_p H) + |p| + 1 + H^+]$, where K is a nonnegative constant.