

DOI:10.13718/j.cnki.xsxb.2022.10.003

随机波动格点方程的后向紧随机吸引子^①

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摘要: 在对外力后向缓增的假设条件下, 证明了非自治随机波动格点方程在 $E = \ell_\lambda^2 \times \ell^2$ 空间上存在后向紧一致吸收集, 并且由方程生成的随机动力系统在接受集上是后向渐近紧的. 最后利用吸引子的存在性定理, 证明了非自治随机波动格点方程在 $E = \ell_\lambda^2 \times \ell^2$ 空间上存在后向紧随机吸引子.

关键词: 后向紧随机吸引子; 非自治波动格点方程; 随机动力系统

中图分类号: O193

文献标志码: A

文章编号: 1000-5471(2022)10-0019-07

On Backward Compact Random Attractors for Non-Autonomous Stochastic Wave Lattice Equation

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Abstract: Under the backward tempered assumption of the external force, it is proved that the non-autonomous random wave lattice equation has a backward uniform absorbing set on the space $E = \ell_\lambda^2 \times \ell^2$ and the random dynamic system generated by the equation is backward asymptotically compact on the absorbing set. Finally, by means of the existence theorem of attractor, it is proved that the nonautonomous random wave lattice equation has a backward compact random attractor on the space $E = \ell_\lambda^2 \times \ell^2$.

Key words: backward compact random attractors; non-autonomous wave lattice equation; random dynamical system

文献[1-7]研究了吸引子的存在性以及吸引子的后向紧性并建立了相对完善的理论体系. 文献[8-10]研究了二阶格点方程的吸引子的存在性. 文献[11]以及文献[12]研究了带有非线性噪音的弱吸引子的存在性. 本文将在文献[11]的基础上, 研究带有乘法噪音的非自治随机波动格点方程的后向紧吸引子的存在性.

① 收稿日期: 2021-10-18

基金项目: 国家自然科学基金项目(11571283).

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1 非自治随机动力系统的生成

本文将在 ℓ^2 空间上讨论带有乘法噪音的非自治随机波动格点方程:

$$\begin{cases} \frac{d\dot{u}_i(t)}{dt} + \xi(-\dot{u}_{i+1} + 2\dot{u}_i - \dot{u}_{i-1}) + (-u_{i+1} + 2u_i - u_{i-1}) + \\ h_i(\dot{u}_i) + \lambda u_i + f_i(u_i) = g_i(t) + \alpha u_i \circ \frac{dW(t)}{dt} \\ u_i(\tau) = u_{0,i}, \dot{u}_i(\tau) = u_{1,i}, i \in \mathbb{Z} \end{cases} \quad (1)$$

其中: $\mathbb{Z}$ 代表整数集; λ, α 为大于 0 的常数; $W(\cdot, \omega)$ 是定义在度量动力系统 $(\Omega, \mathcal{F}, P, \{\theta_t\}_{t \in \mathbb{R}})$ 上的双边实值 Wiener 过程, $\Omega = \{\omega \in C(\mathbb{R}, \mathbb{R}) : \omega(0) = 0\}$, $\mathcal{F} = \mathcal{B}(\Omega)$, P 是 $(\Omega, \mathcal{F})$ 上的 Wiener 测度, $\{\theta_t\}_{t \in \mathbb{R}}$ 定义为: $\theta_t \omega(\cdot) = \omega(\cdot + t) - \omega(t)$, $(\omega, t) \in \Omega \times \mathbb{R}$; $\circ$ 表示 Stratonovich 积分意义下的乘法噪声; $\dot{u}_i = \frac{du}{dt}$, $f_i, h_i \in C^1(\mathbb{R}, \mathbb{R})$. 对于 $h = (h_i)_{i \in \mathbb{Z}}$, $f = (f_i)_{i \in \mathbb{Z}}$, $g = (g_i)_{i \in \mathbb{Z}}$, $\alpha_j, \eta_j > 0 (j = 1, 2, 3)$, 有如下假设:

(A1)

$$h_i(0) = 0, \alpha_1 \leq h'_i(s) \leq \alpha_2$$

(A2) $F(s) = \int_0^s f(r) dr$, 且 f_i 满足:

$$f_i(s)s \geq \eta_1 F_i(s) \geq \eta_2 |s|^{2p+2} \quad (2)$$

$$|f_i(s)| \leq \eta_3 (|s|^{2p+1} + |s|) \quad (3)$$

(A3) $g \in L^2_{\text{loc}}(\mathbb{R}, \ell^2)$ 且满足:

$$\sup_{s \leq \tau} \int_{-\infty}^s e^{\gamma(r-s)} \|g(r)\|^2 dr < \infty, \forall \gamma > 0, \tau \in \mathbb{R} \quad (4)$$

$$\lim_{k \rightarrow \infty} \sup_{s \leq \tau} \int_{-\infty}^s e^{\gamma(r-s)} \sum_{|i| \geq k} |g_i(r)| dr = 0, \forall s, \tau \in \mathbb{R} \quad (5)$$

定义 ℓ^2 上的有界算子:

$$(Bu)_i = u_{i+1} - u_i, (B^*u)_i = u_{i-1} - u_i, (Au)_i = -u_{i+1} + 2u_i - u_{i-1}, \forall u \in \ell^2$$

则有

$$(B^*u, v) = (u, Bv), (Au, v) = (Bu, Bv), (Au, u) = (Bu, Bu) = \|Bu\|^2 \leq 4\|u\|^2, \forall u \in \ell^2 \quad (6)$$

对 $\delta = \frac{\alpha_1 \lambda}{4\lambda + \alpha_2^2} \geq 0, 0 \leq \xi < \frac{1}{\delta}$, $\phi = (u, v)^T$, 定义 ℓ^2 上的内积 $(\cdot, \cdot)$, $(\cdot, \cdot)_\lambda$ 和范数 $\|\cdot\|, \|\cdot\|_\lambda$:

$$\begin{aligned} (u, v) &= \sum_{i \in \mathbb{Z}} u_i v_i, \|u\|^2 = (u, u) = \sum_{i \in \mathbb{Z}} |u_i|^2 \\ (u, v)_\lambda &= (1 - \xi\delta)(Bu, Bv) + \lambda(u, v), \|u\|_\lambda^2 = (1 - \xi\delta)\|Bu\|^2 + \lambda\|u\|^2 \end{aligned} \quad (7)$$

$$(\phi_1, \phi_2)_E = (u^{(1)}, u^{(2)})_\lambda + (v^{(1)}, v^{(2)}), \|\phi\|_E^2 = \|u\|_\lambda^2 + \|v\|^2$$

其中 $u = (u_i)_{i \in \mathbb{Z}}, v = (v_i)_{i \in \mathbb{Z}}, E = \ell^2_\lambda \times \ell^2$, 易证 $1 - \xi\delta \geq 0$ 且范数 $\|\cdot\|$ 与 $\|\cdot\|_\lambda$ 等价.

对 $\omega \in \Omega, t \in \mathbb{R}$, 令 $v = \dot{u} + \delta u - \alpha u z(\theta_t \omega)$, $z(\theta_t \omega) = -\int_{-\infty}^0 e^r \theta_t \omega(r) dr$ 是方程 $dz + z dt = d\omega(t)$ 的解, 且由文献[14]可知:

$$\lim_{t \rightarrow \pm\infty} \frac{|z(\theta_t \omega)|}{|t|} = \lim_{t \rightarrow \pm\infty} \frac{1}{t} \int_0^t z(\theta_s \omega) ds = 0, \lim_{t \rightarrow \pm\infty} \frac{1}{t} \int_0^t |z(\theta_s \omega)|^m ds = \frac{\Gamma\left(\frac{1+m}{2}\right)}{\sqrt{\pi}} \quad (8)$$

则方程(1)可转化为一阶随机微分方程

$$\begin{cases} \frac{du}{dt} = v - \delta u + \alpha z(\theta_t \omega) u \\ \frac{dv}{dt} = \delta v - \delta^2 u - \xi A v + \xi \delta A u - A u - \lambda u - h(v - \delta u + \alpha z(\theta_t \omega) u) - f(u) + g - \\ \quad \alpha z(\theta_t \omega) v - \xi \alpha z(\theta_t \omega) A u + \alpha z(\theta_t \omega) u + 2\delta \alpha z(\theta_t \omega) u - \alpha^2 z^2(\theta_t \omega) u \\ u(\tau) = u_0, v(\tau) = v_0 = u_1 + \delta u_0 - \alpha z(\theta_\tau \omega) u_0 \end{cases} \quad (9)$$

由文献[8,9,12]可知, $f(\varphi), h(\varphi)$ 是 $E \rightarrow E$ 的映射, 且对任意 $T > 0$, $\varphi_0 \in E$, 方程(9)存在唯一的连续依赖于初值 φ_0 的解 $\varphi(t) \in L^2(\Omega, C([\tau, +\infty), E))$, 对 $\varphi_0 \in E, t \geq 0, \tau \in \mathbb{R}, \omega \in \Omega$, 定义

$$\Phi(t, \tau, \omega, \varphi_0) = \varphi(t + \tau, \tau, \theta_{-t}\omega, \varphi_0)$$

可以验证 Φ 是一个非自治的随机动力系统, 即满足:

$$\Phi(0, \tau, \omega, \cdot) = id, \Phi(t + s, \tau, \omega, \cdot) = \Phi(t, \tau + s, \theta_s \omega, \cdot) \circ \Phi(s, \tau, \omega, \cdot)$$

在下文中, 设 $\mathfrak{D}$ 是 X 中所有后向缓增集构成的集族. 集合 $\mathcal{D} \in \mathfrak{D}$ 当且仅当

$$\lim_{t \rightarrow +\infty} e^{-\gamma t} \sup_{s \leq \tau} \|\mathcal{D}(s - t, \theta_{-t}\omega)\|_X^2 = 0, \forall \gamma > 0, \tau \in \mathbb{R}, \omega \in \Omega \quad (10)$$

可以证明 $\mathfrak{D}$ 是包含封闭的, 即若 $\mathcal{A} \subset \mathfrak{A}$ 且 $\mathfrak{A} \in \mathfrak{D}$, 有 $\mathcal{A} \in \mathfrak{D}$ 成立.

2 解的估计

引理 1 若假设(A1),(A2),(A3)成立, 则对任意后向缓增集 $\mathcal{D} \in \mathfrak{D}$, 任意的 $\tau \in \mathbb{R}, \omega \in \Omega$, 存在 $T = T(\mathcal{D}, \tau, \omega) \geq 1$, 使得当 $\varphi_{s-t} \in \mathcal{D}(s - t, \theta_{-t}\omega)$ 时, 有

$$\sup_{s \leq \tau} \sup_{t \geq T} \|\varphi(s, s - t, \theta_{-s}\omega, \varphi_{s-t})\|_E^2 \leq 1 + G(\tau, \omega) \quad (11)$$

其中

$$G(\tau, \omega) = \sup_{s \leq \tau} \frac{1}{\alpha_1} \int_{-\infty}^0 e^{\frac{1}{2}\mu r + \int_r^0 \tilde{\gamma}(\theta_{\sigma}\omega) d\sigma} \|g(r + \tau)\|^2 dr$$

证 方程(9)可以等价地写为

$$\dot{\varphi}(r) + C(\varphi) = H(\varphi) + I(\varphi), \varphi(\tau) = (u_0, v_0)^T \quad (12)$$

其中

$$C(\varphi) = \begin{pmatrix} \delta u - v \\ -\delta v + \delta^2 u + \xi A v - \xi \delta A u + A u + \lambda u \end{pmatrix} + \begin{pmatrix} 0 \\ h(v - \delta u + \alpha u z(\theta_r \omega)) \end{pmatrix} \quad (13)$$

$$H(\varphi) = \begin{pmatrix} \alpha u z(\theta_r \omega) \\ -\alpha z(\theta_r \omega) v - \xi \alpha z(\theta_r \omega) A u + \alpha z(\theta_r \omega) u + 2\delta \alpha z(\theta_r \omega) u - \alpha^2 z^2(\theta_r \omega) u \end{pmatrix} \quad (14)$$

$$I(\varphi) = \begin{pmatrix} 0 \\ -f(u) + g \end{pmatrix} \quad (15)$$

对任意固定的 $\tau \in \mathbb{R}, \omega \in \Omega, \varphi_{s-t} \in \mathcal{D}(s - t, \theta_{-t}\omega)$, 令 $v = \frac{\alpha_1 \lambda}{\sqrt{4\lambda + \alpha_2^2}(\alpha_2 + \sqrt{4\lambda + \alpha_2^2})}$, $\hat{\lambda} =$

$\max\left\{1, \frac{1}{\lambda}\right\}$, $\mu = \min\{2v, \delta\eta_1, \gamma\}$, 方程(12)与 $\varphi(r) = \varphi(r, s - t, \theta_{-s}\omega, \varphi_{s-t})$ (其中 $s \leq \tau$) 做内积 $(\cdot, \cdot)_E$ 得到

$$\frac{d}{dr} \|\varphi(r)\|_E^2 + (C(\varphi), \varphi)_E = (H(\varphi), \varphi)_E + (I(\varphi), \varphi)_E \quad (16)$$

由文献[9]的方法, 令 $\alpha < \frac{\sqrt{\pi}\mu}{2(3+2\delta+4\xi+2\alpha_2+2\eta_3)\left(2\frac{\eta_1\eta_3}{\eta_2}+\lambda\right)(2+\sqrt{\pi})} < 1$ 利用 Hölder 不等式及

Young 不等式, 可证

$$(C(\boldsymbol{\varphi}), \boldsymbol{\varphi})_E \geq \nu \|\boldsymbol{\varphi}\|_E^2 + \frac{\alpha_1}{2} \|v\|^2 - \alpha_2 \alpha |z(\theta_{r-s}\omega)| (u, v) \quad (17)$$

$$(H(\boldsymbol{\varphi}), \boldsymbol{\varphi})_E \leq \frac{1}{2} \lambda \alpha (3+2\delta+4\xi) (|z(\theta_{r-s}\omega)| + |z(\theta_{r-s}\omega)|^2) \|\boldsymbol{\varphi}\|_E^2 \quad (18)$$

$$\begin{aligned} (I(\boldsymbol{\varphi}), \boldsymbol{\varphi})_E &\leq -\frac{d}{dt} \sum_i F_i(u_i) - \delta \eta_1 \sum_i F_i(u_i) + \frac{\alpha \eta_1 \eta_3}{\eta_2} |z(\theta_{r-s}\omega)| \sum_i F_i(u_i) + \\ &\quad \alpha \eta_3 |z(\theta_{r-s}\omega)| \|\boldsymbol{\varphi}\|_E^2 + \frac{\alpha_1}{2} \|v\|^2 + \frac{1}{2\alpha_1} \|g\|^2 \end{aligned} \quad (19)$$

又令

$$y(\theta_{r-s}\omega) = \lambda \alpha (3+2\delta+4\xi+2\alpha_2+2\eta_3) (|z(\theta_{r-s}\omega)| + |z(\theta_{r-s}\omega)|^2) + \frac{2\alpha \eta_1 \eta_3}{\eta_2} |z(\theta_{r-s}\omega)|$$

将(17)–(19)式代入(16)式可得

$$\frac{d}{dr} (\|\boldsymbol{\varphi}(r)\|_E^2 + 2 \sum_i F_i(u_i)) \leq (-\mu + y(\theta_{r-s}\omega)) (\|\boldsymbol{\varphi}\|_E^2 + 2 \sum_i F_i(u_i)) + \frac{1}{\alpha_1} \|g\|^2 \quad (20)$$

对(20)式利用 Gronwall 不等式, 计算可得

$$\begin{aligned} \|\boldsymbol{\varphi}(s)\|_E^2 + 2 \sum_i F_i(u_i) &+ \frac{\mu}{2} \int_{s-t}^s e^{\int_s^r \frac{1}{2} \mu - y(\theta_{\sigma-s}\omega) d\sigma} \|\boldsymbol{\varphi}(r)\|_E^2 dr \leq \\ e^{-\int_{s-t}^s \frac{1}{2} \mu - y(\theta_{r-s}\omega) dr} (\|\boldsymbol{\varphi}_{s-t}\|_E^2 + 2 \sum_i F_i(u_{i,s-t})) &+ \frac{1}{\alpha_1} \int_{s-t}^s e^{\frac{1}{2} \mu(r-s) + \int_r^s y(\theta_{\sigma-s}\omega) d\sigma} \|g(r)\|^2 dr \leq \\ e^{-\frac{1}{2} \mu t + \int_{-t}^0 y(\theta_r \omega) dr} (\|\boldsymbol{\varphi}_{s-t}\|_E^2 + 2 \sum_i F_i(u_{i,s-t})) &+ \frac{1}{\alpha_1} \int_{-\infty}^0 e^{\frac{1}{2} \mu r + \int_r^0 y(\theta_{\sigma} \omega) d\sigma} \|g(r+s)\|^2 dr \end{aligned} \quad (21)$$

由(2), (3)式易证 $f(0)=0$, $\|f(u)\| \leq \max_{s \in [-\|u\|, \|u\|]} |f'(s)| \|u\|$, 则有

$$\sum_i F_i(u_{i,s-t}) \leq \frac{1}{\eta} \sum_i f_i(u_{i,s-t}) u_{i,s-t} \leq \frac{1}{\eta} \max_{s \in [-\|u_{s-t}\|, \|u_{s-t}\|]} |f'(s)| \|u_{s-t}\|^2 < \infty \quad (22)$$

$$e^{-\frac{1}{2} \mu t + \int_{-t}^0 y(\theta_r \omega) dr} 2 \sum_i F_i(u_{i,s-t}) \rightarrow 0 \quad (23)$$

对(21)式关于 $s \in (-\infty, \tau]$ 取上确界, 结合(10)式可知, 存在 $T(\mathcal{D}, s, \omega) \geq 1$ 使得当 $t \geq T$ 时, 有

$$\sup_{s \leq \tau} e^{-\frac{1}{2} \mu t + \int_{-t}^0 y(\theta_r \omega) dr} \|\boldsymbol{\varphi}_{s-t}\|_E^2 \leq e^{-\frac{1}{4} \mu t} \sup_{s \leq \tau} \|\mathcal{D}(s-t, \theta_{-t}\omega)\|^2 \leq 1 \quad (24)$$

因此(11)式得证, 即

$$\sup_{s \leq \tau} \|\boldsymbol{\varphi}(s)\|_E^2 \leq 1 + G(\tau, \omega) \quad (25)$$

推论 1 若假设(A1), (A2), (A3)成立, 由引理 1, 方程(9)生成的非自治随机动力系统满足文献[3], [13]中拉回后向一致吸收集存在的条件, 即协循环 $\{\Phi(t)\}_{t \geq 0}$ 存在 $\mathcal{D}$ -拉回后向一致吸收集 $\mathcal{K} \in \mathcal{D}$, 其中

$$\mathcal{K}(\tau, \omega) := \{\boldsymbol{\varphi} \in E : \|\boldsymbol{\varphi}\|_E^2 \leq 1 + G(\tau, \omega)\} = \overline{\bigcup_{s \leq \tau} \mathcal{K}_0(s, \omega)}, \quad \forall \tau \in \mathbb{R}, \omega \in \Omega \quad (26)$$

引理 2 若假设(A1), (A2), (A3)成立, 则对 $\forall \varepsilon > 0$, $(\tau, \omega, \mathcal{D}) \in (\mathbb{R} \times \Omega \times \mathcal{D})$, $\boldsymbol{\varphi}_{s-t} \in \mathcal{D}(s-t, \theta_{-t}\omega)$, 存在 $T(\varepsilon, \tau, \omega, \mathcal{D}) > 0$, $k(\varepsilon, \tau, \omega, \mathcal{D}) \geq 1$, 使得

$$\sup_{s \leq \tau} \sum_{|i| > k} \|\boldsymbol{\varphi}_i(s, s-t, \theta_{-s}\omega, \boldsymbol{\varphi}_{s-t})\|_E^2 < \varepsilon^2, \quad \forall t > T \quad (27)$$

证 构造一个光滑函数 $\rho(s) \in C^1([0, \infty), [0, 1])$, 且当 $|s| \leq 1$ 时, $\rho=0$; 当 $|s| \geq 2$ 时, $\rho=1$.

易知, 存在常数 C_0 , 使得对任意 $s \in \mathbb{R}$, 有 $|\rho'(s)| \leq C_0$. 令 $\tilde{\boldsymbol{\varphi}} = (\tilde{u}, \tilde{v})^T = ((\tilde{u})_i, (\tilde{v})_i)_{i \in \mathbb{Z}}^T$, 其中 $(\tilde{u})_i = \rho\left(\frac{|i|}{k}\right)u_i$, $(\tilde{v})_i = \rho\left(\frac{|i|}{k}\right)v_i$, $\tilde{\boldsymbol{\varphi}}(r)$ 与 (12) 式做内积 $(\cdot, \cdot)_E$ 得

$$(\dot{\boldsymbol{\varphi}}, \tilde{\boldsymbol{\varphi}}(r))_E + (\mathbf{C}(\boldsymbol{\varphi}), \tilde{\boldsymbol{\varphi}})_E = (\mathbf{H}(\boldsymbol{\varphi}), \tilde{\boldsymbol{\varphi}})_E + (\mathbf{I}(\boldsymbol{\varphi}), \tilde{\boldsymbol{\varphi}})_E \quad (28)$$

易证

$$\begin{aligned} \sum_i \rho\left(\frac{|i|}{k}\right) (Bu)_i^2 - \frac{2C_0}{k} \|u\|^2 &\leq (Au, \tilde{u}) \leq \sum_i \rho\left(\frac{|i|}{k}\right) (Bu)_i^2 + \frac{2C_0}{k} \|u\|^2 \\ (1 - \xi\delta)(Au, \tilde{v}) - (1 - \xi\delta)(Av, \tilde{u}) &\geq -\frac{C_0}{\sqrt{\lambda}k} \|\boldsymbol{\varphi}\|_E^2 \\ \frac{C_0}{k\sqrt{\lambda}} \|\boldsymbol{\varphi}\|_E^2 + 4 \sum_i \rho\left(\frac{|i|}{k}\right) (u_i, v_i) &\geq (Au, \tilde{v}) \\ (Av, \tilde{v}) &\geq -\frac{2C_0}{k} \|v\|^2 \end{aligned}$$

则有

$$(\mathbf{C}(\boldsymbol{\varphi}), \tilde{\boldsymbol{\varphi}})_E \geq \sum_i \rho\left(\frac{|i|}{k}\right) (v \| \boldsymbol{\varphi}_i \|_E^2 + \frac{\alpha_1}{2} |v_i|^2 - \alpha_2 \alpha |z(\theta_{r-s}\omega)| (u_i, \tilde{v}_i)) - \frac{C_1}{k} \|\boldsymbol{\varphi}\|_E^2 \quad (29)$$

$$\begin{aligned} (\mathbf{H}(\boldsymbol{\varphi}), \tilde{\boldsymbol{\varphi}})_E &\leq \frac{1}{2} \sum_i \rho\left(\frac{|i|}{k}\right) (y(\theta_{r-s}\omega) - (2\eta\alpha + 2\alpha_2\alpha) |z(\theta_{r-s}\omega)|) \| \boldsymbol{\varphi}_i \|_E^2 + \\ &\quad \frac{C_2}{k} |z(\theta_{r-s}\omega)| \|\boldsymbol{\varphi}\|_E^2 \end{aligned} \quad (30)$$

$$\begin{aligned} (\mathbf{I}(\boldsymbol{\varphi}), \tilde{\boldsymbol{\varphi}})_E &\leq -\frac{d}{dt} \sum_i \rho\left(\frac{|i|}{k}\right) F_i(u_i) - \sum_i \rho\left(\frac{|i|}{k}\right) (\delta\eta_1 F_i(u_i) + \frac{\alpha\eta_1\eta_3}{\eta_2} |z(\theta_{r-s}\omega)| F_i(u_i) + \\ &\quad \eta_3 \alpha |z(\theta_{r-s}\omega)| |u_i|^2 + \frac{\alpha_1}{2} |v_i|^2) + \frac{1}{2\alpha_1} \sum_{|i| \geq k} |g_i|^2 \end{aligned} \quad (31)$$

其中 C_1, C_2 为常数, 将 (29) – (31) 式代入 (28) 式可知,

$$\begin{aligned} \frac{d}{dt} \sum_i \rho\left(\frac{|i|}{k}\right) (\| \boldsymbol{\varphi}_i \|_E^2 + 2F_i(u_i)) &\leq -\mu + y(\theta_{r-s}\omega) \sum_i \rho\left(\frac{|i|}{k}\right) (\| \boldsymbol{\varphi}_i \|_E^2 + F_i(u_i)) + \\ &\quad \frac{C_1}{k} \|\boldsymbol{\varphi}\|_E^2 + \frac{C_2}{k} |z(\theta_{r-s}\omega)| \|\boldsymbol{\varphi}\|_E^2 + \frac{1}{\alpha_1} \sum_{|i| \geq k} |g_i|^2 \end{aligned} \quad (32)$$

对 (32) 式运用 Gronwall 引理可得

$$\begin{aligned} \sup_{s \leq \tau} \sum_i \rho\left(\frac{|i|}{k}\right) \| \boldsymbol{\varphi}_i(s) \|_E^2 &\leq \sup_{s \leq \tau} (\| \boldsymbol{\varphi}_{s-t} \|_E^2 + \sum_i F_i(u_i)) e^{-\mu t + \int_{-t}^0 y(\theta_{\sigma\omega}) d\sigma} + \frac{C_1}{k} \sup_{s \leq \tau} \int_{-t}^0 e^{\mu r + \int_r^0 y(\theta_{\sigma\omega}) d\sigma} \|\boldsymbol{\varphi}\|_E^2 dr + \\ &\quad \frac{C_2}{k} \sup_{s \leq \tau} \int_{-t}^0 |z(\theta_r\omega)| e^{\mu r + \int_r^0 y(\theta_{\sigma\omega}) d\sigma} \|\boldsymbol{\varphi}(r)\|_E^2 dr + \\ &\quad \frac{1}{\alpha_1} \sup_{s \leq \tau} \int_{-\infty}^0 e^{\mu r + \int_r^0 y(\theta_{\sigma\omega}) d\sigma} \sum_{|i| \geq k} |g_i|^2 dr \end{aligned} \quad (33)$$

由于 $\boldsymbol{\varphi}_{s-t} \in \mathcal{D}(s-t, \theta_{-t}\omega)$ ($s \leq \tau$), 结合 (10) 式可得

$$\lim_{t \rightarrow +\infty} \sup_{s \leq \tau} e^{-\mu t + \int_{-t}^0 y(\theta_{\sigma\omega}) d\sigma} \|\boldsymbol{\varphi}_{s-t}\|_E^2 \leq \lim_{t \rightarrow +\infty} \sup_{s \leq \tau} e^{-\frac{3}{4}\mu t} \|\mathcal{D}(s-t, \theta_{-t}\omega)\|^2 = 0 \quad (34)$$

由 (8) 式知, 存在 $C(\omega) > 0$, 使 $e^{\frac{\mu r}{4}} |z(\theta_{r-s}\omega)| \leq C(\omega)$, 结合引理 1, (A3) 和 (21) 式可知, 存在 $T > 0$, 当 $t > T$ 时有

$$\lim_{k \rightarrow +\infty} \frac{C_1}{k} \sup_{s \leq \tau} \int_{-t}^0 e^{\mu r + \int_r^0 y(\theta_{\sigma\omega}) d\sigma} \|\boldsymbol{\varphi}\|_E^2 dr = 0 \quad (35)$$

$$\begin{aligned} & \lim_{k \rightarrow +\infty} \frac{C_2}{k} \sup_{s \leq \tau} \int_{-t}^0 |z(\theta_s \omega)| e^{\mu r + \int_r^0 y(\theta_\sigma \omega) d\sigma} \|\varphi(r)\|_E^2 dr \leq \\ & \lim_{k \rightarrow +\infty} \frac{C(\omega)C_2}{k} \sup_{s \leq \tau} \int_{-t}^0 e^{\frac{3}{4}\mu r + \int_r^0 y(\theta_\sigma \omega) d\sigma} \|\varphi(r)\|_E^2 dr = 0 \end{aligned} \quad (36)$$

$$\lim_{k \rightarrow +\infty} \frac{1}{\alpha_1} \sup_{s \leq \tau} \int_{-t}^0 e^{\mu r + \int_r^0 y(\theta_\sigma \omega) d\sigma} \sum_{|i| \geq k} |g_i|^2 dr \leq \lim_{k \rightarrow +\infty} \frac{1}{\alpha_1} \sup_{s \leq \tau} \int_{-\infty}^0 e^{\frac{3}{4}\mu r} \sum_{|i| \geq k} |g_i|^2 dr = 0 \quad (37)$$

因此, 结合(23)式和(34)–(37)式可得, 对任意的 $\varepsilon > 0$, $(\tau, \omega, \mathcal{D}) \in (\mathbb{R} \times \Omega \times \mathfrak{D})$, $\varphi_{s-t} \in \mathcal{D}(s-t, \theta_{-t}\omega)$, 存在 $T(\varepsilon, \tau, \omega, \mathcal{D}) > 0$, $k(\varepsilon, \tau, \omega, \mathcal{D}) \geq 1$, 使得

$$\sup_{s \leq \tau} \sum_{|i| \geq k} \|\varphi_i(s, s-t, \theta_{-s}\omega, \varphi_{s-t})\|_E^2 < \varepsilon^2, \quad \forall t > T$$

引理 3 若假设(A1),(A2),(A3)成立, 则协循环 $\{\Phi(t)\}_{t \geq 0}$ 在吸收集 $\mathcal{K} \in \mathfrak{D}$ 上是后向渐近紧的.

证 对任意固定的 $\tau \in \mathbb{R}$, $\omega \in \Omega$, 取任意序列 $\tau_k \leq \tau$, $t_k \rightarrow +\infty (k \rightarrow +\infty)$, 及任意的 $\varphi_0 \in \mathcal{K}(\tau_k - t_k, \theta_{-t_k}\omega)$. 定义 $\varphi_k = \Phi(t_k, \tau_k - t_k, \theta_{-t_k}\omega, \varphi_{0,k}) = \varphi(\tau_k, \tau_k - t_k, \theta_{-\tau_k}\omega, \varphi_{0,k})$, $\varphi_{0,k} \in \mathcal{D}(\tau_k - t_k, \theta_{-t_k}\omega)$, 对 $\forall \varepsilon > 0$, 由引理 2 可知存在 $k_\varepsilon, N_\varepsilon$, 当 $k \geq k_\varepsilon$ 时, 有

$$\sum_{|i| \geq N_\varepsilon} \|\varphi_{k,i}\|_E^2 < \varepsilon^2 \quad (38)$$

由引理 1, φ_k 在 E 中有界, 从而 $\{(\varphi_{k,i})_{|i| \leq N_\varepsilon}\}_k$ 在 $\mathbb{R}^{2N_\varepsilon+1}$ 中有界, 故 $\{(\varphi_{k,i})_{|i| \leq N_\varepsilon}\}_k$ 在 $\mathbb{R}^{2N_\varepsilon+1}$ 中有一个有限的 ε -网, 结合(38)式可知 $\{\varphi_k\}$ 在 E 中有一个有限的 2ε -网, 从而 $\{\varphi_k\}$ 在 E 中是预紧的, 即证得协循环 $\{\Phi(t)\}_{t \geq 0}$ 在吸收集 $\mathcal{K}$ 上是后向渐近紧的.

3 后向紧随机吸引子

定义 1 一个非自治的随机紧集 $\mathcal{A} \in \mathfrak{D}$ 称为关于非自治协循环 Φ 的 $\mathfrak{D}$ -随机吸引子, 若

- (i) $\mathcal{A}$ 是不变的, 即 $\Phi(t, \tau, \omega)\mathcal{A}(\tau, \omega) = \mathcal{A}(t+\tau, \theta_t\omega)$, $t > 0$;
- (ii) $\mathcal{A}$ 在 hausdorff 半距离意义下是吸收的, 即对任意 $\mathcal{D} \in \mathfrak{D}$,

$$\lim_{t \rightarrow +\infty} \text{dist}_X(\Phi(t, \tau-t, \theta_{-t}\omega)\mathcal{D}(\tau-t, \theta_{-t}\omega), \mathcal{A}(\tau, \omega)) = 0$$

定义 2 集合 $\mathcal{A} = \{\mathcal{A}(\tau, \omega)\}$ 称为后向紧的当 $\mathcal{A}$ 是紧的且 $\bigcup_{s \leq \tau} \mathcal{A}(s, \omega) (\tau \in \mathbb{R}, \omega \in \Omega)$ 是预紧的.

定理 1 若假设(A1),(A2),(A3)成立, 则方程(1)生成的动力系统存在后向紧随机吸引子.

证 由文献[13](定理 3.9)可知方程(9)生成的非自治随机动力系统 $\Phi(t)$ 存在唯一的后向紧 $\mathfrak{D}$ -拉回吸引子 $\mathcal{A} \in \mathfrak{D}$ 和唯一的可测 $\mathfrak{D}_0$ -拉回吸引子 $\mathcal{A}_0 \in \mathfrak{D}_0$. 再由文献[13](定理 6.1)知 $\mathcal{A} = \mathcal{A}_0$, 故吸引子 $\mathcal{A}$ 也是随机的, 即 $\Phi(t)$ 存在唯一的后向紧 $\mathfrak{D}$ -拉回随机吸引子 $\mathcal{A} \in \mathfrak{D}$. 由文献[6, 15]可知方程(1)与方程(9)生成的随机动力系统共轭, 从而方程(1)存在后向紧随机吸引子.

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