# SINGULAR PERTURBATIONS IN A NON-LINEAR VISCOELASTICITY

James H. Liu\*

#### Abstract

A non-linear equation in viscoelasticity of the form

$$\rho u_{tt}^{\rho}(t,x) = \phi(u_{x}^{\rho}(t,x))_{x} + \int_{-\infty}^{t} F(t-s)\phi(u_{x}^{\rho}(s,x))_{x}ds + \rho g(t,x) + f(x), \ t \ge 0, \ x \in [0,1], \ (0.1)$$

$$u^{\rho}(t,0) = u^{\rho}(t,1) = 0, \ t \ge 0,$$
 (0.2)

$$u^{\rho}(s,x) = v^{\rho}(s,x), \ s \le 0, \ x \in [0,1],$$
 (0.3)

(where  $\phi$  is non-linear) is studied when the density  $\rho$  of the material goes to zero. It will be shown that when  $\rho \downarrow 0$ , solutions  $u^{\rho}$  of the dynamical system (0.1)-(0.3) approach the unique solution w (which is independent of t) of the steady state obtained from (0.1)-(0.3) with  $\rho = 0$ . Moreover, the rate of convergence in  $\rho$  is obtained to be  $\|u^{\rho} - w\|_{L^2} \leq K\sqrt{\rho}$  and  $\|u^{\rho}_x - w_x\|_{L^2} \leq K\sqrt{\rho}$  for some constant K independent of  $\rho$ .

### 1 INTRODUCTION.

Let us begin with the following quasi-static approximation studied in MacCamy [11],

$$u_{tt}(t) = -A(0)g(u(t)) - \int_0^t A'(t-s)g(u(s))ds + F(t), \tag{1.1}$$

and

$$0 = -A(0)g(w(t)) - \int_0^t A'(t-s)g(w(s))ds + F(t).$$
(1.2)

Here A(t) is a bounded and linear operator and g is a non-linear and unbounded operator in a Hilbert space. It is shown in [11] that if F(t) approaches a constant vector  $F(\infty)$  as

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<sup>\*</sup> Department of Mathematics, James Madison University, Harrisonburg, VA 22807. Liu@math.jmu.edu AMS Subject Classification: 45K, 35B.

 $t\to\infty$ , then, under appropriate conditions, one has

$$g(u(t)) \to A(\infty)^{-1} F(\infty)$$
 weakly in  $H$ , as  $t \to \infty$ , (1.3)

$$g(w(t)) \rightarrow A(\infty)^{-1} F(\infty)$$
 in  $H$ , as  $t \rightarrow \infty$ , (1.4)

where u and w are solutions of (1.1) and (1.2) respectively. This result motivates the procedure of using the quasi-static approximation in viscoelasticity, which drops the "acceleration" term  $u_{tt}$  when t is large. That is, use w to approximate u.

Now, let us look at the following non-linear equation in viscoelasticity,

$$\rho u_{tt}^{\rho}(t,x) = \phi(u_{x}^{\rho}(t,x))_{x} + \int_{-\infty}^{t} F(t-s)\phi(u_{x}^{\rho}(s,x))_{x}ds + \rho g(t,x) + f(x), \quad t \ge 0, \ x \in [0,1],$$

$$u^{\rho}(t,0) = u^{\rho}(t,1) = 0, \ t \ge 0; \quad u^{\rho}(s,x) = v^{\rho}(s,x), \quad s \le 0, \ x \in [0,1],$$

$$(1.5)$$

which can be found in e.g., Dafermos and Nohel [4] and MacCamy [13]. Here u is the displacement,  $\rho g$  is the body force, f is the external force, and  $\rho$  is the density of the material. Same as in MacCamy [13], we assume that  $\phi$  on  $\Re$  is non-linear,  $\phi(0) = 0$ , and there is a constant  $c_0 > 0$  such that  $\phi' \geq c_0$  on  $\Re$ .

For Eq.(1.5)-(1.6), we propose the singular perturbation problem in the following sense: show that when  $\rho \downarrow 0$ , the solutions of (1.5)-(1.6) approach the solutions of the equation obtained from (1.5)-(1.6) with  $\rho = 0$  exists uniquely and is independent of t, i.e., in static-state. Thus, this singular perturbation can also be regarded as a quasi-static approximation.

When  $\phi$  is linear, (1.5)-(1.6) is studied in Grimmer and Liu [6], where linearity is used to subtract the solution w of (1.5)-(1.6) with  $\rho = 0$  from the solutions  $u^{\rho}$  of (1.5)-(1.6). Then an equation for  $Q^{\rho} \equiv u^{\rho} - w$  is formulated and the method of energy estimate is employed to show that  $(u^{\rho} - w =) Q^{\rho} \to 0$  as  $\rho \to 0$ .

When  $\phi$  is non-linear but f=0, it is shown in [6] that the solution w of (1.5)-(1.6) with  $\rho=0$  is w=0. Thus the equation for  $Q^{\rho}\equiv u^{\rho}-w=u^{\rho}$  is the same as Eq.(1.5)-(1.6) (with f=0). Therefore, it is indicated in [6] that the energy estimate method can be modified to show that  $(u^{\rho}-w=u^{\rho}=) Q^{\rho} \to 0$  as  $\rho \to 0$ .

Now, in this paper, we look at the case where  $\phi$  is non-linear and  $f \neq 0$ . It will be seen that this case is complicated than the previous cases. For example, the equation for

 $Q^{\rho} \equiv u^{\rho} - w$  also involves w. However, after some trials and errors, we found an appropriate energy function for  $Q^{\rho}$  so that the method of the energy estimate used in [6] can also be extended here to show that  $(u^{\rho} - w =) Q^{\rho} \to 0$  as  $\rho \to 0$ . Moreover, the rate of convergence in  $\rho$  is obtained to be  $||u^{\rho} - w||_{L^2} \leq K\sqrt{\rho}$  and  $||u^{\rho}_x - w_x||_{L^2} \leq K\sqrt{\rho}$  for some constant K independent of  $\rho$ , as a by-product of our energy estimate in this paper. (The rate of convergence was not discovered in [6].)

Related studies of singular perturbations can be found in, for example, Chow and Lu [1], Fattorini [5], Hale and Raugel [8], Grimmer and Liu [6], and Liu [9, 10].

### 2 SINGULAR PERTURBATIONS.

Note that the existence and uniqueness of solutions of Eq.(1.5)-(1.6) (with  $\rho > 0$ ) were obtained in [4, 7, 12, 13], and we are only interested in singular perturbations in this paper, so we will assume that Eq.(1.5)-(1.6) (with  $\rho > 0$ ) has a unique solution  $u^{\rho}$  for every  $\rho > 0$ . Also note that we first assume that the "history"  $v^{\rho}$  satisfies Eq.(1.5) on  $\Re^-$ . Then we will see that if  $v^{\rho}$  is only specified on  $\Re^-$  (may not satisfy Eq.(1.5)), then with essentially the same proof, we can obtain the similar results.

Now we can state and prove our main results with the following hypothesis:

(H). 
$$1 + \hat{F}(\lambda) \neq 0$$
 for  $Re\lambda \geq 0$ .  $F$  and  $F' \in L^1(\Re^+)$ .  $F = 0$  on  $\Re^-$ .  $f \in C[0, 1]$ .  $\|v_t^{\rho}(s, \cdot)\|_{L^2}$  and  $\|g(-s)\|_{L^2}$  are bounded for  $s \leq 0$ .

Here  $\hat{F}$  is the Laplace transform of F, and  $L^2 = L^2[0, T]$ .

**Theorem 2.1.** Assume that the hypothesis (H) is satisfied. Then there is a unique w, which is independent of t, such that

$$0 = \phi(w_x(x))_x + \int_{-\infty}^t F(t-s)\phi(w_x(x))_x ds + f(x), \ t \in \Re, \ x \in [0,1],$$
 (2.1)

$$w(0) = w(1) = 0. (2.2)$$

(This equation is obtained from (1.5)-(1.6) with  $\rho = 0$ .)

**Proof.** Similar to [6], we let R be the function such that R(s) = 0,  $s \le 0$  and

$$R(t) = -F(t) - \int_0^t R(t-s)F(s)ds, \quad t \ge 0,$$
(2.3)

whose existence is studied in, e.g., [2, 3, 7]. Note that (2.3) can be written as

$$(\delta + R) * (\delta + F) = \delta, \tag{2.4}$$

where

$$R * F(t) = \int_{-\infty}^{t} R(t - s)F(s)ds \text{ and } \delta * H = H.$$
 (2.5)

Now, write (1.5) with  $\rho = 0$  as

$$-f(x) = (\delta + F) * \phi(u_x(t, x))_x.$$
 (2.6)

This implies

$$\phi(u_x(t,x))_x = -(\delta + R) * f(x) = -\left[1 + \int_0^\infty R(s)ds\right] f(x)$$

$$= -\left[1 + \int_0^\infty F(s)ds\right]^{-1} f(x) \stackrel{\text{def}}{=} f_0(x). \tag{2.7}$$

Thus we have

$$\phi(u_x(t,x)) = \int_0^x f_0(r)dr + C,$$
(2.8)

$$u_x(t,x) = \phi^{-1} \Big( \int_0^x f_0(r) dr + C \Big).$$
 (2.9)

Therefore, the solution takes the following form

$$w(x) \stackrel{\text{def}}{=} u(t, x) = \int_0^x \phi^{-1} \left( \int_0^s f_0(r) dr + C \right) ds + C_1.$$
 (2.10)

Taking into account of the boundary condition (1.6), we see that  $C_1 = 0$  and that we only need to verify that there is a unique constant C such that

$$\int_0^1 \phi^{-1} \left( \int_0^s f_0(r) dr + C \right) ds = 0.$$
 (2.11)

For this purpose, we first note that since  $\phi' \geq c_0 > 0$  on  $\Re$ , one has  $\phi^{-1}(-\infty) = -\infty$  and  $\phi^{-1}(\infty) = \infty$ . Thus there exists at least one C such that (2.11) is true.

Next, taking a derivative in C of the function

$$G(C) \equiv \int_0^1 \phi^{-1} \Big( \int_0^s f_0(r) dr + C \Big) ds, \tag{2.12}$$

one gets

$$\frac{1}{c_0} \ge G'(C) = \int_0^1 \frac{1}{\phi'(\phi^{-1}(\int_0^s f_0(r)dr + C))} ds > 0.$$
 (2.13)

Therefore G(C) is strictly increasing in C. Hence, there exists a unique C such that (2.11) is true.  $\square$ 

**Theorem 2.2.** Assume that the hypothesis (H) is satisfied and that Eq.(1.5)-(1.6) has a unique solution  $u^{\rho}$  (on  $\Re$ ) for  $\rho > 0$  (i.e.,  $v^{\rho}$  satisfies Eq.(1.5)-(1.6) on  $\Re^{-}$ ). Let w be the unique solution of (1.5)-(1.6) with  $\rho = 0$  (from Theorem 2.1). For T > 0 fixed and  $t \in [0,T], x \in [0,1]$ , define  $Q^{\rho}(t,x) \equiv u^{\rho}(t,x) - w(x)$  and

$$E(t;\rho) \equiv \int_0^1 \left[ Q_t^{\rho}(t,x) \right]^2 dx + \frac{2}{\rho} \int_0^1 \int_0^{Q_x^{\rho}(t,x)} \left[ \phi(r + w_x(x)) - \phi(w_x(x)) \right] dr dx. \tag{2.14}$$

If there exists a constant  $K_0$  independent of  $\rho$  such that  $E(0,\rho) \leq K_0$ ,  $\rho > 0$ , then as  $\rho \to 0$ , we have  $u^{\rho}(t,\cdot) \to w(\cdot)$  and  $u^{\rho}_x(t,\cdot) \to w_x(\cdot)$  in  $C([0,T],L^2[0,T])$ . Moreover, there exists a constant K independent of  $\rho$  such that

$$||u^{\rho}(t,\cdot) - w(\cdot)||_{L^{2}} \le K\sqrt{\rho}, \quad ||u^{\rho}(t,\cdot) - w_{x}(\cdot)||_{L^{2}} \le K\sqrt{\rho}, \quad t \in [0,T], \ \rho > 0.$$
 (2.15)

**Remark 2.1.**  $E(0,\rho)$  is bounded when, for example,  $v_t^{\rho}(0,x)$  is bounded and  $Q_x^{\rho}(0,x) = 0$  (i.e.,  $v_x^{\rho}(0,x) = w_x(x)$ ), independently of  $\rho$ .

Proof of Theorem 2.2. We first verify that

$$\int_{0}^{t} [\phi(r+s) - \phi(s)] dr \ge \frac{c_0}{2} t^2, \quad t, s \in \Re.$$
 (2.16)

For this purpose let us use the Mean Value Theorem and get

$$\int_{0}^{t} [\phi(r+s) - \phi(s)] dr = \int_{0}^{t} \phi'(\xi) r dr.$$
 (2.17)

If t > 0, then  $r \ge 0$  and

$$\int_0^t \phi'(\xi) r dr \ge c_0 \int_0^t r dr = \frac{c_0}{2} t^2. \tag{2.18}$$

If t < 0, then  $r \le 0$  and

$$\int_{0}^{t} \phi'(\xi) r dr = \int_{t}^{0} \phi'(\xi) (-r) dr$$

$$\geq c_{0} \int_{t}^{0} (-r) dr = \frac{c_{0}}{2} t^{2}.$$
(2.19)

Next, we show that for the  $E(t; \rho)$  defined by (2.14) with  $E(0; \rho) \leq K_0$ , there exists a constant  $K_1$  independent of  $\rho$  such that  $E(t; \rho) \leq K_1$ ,  $\rho > 0$ ,  $t \in [0, T]$ .

For this end we first note that from (2.16), one has

$$\int_{0}^{1} \int_{0}^{Q_{x}^{\rho}(t,x)} \left[\phi(r+w_{x}(x)) - \phi(w_{x}(x))\right] dr dx \ge \frac{c_{0}}{2} \int_{0}^{1} \left[Q_{x}^{\rho}(t,x)\right]^{2} dx \ge 0.$$
 (2.20)

Then, observe that since we assumed that  $u^{\rho}$  satisfies Eq.(1.5) on  $\Re$ , the equation for  $Q^{\rho}(t,x) \equiv u^{\rho}(t,x) - w(x)$  is

$$\rho Q_{tt}^{\rho}(t,x) = \left[\phi(Q_{x}^{\rho}(t,x) + w_{x}(x)) - \phi(w_{x}(x))\right]_{x} 
+ \int_{-\infty}^{t} F(t-s) \left[\phi(Q_{x}^{\rho}(s,x) + w_{x}(x)) - \phi(w_{x}(x))\right]_{x} ds + \rho g(t,x) \quad (2.21)$$

for  $t \in \Re$ . Using (2.5), this can be written as

$$\rho(Q_{tt}^{\rho}(t,x) - g(t,x)) = (\delta + F) * \left[\phi(Q_{x}^{\rho}(t,x) + w_{x}(x)) - \phi(w_{x}(x))\right]_{x}, \quad t \in \Re.$$
 (2.22)

Now, note that from [6, 14] one has  $R(\infty) = 0$ . Hence,

$$\left[\phi(Q_{x}^{\rho}(t,x)+w_{x}(x))-\phi(w_{x}(x))\right]_{x} = \rho(\delta+R)*\left(Q_{tt}^{\rho}(t,x)-g(t,x)\right) 
= \rho\left(Q_{tt}^{\rho}(t,x)-g(t,x)+\int_{-\infty}^{t}R(t-s)\left[Q_{tt}^{\rho}(s,x)-g(s,x)\right]ds\right) 
= \rho\left(Q_{tt}^{\rho}(t,x)-g(t,x)+R(0)Q_{t}^{\rho}(t,x)+\int_{-\infty}^{t}R'(t-s)Q_{t}^{\rho}(s,x)ds 
-\int_{-\infty}^{t}R(t-s)g(s,x)ds\right).$$
(2.23)

Next, take a derivative of  $E(t; \rho)$  in t and use the boundary condition (1.6) to get

$$\begin{split} \frac{d}{dt}E(t;\rho) &= 2\int_0^1 Q_t^{\rho}(t,x)Q_{tt}^{\rho}(t,x)dx + \frac{2}{\rho}\int_0^1 \left[\phi(Q_x^{\rho}(t,x)+w_x(x))-\phi(w_x(x))\right]Q_{xt}^{\rho}(t,x)dx \\ &= 2\int_0^1 Q_t^{\rho}(t,x)Q_{tt}^{\rho}(t,x)dx - \frac{2}{\rho}\int_0^1 \left[\phi(Q_x^{\rho}(t,x)+w_x(x))-\phi(w_x(x))\right]_x Q_t^{\rho}(t,x)dx. \end{split}$$

Then, replace (2.23) into it to obtain

$$\frac{d}{dt}E(t;\rho) = 2\int_0^1 Q_t^{\rho}(t,x)Q_{tt}^{\rho}(t,x)dx - 2\int_0^1 \left(Q_{tt}^{\rho}(t,x) - g(t,x)\right)^{-1} dt$$

$$\begin{split} &+R(0)Q_{t}^{\rho}(t,x)+\int_{-\infty}^{t}R'(t-s)Q_{t}^{\rho}(s,x)ds-\int_{-\infty}^{t}R(t-s)g(s,x)ds\Big)Q_{t}^{\rho}(t,x)dx\\ &=&\ 2\int_{0}^{1}\Big(g(t,x)-R(0)Q_{t}^{\rho}(t,x)-\int_{-\infty}^{t}R'(t-s)Q_{t}^{\rho}(s,x)ds\\ &+\int_{-\infty}^{t}R(t-s)g(s,x)ds\Big)Q_{t}^{\rho}(t,x)dx\\ &\leq&\ \|g(t,\cdot)\|_{L^{2}}^{2}+\Big(2+2|R(0)|\Big)\|Q_{t}^{\rho}(t,\cdot)\|_{L^{2}}^{2}\\ &+\int_{-\infty}^{t}|R'(t-s)|\Big[\|Q_{t}^{\rho}(s,\cdot)\|_{L^{2}}^{2}+\|Q_{t}^{\rho}(t,\cdot)\|_{L^{2}}^{2}\Big]ds\\ &+\int_{0}^{1}\Big[\int_{-\infty}^{t}|R(t-s)g(s,x)|ds\Big]^{2}dx\\ &\leq&\ \Big(2+2|R(0)|+\int_{0}^{\infty}|R'(s)|ds\Big)\|Q_{t}^{\rho}(t,\cdot)\|_{L^{2}}^{2}\\ &+\int_{0}^{t}|R'(t-s)|\|Q_{t}^{\rho}(s,\cdot)\|_{L^{2}}^{2}ds\\ &+\|g(t,\cdot)\|_{L^{2}}^{2}+\int_{-\infty}^{0}|R'(t-s)|\|Q_{t}^{\rho}(s,\cdot)\|_{L^{2}}^{2}ds+\int_{0}^{1}\Big[\int_{-\infty}^{t}|R(t-s)g(s,x)|ds\Big]^{2}dx. \end{split}$$

Now, note that  $||Q_t^{\rho}(t,\cdot)||_{L^2}^2 \leq E(t;\rho)$  by (2.20). Then from above one gets

$$\frac{d}{dt}E(t;\rho) \leq \left(2+2|R(0)|+\int_{0}^{\infty}|R'(s)|ds\right)E(t;\rho) 
+\int_{0}^{t}|R'(t-s)|E(s;\rho)ds 
+\|g(t,\cdot)\|_{L^{2}}^{2}+\int_{-\infty}^{0}|R'(t-s)|\|Q_{t}^{\rho}(s,\cdot)\|_{L^{2}}^{2}ds+\int_{0}^{1}\left[\int_{-\infty}^{t}|R(t-s)g(s,x)|ds\right]^{2}dx 
\leq HE(t;\rho)+\int_{0}^{t}|R'(t-s)|E(s;\rho)ds+P,$$
(2.24)

where H and P are constants defined in a obvious way.

Similar to [6], we can use the standard arguments in differential inequality to obtain a constant  $K_1$  independent of  $\rho$  such that  $E(t;\rho) \leq K_1, \ t \in [0,T], \ \rho > 0$ . Therefore, (2.20) implies

$$\frac{c_0}{\rho} \int_0^1 \left[ Q_x^{\rho}(t, x) \right]^2 dx \le E(t; \rho) \le K_1, \quad t \in [0, T], \ \rho > 0. \tag{2.25}$$

Now, note that the boundary condition in (1.6) implies

$$||Q^{\rho}(t,\cdot)||_{L^{2}} \le ||Q_{x}^{\rho}(t,\cdot)||_{L^{2}}.$$
(2.26)

Thus we can let  $K \equiv \sqrt{K_1/c_0}$  and obtain

$$||Q^{\rho}(t,\cdot)||_{L^{2}} \le ||Q_{x}^{\rho}(t,\cdot)||_{L^{2}} \le K\sqrt{\rho}, \quad t \in [0,T], \ \rho > 0.$$
 (2.27)

This proves the Theorem.  $\Box$ 

**Remark 2.2.** Here, the proof of  $Q^{\rho}(t,x) \to 0$  as  $\rho \to 0$  is different from [6], and is short and direct, and can also provide the rate of convergence in  $\rho$ .

In the following, we will verify that if  $v^{\rho}$  is only specified on  $\Re^-$  and may not satisfy Eq.(1.5), then we can still get the similar results. Because now, (2.21) becomes

$$\rho Q_{tt}^{\rho}(t,x) = \left[ \phi(Q_{x}^{\rho}(t,x) + w_{x}(x)) - \phi(w_{x}(x)) \right]_{x} 
+ \int_{0}^{t} F(t-s) \left[ \phi(Q_{x}^{\rho}(s,x) + w_{x}(x)) - \phi(w_{x}(x)) \right]_{x} ds 
+ \int_{-\infty}^{0} F(t-s) \left[ \phi(Q_{x}^{\rho}(s,x) + w_{x}(x)) - \phi(w_{x}(x)) \right]_{x} ds 
+ \rho g(t,x), \quad t \ge 0.$$
(2.28)

And hence, (2.22) becomes

$$\rho\Big(Q_{tt}^{\rho}(t,x) - g(t,x)\Big) = (\delta + F)\hat{*}\Big[\phi(Q_{x}^{\rho}(t,x) + w_{x}(x)) - \phi(w_{x}(x))\Big]_{x} + \int_{-\infty}^{0} F(t-s)\Big[\phi(Q_{x}^{\rho}(s,x) + w_{x}(x)) - \phi(w_{x}(x))\Big]_{x} ds \quad (2.29)$$

where the integration in  $\hat{*}$  is from 0 to t. Therefore (2.23) becomes

$$\left[\phi(Q_{x}^{\rho}(t,x)+w_{x}(x))-\phi(w_{x}(x))\right]_{x} = (\delta+R)\hat{*}\left\{\rho\left(Q_{tt}^{\rho}(t,x)-g(t,x)\right) - \int_{-\infty}^{0} F(t-s)\left[\phi(Q_{x}^{\rho}(s,x)+w_{x}(x))-\phi(w_{x}(x))\right]_{x}ds\right\} \\
= \rho\left(Q_{tt}^{\rho}(t,x)-g(t,x)+\int_{0}^{t} R(t-s)\left[Q_{tt}^{\rho}(s,x)-g(s,x)\right]ds\right) \\
-(\delta+R)\hat{*}\int_{-\infty}^{0} F(t-s)\left[\phi(Q_{x}^{\rho}(s,x)+w_{x}(x))-\phi(w_{x}(x))\right]_{x}ds \\
= \rho\left(Q_{tt}^{\rho}(t,x)-g(t,x)+R(0)Q_{t}^{\rho}(t,x)-R(t)Q_{t}^{\rho}(0,x)\right) \\
+\int_{0}^{t} R'(t-s)Q_{t}^{\rho}(s,x)ds - \int_{0}^{t} R(t-s)g(s,x)ds\right) \\
-(\delta+R)\hat{*}\int_{-\infty}^{0} F(t-s)\left[\phi(Q_{x}^{\rho}(s,x)+w_{x}(x))-\phi(w_{x}(x))\right]_{x}ds. \tag{2.30}$$

Thus, (2.24) will be changed to

Now, it is clear that we have the following result, which is similar to Theorem 2.2:

**Theorem 2.3.** Assume that the hypothesis (H) is satisfied and that Eq.(1.5)-(1.6) has a unique solution  $u^{\rho}$  (on  $\Re^+$ ) for  $\rho > 0$  (i.e.,  $v^{\rho}$  is only specified on  $\Re^-$  and may not satisfy Eq.(1.5)-(1.6) on  $\Re^-$ ). Let w be the unique solution of (1.5)-(1.6) with  $\rho = 0$  (from Theorem 2.1). Assume further that for some constant C independent of  $\rho$ ,

$$\frac{1}{\rho} | \left[ \phi(v_x^{\rho}(s, x)) - \phi(w_x(x)) \right]_x | \le C, \quad s \le 0, \ x \in [0, 1], \ \rho > 0.$$
 (2.32)

If there exists a constant  $K_0$  independent of  $\rho$  such that  $E(0,\rho) \leq K_0$ ,  $\rho > 0$ , then as  $\rho \to 0$ , we have  $u^{\rho}(t,\cdot) \to w(\cdot)$  and  $u^{\rho}_x(t,\cdot) \to w_x(\cdot)$  in  $C([0,T],L^2[0,T])$ . Moreover, there exists a constant K independent of  $\rho$  such that

$$||u^{\rho}(t,\cdot) - w(\cdot)||_{L^{2}} \le K\sqrt{\rho}, \quad ||u_{x}^{\rho}(t,\cdot) - w_{x}(\cdot)||_{L^{2}} \le K\sqrt{\rho}, \quad t \in [0,T], \ \rho > 0.$$
 (2.33)

**Remark 2.3.** (2.32) is satisfied if, for example,  $v_x^{\rho}(s, x) = w_x(x), \ s \leq 0, \ x \in [0, 1], \ \rho > 0.$ 

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