

随机 Zakharov 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, 通过对解的估计, 首先证明了具有乘法噪音的随机 Zakharov 格点方程在空间 $E=l^2 \times l^2 \times \ell^2$ 上存在后向紧一致吸收集, 再证明了由该方程生成的随机动力系统 in 吸收集上是后向渐进紧的. 最后利用后向紧吸引子的存在性定理, 证明了该随机 Zakharov 格点方程在空间 $E=l^2 \times l^2 \times \ell^2$ 上存在后向紧随机吸引子.

关键词: Zakharov 格点方程; 乘性噪音; 后向紧随机吸引子

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Backward Compact Random Attractors for Stochastic Zakharov Lattice Equation

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Abstract: When the external force is backward tempered, by estimating the solution, it is first proved that the random Zakharov lattice equation with multiplicative noise has backward compact uniformly absorbing set on the space $E=l^2 \times l^2 \times \ell^2$, then it is proved that the random dynamical system generated by this equation is backward asymptotically compact on the absorbing set. Finally, by the Existence theorem of backward compact attractors, it is proved that there exists a backward compact random attractor for the stochastic Zakharov lattice equation in the space $E=l^2 \times l^2 \times \ell^2$.

Key words: Zakharov lattice equations; multiplicative noise; backward compact random attractors

若随机吸引子的后向并是预紧的, 则称该吸引子为后向紧随机吸引子. 文献[1-6]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[7-11]对随机 Zakharov 格点方程的吸引子进行了研究. 本文将在文献[10]的基础上, 研究带有乘法噪音的随机 Zakharov 格点方程的后向紧吸引子的存在性.

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1 非自治随机动力系统

本文将在 $l^2 \times \ell^2$ 空间上讨论如下带有乘法噪音的非自治随机 Zakharov 格点方程:

$$\begin{cases} \frac{1}{\lambda} d\dot{u}_k + \alpha du_k + (A(u + |\tilde{v}|^2))_k dt + \beta u_k dt = g_k(t) dt + au_k \circ dW_1(t) \\ i d\tilde{v}_k - ((A\tilde{v})_k + u_k \tilde{v}_k - i\gamma \tilde{v}_k) dt = h_k(t) dt + b\tilde{v}_k \circ dW_2(t) \\ u_k(\tau) = u_{0,k}, \dot{u}_k(\tau) = u_{1,k}, \tilde{v}_k(\tau) = \tilde{v}_{0,k} \quad \tau \in \mathbb{R}, k \in \mathbb{Z} \end{cases} \quad (1)$$

其中 $\alpha, \lambda, \beta, \gamma > 0$, $\mathbb{Z}$ 是整数集

$$u_k = u_k(t) \in \mathbb{R} \quad \tilde{v}_k = \tilde{v}_k(t) \in \mathbb{C} \quad u = (u_k)_{k \in \mathbb{Z}} \quad |\tilde{v}|^2 = (|\tilde{v}_k|^2)_{k \in \mathbb{Z}}$$

(W_1, W_2) 是定义在度量动力系统 $(\Omega, \mathcal{F}, \mathbb{P}, \{\theta_t\}_{t \in \mathbb{R}})$ 上相互独立的双边实值维纳过程, 其中

$$\Omega = \{\omega = (\omega_1, \omega_2) \in C(\mathbb{R}, \mathbb{R} \times \mathbb{R}) : \omega_1(0) = \omega_2(0) = 0\}$$

$\mathcal{F}$ 是 Ω 上由紧开拓扑生成的 Borel σ -代数, $\mathbb{P}$ 是 $(\Omega, \mathcal{F})$ 上的维纳测度. 在 Ω 上定义映射族

$$\{\theta_t\}_{t \in \mathbb{R}} : \theta_t \omega(\cdot) = \omega(\cdot + t) - \omega(t) \quad (\omega, t) \in \Omega \times \mathbb{R}$$

$\circ$ 表示 Stratonovich 积分意义下的乘法噪声. 对于外力项

$$g(t) = (g_k(t))_{k \in \mathbb{Z}} \quad h(t) = (h_k(t))_{k \in \mathbb{Z}}$$

有如下假设:

(F1) $g \in L^2_{\text{loc}}(\mathbb{R}, l^2)$ 是后向缓增的, 满足

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

$$\lim_{k \rightarrow \infty} \sup_{s \leq \tau} \int_{-\infty}^s e^{\eta(r-s)} \sum_{|k| \geq n} |g_k(r)|^2 dr = 0 \quad \forall s, \tau \in \mathbb{R} \quad (3)$$

(F2) $h \in L^2_{\text{loc}}(\mathbb{R}, \ell^2)$ 是后向缓增的, 满足

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

$$\lim_{k \rightarrow \infty} \sup_{s \leq \tau} \int_{-\infty}^s e^{\eta(r-s)} \sum_{|k| \geq n} |h_k(r)|^2 dr = 0 \quad \forall s, \tau \in \mathbb{R} \quad (5)$$

$$(F3) \quad 2\mu > \frac{4a\lambda}{\sqrt{\pi}} + \frac{a(\lambda + 2\lambda\varepsilon - a\lambda^2)}{\sqrt{\lambda\beta\pi}} + \frac{a^2\lambda^2}{2\sqrt{\lambda\beta}} + \frac{2b}{\sqrt{\pi}}, \text{ 其中}$$

$$\mu = \min\left\{\sigma, \frac{3}{4}\gamma\right\} \quad \sigma = \frac{\lambda\alpha\beta}{\alpha\sqrt{\alpha^2\lambda^2 + 4\lambda\beta} + \alpha^2\lambda + 4\beta} < \varepsilon$$

令

$$l^2 = \{b = (b_k)_{k \in \mathbb{Z}} : b_k \in \mathbb{R}, \sum_{k \in \mathbb{Z}} b_k^2 < \infty\}$$

$$\ell^2 = \{b = (b_k)_{k \in \mathbb{Z}} : b_k \in \mathbb{C}, \sum_{k \in \mathbb{Z}} b_k^2 < \infty\}$$

空间 l^2 或 ℓ^2 上的有界线性算子 A 的定义为

$$(Ab)_k = 2b_k - b_{k+1} - b_{k-1}$$

$$(Bb)_k = u_{k+1} - u_k \quad (B^*b)_k = b_{k-1} - b_k \quad b = (b_k)_{k \in \mathbb{Z}}$$

则 $A = B^*B = BB^*$, 并且满足 $\|Bb\|^2 \leq 4\|b\|^2$.

对任意 $u = (u_k)_{k \in \mathbb{Z}}, v = (v_k)_{k \in \mathbb{Z}} \in l^2, \ell^2$, 定义空间 l^2 和 ℓ^2 上的内积和范数分别为

$$(u, v) = \sum_{k \in \mathbb{Z}} u_k \bar{v}_k$$

$$\|u\|^2 = (u, u) = \sum_{k \in \mathbb{Z}} |u_k|^2$$

$$\begin{aligned}
(u, v)_{\lambda\beta} &= \lambda(Bu, Bv) + \lambda\beta(u, v) \\
\|u\|_{\lambda\beta}^2 &= (u, u)_{\lambda\beta} = \lambda\|Bu\|^2 + \lambda\beta\|u\|^2 \\
(\boldsymbol{\varphi}_1, \boldsymbol{\varphi}_2) &= (u_1, u_2)_{\lambda\beta} + (y_1, y_2) + (v_1, v_2) \\
\|\boldsymbol{\varphi}\|_E^2 &= \|u\|_{\lambda\beta}^2 + \|y\|^2 + \|v\|^2
\end{aligned}$$

其中 $\bar{v}$ 与 v 共轭, $E = l_{\lambda\beta}^2 \times l^2 \times \ell^2$, 并且 $\|\cdot\|_{\lambda\beta}$ 与 $\|\cdot\|$ 等价.

令

$$y = u_t + \varepsilon u - a\lambda u z_1(\theta_t \omega_1) \quad v = e^{ibz_2(\theta_t \omega_2)} \tilde{v}$$

其中 $z_1(\theta) = -\int_{-\infty}^0 e^s \theta_t \omega_1(s) ds$ 是方程 $dX + X dt = dW_1(t)$ 的解, $z_2(\theta) = -\int_{-\infty}^0 e^s \theta_t \omega_2(s) ds$ 是方程 $dY + Y dt = dW_2(t)$ 的解, $\varepsilon = \frac{\alpha\beta\lambda}{\lambda\alpha^2 + 4\beta}$, 易得 $|v| = |\tilde{v}|$, 并且由文献[10]可得, $z_1(\theta_t \omega_1), z_2(\theta_t \omega_2)$ 关于 t 连续,

且

$$\lim_{t \rightarrow \pm\infty} \frac{|z_1(\theta_t \omega_1)|}{|t|} = \lim_{t \rightarrow \pm\infty} \frac{|z_1(\theta_t \omega_1)|}{|t|} = \lim_{t \rightarrow \pm\infty} \frac{\int_0^t z_1(\theta_t \omega_1) ds}{|t|} = \lim_{t \rightarrow \pm\infty} \frac{\int_0^t z_2(\theta_t \omega_2) ds}{|t|} = 0 \quad (6)$$

$$\lim_{t \rightarrow \pm\infty} \frac{\int_0^t |z_1(\theta_t \omega_1)| ds}{|t|} = \lim_{t \rightarrow \pm\infty} \frac{\int_0^t |z_2(\theta_t \omega_2)| ds}{|t|} = \frac{1}{\sqrt{\pi}} \quad \lim_{t \rightarrow \pm\infty} \frac{\int_0^t |z_1(\theta_t \omega_1)|^2 ds}{|t|} = \frac{1}{2} \quad (7)$$

则方程(1)可以转化为以下等价形式:

$$\begin{cases}
u_t + \varepsilon u - y = a\lambda u z_1(\theta_t \omega_1) \\
y_t + (\alpha\lambda - \varepsilon)y + (\varepsilon^2 - a\lambda\varepsilon + \lambda\beta)u + \lambda Au = \lambda g - \lambda A|v|^2 - a^2\lambda^2 u z_1^2(\theta_t \omega_1) + \\
(2a\lambda\varepsilon u - a\alpha\lambda^2 u + a\lambda u - a\lambda y)z_1(\theta_t \omega_1) \\
v_t + iA z + \gamma v = -iuv - ihe^{ibz_2(\theta_t \omega_2)} - ibv z_2(\theta_t \omega_2) \\
u(\tau) = u_0, y(\tau) = y_0 = u_1 + \varepsilon u_0 - a\lambda u_0 z_1(\theta_\tau \omega_1), v(\tau) = v_0 = e^{ibz_2(\theta_\tau \omega_2)} \tilde{v}_0
\end{cases} \quad (8)$$

令

$$\boldsymbol{\varphi} = \begin{pmatrix} u \\ y \\ v \end{pmatrix} \quad \mathbf{L} = \begin{pmatrix} \varepsilon I & -I & 0 \\ (\varepsilon^2 - a\lambda\varepsilon + \lambda\beta)I + \lambda A & (\alpha\lambda - \varepsilon)I & 0 \\ 0 & 0 & iA + \gamma I \end{pmatrix}$$

$$\mathbf{F}(\theta_t \omega, \boldsymbol{\varphi}) = \begin{pmatrix} a\lambda u z_1(\theta_t \omega_1) \\ \lambda g - \lambda A|v|^2 - a^2\lambda^2 u z_1^2(\theta_t \omega_1) + (2a\lambda\varepsilon u - a\alpha\lambda^2 u + a\lambda u - a\lambda y)z_1(\theta_t \omega_1) \\ -iuv - ihe^{ibz_2(\theta_t \omega_2)} - ibv z_2(\theta_t \omega_2) \end{pmatrix}$$

令 $\boldsymbol{\varphi}_0 = (u_0, y_0, v_0)^T$, 则方程(8)可以改写为如下简单矩阵形式:

$$\dot{\boldsymbol{\varphi}} + \mathbf{L}\boldsymbol{\varphi} = \mathbf{F}(\theta_t \omega, \boldsymbol{\varphi}) \quad (9)$$

由文献[8,10]可知, 若假设(F1)–(F3)成立, 对 $\forall T > 0$, $\boldsymbol{\varphi}_0 \in E$, 方程(8)存在唯一的解 $\boldsymbol{\varphi}(\cdot, \tau, \omega, \boldsymbol{\varphi}_0) \in C([\tau, +\infty), E)$, 且依赖于初值 $\boldsymbol{\varphi}_0$ 连续. 因此方程(8)在 $(\Omega, \mathcal{F}, \mathbb{P}, \{\theta_t\}_{t \in \mathbb{R}})$ 上能生成一个连续的随机动力系统 $\{\Phi(t)\}$, 对 $\boldsymbol{\varphi}_0 \in E, t \geq 0, \tau \in \mathbb{R}, \omega \in \Omega$, 有

$$\boldsymbol{\Phi}(t, \tau, \omega, \boldsymbol{\varphi}_0) = \boldsymbol{\varphi}(t + \tau, \tau, \theta_{-\tau}\omega, \boldsymbol{\varphi}_0)$$

可以验证 $\boldsymbol{\Phi}$ 是一个非自治的随机动力系统, 即满足

$$\boldsymbol{\Phi}(0, \tau, \omega, \cdot) = \text{id} \quad \boldsymbol{\Phi}(t + s, \tau, \omega, \cdot) = \boldsymbol{\Phi}(t, \tau + s, \theta_s \omega, \cdot) \circ \boldsymbol{\Phi}(s, \tau, \omega, \cdot)$$

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

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

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

2 解的估计

引理 1 若假设(F1)–(F3)成立, 则对任意后向缓增集 $D \in \mathcal{D}$, $\forall \tau \in \mathbb{R}, \omega \in \Omega$, 存在 $T = T(D, \tau, \omega) \geq 1$, 使得当 $\varphi_{s-t} \in D(s-t, \theta_{-s}\omega)$ 时, 有

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

其中

$$R(\tau, \omega) = \sup_{s \leq \tau} R_0(s, \omega) < +\infty \quad R_0(s, \omega) = \int_{-t}^0 e^{2\mu r + \int_r^0 G(\theta_\xi \omega) d\xi} f_1(r+s) dr \quad (12)$$

$$f_1(r+s) = \frac{2\lambda}{\alpha} \|g(r+s)\|^2 + \frac{2}{\gamma} \|h(r+s)\|^2 + \frac{64\lambda}{\alpha\gamma^2} \|h(r+s)\|^4$$

证 对任意固定的 $\tau \in \mathbb{R}, \omega \in \Omega, \varphi_{s-t} \in D(s-t, \theta_{-t}\omega)$, 令

$$\varphi(r) = \varphi(r, s-t, \theta_{-s}\omega, \varphi_{s-t})$$

其中 $s \leq \tau$. $\varphi(r)$ 与方程(9)作内积, 可得

$$\text{Re}(\dot{\varphi}(r), \varphi(r))_E + \text{Re}(\mathbf{L}\varphi, \varphi)_E = \text{Re}(\mathbf{F}(\theta_r\omega, \varphi), \varphi)_E \quad (13)$$

对于(13)式中的每一项, 利用 Hölder 不等式以及 Young 不等式, 可得

$$\|v(r)\|^2 \leq e^{-\frac{3}{2}\gamma r} \|v_{s-t}\|^2 + \frac{2}{\gamma^2} \|h\|^2$$

$$\text{Re}(\mathbf{L}\varphi, \varphi)_E \geq \mu \|\varphi\|^2 + \frac{\alpha\lambda}{2} \|y\|^2 + \frac{\gamma}{4} \|v\|^2 \quad (14)$$

$$\begin{aligned} \text{Re}(\mathbf{F}(\theta_r\omega, \varphi), \varphi)_E &\leq \left(2a\lambda \|z_1(\theta_{r-s}\omega_1)\| + \frac{a\|\lambda - \alpha\lambda^2 + 2\lambda\epsilon\|}{2\sqrt{\lambda\beta}} \|z_1(\theta_{r-s}\omega_1)\| + \frac{a^2\lambda^2}{2\sqrt{\lambda\beta}} z_1^2(\theta_{r-s}\omega_1) + \right. \\ &\quad \left. b\|z_2(\theta_{r-s}\omega_2)\| \right) \|\varphi\|_E^2 + \frac{\alpha\lambda}{2} \|y\|^2 + \frac{\lambda}{\alpha} \|g\|^2 + \frac{32\lambda}{\alpha\gamma^4} \|h\|^4 + \\ &\quad \frac{16\lambda}{\alpha} \|v_{s-t}\| e^{-3\gamma r} + \frac{48\lambda}{\alpha\gamma^2} \|v_{s-t}\|^2 \|h\|^2 e^{-\frac{3}{2}\gamma r} \end{aligned} \quad (15)$$

令

$$G(\theta_{r-s}\omega) = 4a\lambda \|z_1(\theta_{r-s}\omega_1)\| + \frac{a\|\lambda - \alpha\lambda^2 + 2\lambda\epsilon\|}{\sqrt{\lambda\beta}} \|z_1(\theta_{r-s}\omega_1)\| + \frac{a^2\lambda^2}{\sqrt{\lambda\beta}} z_1^2(\theta_{r-s}\omega_1) + 2b\|z_2(\theta_{r-s}\omega_2)\|$$

$$f_1 = \frac{\alpha\lambda}{2} \|g\|^2 + \frac{2}{\gamma} \|h\|^2 + \frac{64\lambda}{\alpha\gamma^2} \|h\|^4$$

$$f_2 = \frac{32\lambda}{\alpha} \|v_{s-t}\|^4 + \frac{96\lambda}{\alpha\gamma^2} \|v_{s-t}\|^2 \|h\|^2$$

则由(13)–(15)式可得

$$\frac{d}{dr} \|\varphi\|_E^2 + (2\mu - G(\theta_{r-s}\omega)) \|\varphi\|_E^2 \leq f_1 + f_2 e^{-\frac{3}{2}\gamma r} \quad (16)$$

对(16)式利用 Gronwall 不等式, 可得

$$\begin{aligned} \|\varphi\|_E^2 &\leq e^{-2\mu t + \int_{-t}^0 G(\theta_\xi \omega) d\xi} \|\varphi_{s-t}\|_E^2 + e^{-\frac{3}{2}\gamma t} \int_{-t}^0 e^{2\mu r + \int_r^0 G(\theta_\xi \omega) d\xi} f_2 e^{-\frac{3}{2}\gamma r} dr + \\ &\quad \int_{-t}^0 e^{2\mu r + \int_r^0 G(\theta_\xi \omega) d\xi} f_1(r+s) dr = \end{aligned}$$

$$e^{-2\mu t} + \int_{-t}^0 G(\theta_{\xi}\omega) d\xi \|\boldsymbol{\varphi}_{s-t}\|_E^2 + e^{-\frac{3}{2}\gamma t} \int_{-t}^0 e^{2\mu r} + \int_r^0 G(\theta_{\xi}\omega) d\xi f_2 e^{-\frac{3}{2}\gamma r} dr + R_0(s, \omega) \quad (17)$$

由假设(F3) 可得

$$\lim_{t \rightarrow +\infty} e^{-\frac{3}{2}\gamma t} \int_{-t}^0 e^{2\mu r} + \int_r^0 G(\theta_{\xi}\omega) d\xi f_2 e^{-\frac{3}{2}\gamma r} dr = 0$$

对(17) 式关于 $s \in (-\infty, \tau]$ 取上确界, 结合(10) 式可知, 存在 $T(D, s, \omega) \geq 1$, 使得当 $t \geq T$ 时, 有

$$\sup_{s \leq \tau} e^{-2\mu t} + \int_{-t}^0 G(\theta_{\xi}\omega) d\xi \|\boldsymbol{\varphi}_{s-t}\|_E^2 \leq \sup_{s \leq \tau} e^{-\mu t} \|D(s-t, \theta_{-t}\omega)\|^2 \leq 1$$

因此(11) 式得证, 即

$$\sup_{s \leq \tau} \sup_{t \geq T} \|\boldsymbol{\varphi}(s)\|_E^2 \leq 1 + \sup_{s \leq \tau} R_0(s, \tau) = 1 + R(\tau, \omega)$$

引理 2 若假设(F1)–(F3) 成立, 则对 $\forall \eta > 0$, $(\tau, \omega, D) \in (\mathbb{R} \times \Omega \times \mathcal{D})$, $\boldsymbol{\varphi}_{s-t} \in D(s-t, \theta_{-s}\omega)$, 存在 $T(\eta, \tau, \omega, D) > 0$, $k(\eta, \tau, \omega, D) \geq 1$, 使得

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

证 构造一个光滑函数 $\rho(s) \in C^1([0, \infty), [0, 1])$, 满足: 当 $|s| \leq 1$ 时, $\rho(s) = 0$; 当 $|s| \geq 2$ 时, $\rho(s) = 1$; 当 $1 \leq s \leq 2$ 时, $0 \leq \rho(s) \leq 1$; 且 $|\rho'(s)| < \rho_0$, $\rho_0 > 0$. 令

$$\overset{\wedge}{\boldsymbol{\varphi}} = (\hat{u}, \hat{y}, \hat{v})^T = ((\hat{u})_k, (\hat{y})_k, (\hat{v})_k)_{k \in \mathbb{Z}}^T \quad \rho_{k,n} = \rho\left(\frac{|k|}{n}\right)$$

其中

$$(\hat{u})_k = \rho\left(\frac{|k|}{n}\right) u_k \quad (\hat{y})_k = \rho\left(\frac{|k|}{n}\right) y_k \quad (\hat{v})_k = \rho\left(\frac{|k|}{n}\right) v_n$$

$\overset{\wedge}{\boldsymbol{\varphi}}(r)$ 与(9) 式作内积 $(\cdot, \cdot)_E$, 并取其虚部, 可得

$$\operatorname{Re}(\dot{\boldsymbol{\varphi}}, \overset{\wedge}{\boldsymbol{\varphi}})_E + \operatorname{Re}(\mathbf{L}\boldsymbol{\varphi}, \overset{\wedge}{\boldsymbol{\varphi}})_E = \operatorname{Re}(\mathbf{F}(\theta_r\omega, \boldsymbol{\varphi}), \overset{\wedge}{\boldsymbol{\varphi}})_E \quad (18)$$

易证

$$\lambda \left| \sum_k (\rho_{k+1,n} - \rho_{k,n}) (\dot{u}_{k+1} - \dot{u}_k) u_{k+1} \right| \leq \frac{c_1}{n} (1 + a\lambda |z_1(\theta_{r-s}\omega_1)|) \|\boldsymbol{\varphi}\|_E^2$$

$$\sum_k \rho_{k,n} |v_k(r)|^2 \leq e^{-\frac{7}{4}\gamma r} \|v_{s-t}\|^2 + \frac{7}{\gamma^2} \sum_k |h_k(r)|^2 + \frac{c_2}{n}$$

则有

$$\operatorname{Re}(\dot{\boldsymbol{\varphi}}, \overset{\wedge}{\boldsymbol{\varphi}})_E \geq \frac{1}{2} \frac{d}{dr} \sum_k \rho_{k,n} \|\boldsymbol{\varphi}_k\|^2 - \frac{c_1}{n} (1 + a\lambda |z_1(\theta_{r-s}\omega_1)|) \|\boldsymbol{\varphi}\|_E^2 \quad (19)$$

$$\operatorname{Re}(\mathbf{L}\boldsymbol{\varphi}, \overset{\wedge}{\boldsymbol{\varphi}})_E \geq \sum_k \rho_{k,n} \left(\mu \|\boldsymbol{\varphi}\|^2 + \frac{\alpha\lambda}{2} y_k^2 + \frac{\gamma}{4} |v_k|^2 \right) - \frac{c_3}{k} \|\boldsymbol{\varphi}\|_E^2 \quad (20)$$

$$\begin{aligned} \operatorname{Re}(\mathbf{F}(\theta_r\omega, \boldsymbol{\varphi}), \overset{\wedge}{\boldsymbol{\varphi}}) &\leq \frac{1}{2} G(\theta_{r-s}\omega) \sum_k \rho_{k,n} \|\boldsymbol{\varphi}\|^2 + \frac{\alpha}{\lambda} \sum_{|k| \geq n} \rho_{k,n} g_k^2 + \frac{\alpha\lambda}{2} y_k^2 + c_4 \|v_{s-t}\|^2 e^{-3\gamma r} + \\ &\quad \frac{c_5}{k} + \frac{c_6}{k^2} + c_7 \left(\sum_{|k| \geq n} \rho_{k,n} |h_k|^2 \right)^2 + c_8 \sum_{|k| \geq n} \rho_{k,n} |h_k|^2 \end{aligned} \quad (21)$$

将(19)–(21) 式代入(18) 式, 可得

$$\frac{d}{dr} \sum_k \rho_{k,n} \|\boldsymbol{\varphi}_k\|_E^2 + (2\mu - G(\theta_{r-s}\omega)) \sum_k \rho_{k,n} \|\boldsymbol{\varphi}_k\|_E^2 \leq$$

$$\frac{2c_1}{n} (1 + a\lambda |z_1(\theta_{r-s}\omega_1)|) \|\boldsymbol{\varphi}\|_E^2 +$$

$$2c_4 \|v_{s-t}\|^2 e^{-3\gamma r} + \frac{2c_5}{n} + \frac{2c_6}{n^2} + c_9 \left(\sum_{|k| \geq n} \rho_{k,n} g_k^2 + \sum_{|k| \geq n} \rho_{k,n} |h_k|^2 + \left(\sum_{|k| \geq n} \rho_{k,n} |h_k|^2 \right)^2 \right) \quad (22)$$

其中 $c_1, c_2, \dots, c_9$ 为常数, 对(22)式利用 Gronwall 引理, 可得

$$\begin{aligned} \sup_{s \leq \tau} \frac{d}{dr} \sum_k \rho_{k,n} \|\boldsymbol{\varphi}_k\|_E^2 &\leq \sup_{s \leq \tau} e^{-2\mu t + \int_{-t}^0 G(\theta_{\xi} \omega) d\xi} \|\boldsymbol{\varphi}_{s-t}\|_E^2 + \sup_{s \leq \tau} \int_{-t}^0 e^{2\mu r + \int_r^0 G(\theta_{\xi} \omega) d\xi} \left(\frac{2c_5}{n} + \frac{2c_6}{n^2} \right) dr + \\ &\quad \frac{2c_1}{n} \sup_{s \leq \tau} \int_{s-t}^s e^{2\mu r + \int_r^s G(\theta_{\xi} \omega) d\xi} (1 + a\lambda \|z_1(\theta_{r-s} \omega_1)\|) \|\boldsymbol{\varphi}(r)\|_E^2 dr + \\ &\quad \sup_{s \leq \tau} c_9 \int_{-t}^0 e^{2\mu r + \int_r^0 G(\theta_{\xi} \omega) d\xi} \left[\sum_{|k| \geq n} \rho_{k,n} (g_k^2 + |h_k|^2) + \left(\sum_{|k| \geq n} \rho_{k,n} |h_k|^2 \right)^2 \right] dr + \\ &\quad \sup_{s \leq \tau} 2c_4 e^{-3\gamma t} \int_{-t}^0 e^{2\mu r + \int_r^0 G(\theta_{\xi} \omega) d\xi} \|v_{s-t}\|^2 e^{-3\gamma r} dr \end{aligned} \quad (23)$$

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

$$\lim_{t \rightarrow +\infty} \sup_{s \leq \tau} e^{-2\mu t + \int_{-t}^0 G(\theta_{\xi} \omega) d\xi} \|\boldsymbol{\varphi}_{s-t}\|_E^2 \leq \lim_{t \rightarrow +\infty} \sup_{s \leq \tau} e^{-\mu t} \|D(s-t, \theta_{-t}\omega)\|^2 = 0 \quad (24)$$

由引理 1 和假设(F1)–(F3)可得, 存在 $T > 0$, 当 $t > T$ 时, 有

$$\lim_{k \rightarrow +\infty} \sup_{s \leq \tau} \int_{-t}^0 e^{2\mu r + \int_r^0 G(\theta_{\xi} \omega) d\xi} \left(\frac{2c_5}{k} + \frac{2c_6}{k^2} \right) dr \leq \lim_{k \rightarrow +\infty} \int_{-t}^0 e^{\mu r} \left(\frac{2c_5}{k} + \frac{2c_6}{k^2} \right) dr = 0 \quad (25)$$

$$\begin{aligned} \lim_{k \rightarrow +\infty} \sup_{s \leq \tau} \frac{c_8}{k} \int_{s-t}^s e^{2\mu r + \int_r^s G(\theta_{\xi} \omega) d\xi} (1 + a\lambda \|z_1(\theta_{r-s} \omega)\|) \|\boldsymbol{\varphi}(r)\|_E^2 dr &\leq \\ \lim_{k \rightarrow +\infty} \sup_{s \leq \tau} \frac{2c_1}{k} \int_{s-t}^s e^{2\mu r} (1 + a\lambda \|z_1(\theta_{r-s} \omega_1)\|) \|\boldsymbol{\varphi}(r)\|_E^2 dr &= 0 \end{aligned} \quad (26)$$

$$\begin{aligned} \lim_{k \rightarrow +\infty} \sup_{s \leq \tau} c_9 \int_{-t}^0 e^{2\mu r + \int_r^0 G(\theta_{\xi} \omega) d\xi} \left[\sum_{|i| \geq k} \rho_{i,k} (g_i^2 + |h_i|^2) + \left(\sum_{|i| \geq k} \rho_{i,k} |h_i|^2 \right)^2 \right] dr &\leq \\ \lim_{k \rightarrow +\infty} \sup_{s \leq \tau} c_9 \int_{-t}^0 e^{2\mu r} \left[\sum_{|i| \geq k} (g_i^2 + |h_i|^2) + \left(\sum_{|i| \geq k} |h_i|^2 \right)^2 \right] dr &= 0 \end{aligned} \quad (27)$$

$$\lim_{t \rightarrow +\infty} \sup_{s \leq \tau} 2c_4 e^{-3\gamma t} \int_{-t}^0 e^{2\mu r + \int_r^0 G(\theta_{\xi} \omega) d\xi} \|v_{s-t}\|^2 e^{-3\gamma r} dr = 0 \quad (28)$$

因此, 由(25)–(28)式可得, 对 $\forall \eta > 0, (\tau, \omega, D) \in (\mathbb{R} \times \Omega \times \mathcal{D}), \boldsymbol{\varphi}_{s-t} \in D(s-t, \theta_{-t}\omega)$, 存在 $T(\epsilon, \tau, \omega, D) > 0, k(\epsilon, \tau, \omega, D) \geq 1$, 使得

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

3 后向紧随机吸引子

定理 1 若假设(F1)–(F3)成立, 则方程(1)所生成的动力系统存在后向紧随机吸引子.

证 因为 $\{\boldsymbol{\Phi}(t)\}_{t \geq 0}$ 满足文献[12](定理 3.9)中的拉回吸引子的两个存在性条件:

(i) 非自治随机动力系统 $\{\boldsymbol{\Phi}(t)\}_{t \geq 0}$ 存在 D -拉回随机吸收集 $K \in D$, 其中

$$K(\tau, \omega) = \{w \in E: \|w\|^2 \leq 1 + R_0(\tau, \omega)\} \quad \forall \tau \in \mathbb{R}, \omega \in \Omega$$

(ii) 非自治随机动力系统 $\{\boldsymbol{\Phi}(t)\}_{t \geq 0}$ 存在 $\mathcal{D}$ -拉回后向一致吸收集 $\mathcal{K} \in \mathcal{D}$, 其中

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

由文献[4]可得, 非自治动力系统 $\{\boldsymbol{\Phi}(t)\}_{t \geq 0}$ 在吸收集 $K \in \mathcal{D}$ 上是后向紧的. 因此方程(8)生成的非自治随机动力系统 $\boldsymbol{\Phi}(t)$ 存在唯一的后向紧 $\mathcal{D}$ -拉回吸引子 $\mathcal{A} \in \mathcal{D}$ 和唯一的可测 D -拉回吸引子 $A \in D$. 再由文献[13]中的定理 6.1 知 $\mathcal{A} = A$, 故吸引子 $\mathcal{A}$ 也是随机的, 即 $\boldsymbol{\Phi}(t)$ 存在唯一的后向紧 $\mathcal{D}$ -拉回随机吸引子 $\mathcal{A} \in \mathcal{D}$. 再由文献[14–15]可知方程(1)与(8)生成的随机动力系统共轭, 进而可得方程(1)存在后向紧随机吸引子.

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