

# The Parabolic Equation as a Limiting Case of a Certain Elliptic Equation.

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*To Enrico Bompiani on his scientific Jubilee.*

**Summary.** - We consider the Dirichlet problem for the equation  $L_\varepsilon(u) \equiv u_{xx} + \varepsilon u_{yy} + A(x, y)u_x - B(y)u_y + C(x, y)u = F(x, y)$  where  $B(y) > 0$  and  $\varepsilon$  is a small positive parameter. An asymptotic formula is proved, from which it follows that in a suitable part of the domain of definition  $u(x, y, \varepsilon) \rightarrow U(x, y)$  as  $\varepsilon \rightarrow 0+$ , where  $U(x, y)$  is the solution of the corresponding boundary-value problem for the reduced equation  $L_0(U) \equiv U_{xx} + A(x, y)U_x - B(y)U + C(x, y)U = F(x, y)$ .

1. We shall deal with the first boundary-value problem for the elliptic equation

$$(1) \quad L_\varepsilon(u) \equiv u_{xx} + \varepsilon u_{yy} + A(x, y)u_x - B(y)u_y + C(x, y)u = F(x, y),$$

where  $\varepsilon$  is a small positive parameter and  $B(y) > 0$ . Let the boundary  $\partial R$  of the closed region  $\bar{R}$ , in which the equation (1) is considered, consist of a part of the line  $y = y_1$ , of two continuous curves  $x = \nu_1(y)$ ,  $x = \nu_2(y)$  with  $\nu_1(y) < \nu_2(y)$  for  $y_1 \leq y < y_2$  and, if  $\nu_1(y_2) < \nu_2(y_2)$ , of a part of the line  $y = y_2$ . The aim of the present paper is to examine the asymptotic form of the solution  $u(x, y, \varepsilon)$  of (1) which satisfies the boundary condition

$$(2) \quad u|_{\partial R} = \varphi.$$

It is to be expected that in a suitable part of the region  $\bar{R}$ ,  $u(x, y, \varepsilon)$  converges, as  $\varepsilon \rightarrow 0+$ , to a suitable solution of the parabolic equation

$$(3) \quad L_0(U) \equiv U_{xx} + A(x, y)U_x - B(y)U_y + C(x, y)U = F(x, y).$$

Since we cannot prescribe the complete boundary condition (2) for the solution of the equation (3) the problem is of singular perturbation type; therefore the so-called boundary layer terms will appear in the asymptotic formula for  $u(x, y, \varepsilon)$  (see [1]).

The solution  $U(x, y)$  is determined in the following manner: We choose  $y_0$  such that  $y_0 > y_1$  and  $y_0 < y_2$  if  $\nu_1(y_2) = \nu_2(y_2)$ ,  $y_0 = y_2$  if  $\nu_1(y_2) < \nu_2(y_2)$ . Let  $\bar{\Omega}$

denote the part of the region  $\bar{R}$  which lies in the half-plane  $y \leq y_0$  and  $\Gamma$  the boundary of  $\Omega$  from which we extract the line segment  $\{(x, y) \mid v_1(y_0) < x < v_2(y_0), y = y_0\}$ . Then  $U(x, y)$  is uniquely determined by the boundary condition  $U|_{\Gamma} = \varphi$ ; in greater detail

$$(4) \quad U(x, y_1) = \psi(x), \quad U(v_1(y), y) = \varphi_1(y), \quad U(v_2(y), y) = \varphi_2(y).$$

Equation (1) was not chosen in the most general form: a more general equation than (1) would be represented by

$$a(x, y)u_{xx} + \varepsilon u_{yy} + A(x, y)u_x - B(x, y)u_y + C(x, y)u = F(x, y).$$

It is not important that we restricted ourselves to the case  $a(x, y) = 1$ , since the case with an arbitrary  $a(x, y)$  can be treated by the same method which is described in this paper, and the results are the same. However, the assumption that the coefficient  $B$  depends on  $y$  only is more essential for our method, as we shall see later.

2. We assume the following properties of the coefficients and the right-hand side of (1) in the region  $\bar{R}$  and of the functions  $v_1(y)$ ,  $v_2(y)$ ,  $\psi(x)$ ,  $\varphi_1(y)$ ,  $\varphi_2(y)$ :

a)  $B(y) > 0$ .

b)  $B(y)$  has a derivative of the third order,  $A(x, y)$  has partial derivatives of the third order,  $C(x, y)$  and  $F(x, y)$  of the second order, and all these derivatives satisfy a Lipschitz condition with respect to all their variables.

c)  $v_1(y)$ ,  $v_2(y)$  and  $\psi(x)$  have derivatives of the fourth order and  $\varphi_1(y)$ ,  $\varphi_2(y)$  derivatives of the third order and all these derivatives satisfy a Lipschitz condition.

Our aim is to prove the following.

**THEOREM.** - *Let there be satisfied the assumptions a), b), c). Then in the region  $\bar{\Omega}$  we have*

$$(5) \quad u(x, y, \varepsilon) = U(x, y) + h(x, y, \varepsilon) e^{-\frac{\alpha(y)}{\varepsilon}} + O\left(\frac{1}{\varepsilon^2}\right),$$

where  $h(x, y, \varepsilon) = O(1)$  in  $\bar{\Omega}$  and  $\alpha(y) = \int_y^{y_0} B(s) ds$ .

The term  $h(x, y, \varepsilon) e^{-\frac{\alpha(y)}{\varepsilon}}$  is a boundary layer term since it becomes important only near the line  $y = y_0$  where it equalises different values of  $u(x, y, \varepsilon)$  and  $U(x, y)$ .

In this paragraph we shall only sketch the proof. It will be apparent why we are forced to restrict ourselves to the case of  $B$  depending on  $y$  only. First of all we may suppose  $y_1 = 0$ ,  $y_0 = 1$ ,  $v_1(0) = 0$ ,  $v_2(0) = 1$ . Further we may assume  $\psi(x) = \varphi_1(y) = \varphi_2(y) = 0$ . For it is sufficient to put  $u = v + \tau(x, y)$  where

$$\begin{aligned} \tau(x, y) = & \psi \left[ \frac{x - v_1(y)}{v_2(y) - v_1(y)} \right] + \left[ \varphi_1(y) - \varphi_1(0) \right] \left[ 1 - \frac{x - v_1(y)}{v_2(y) - v_1(y)} \right] \\ & + \left[ \varphi_2(y) - \varphi_2(0) \right] \frac{x - v_1(y)}{v_2(y) - v_1(y)}, \end{aligned}$$

and it is seen that  $v|_{\Gamma} = 0$ . Also,  $L_\varepsilon(v) = F(x, y) - L_0(\tau(x, y)) - \varepsilon \tau_{\nu\nu}(x, y)$ . However, the right-hand side of this equation depends on  $\varepsilon$ . But putting  $v = v_1 + \varepsilon v_2$  and taking  $v_2$  such that  $L_\varepsilon(v_2) = -\tau_{\nu\nu}$  and  $v_2|_{\partial\Omega} = 0$ , we can easily prove by means of the maximum principle that  $v_2 = O(1)$ . Concerning  $v_1$  we obtain  $L_\varepsilon(v_1) = F(x, y) - L_0(\tau(x, y))$  and, as  $v|_{\Gamma} = v_2|_{\partial\Omega} = 0$ ,  $v_1|_{\Gamma} = 0$ . By our assumptions, the function  $L_0(\tau(x, y))$  has the same derivability properties as  $F(x, y)$ , and the function  $\tau_{\nu\nu}(x, y)$  is certainly continuous. In the sequel no new notation is used for the right-hand side  $F(x, y) - L_0(\tau(x, y))$ ; the equation will have the form (1) and instead of (4) we shall have

$$(6) \quad U(x, 0) = U(v_1(y), y) = U(v_2(y), y) = 0.$$

Now, following [1], let us seek the solution  $u(x, y, \varepsilon)$  in the form

$$u(x, y, \varepsilon) = U(x, y) + h(x, y, \varepsilon) e^{-\frac{g(x, y)}{\varepsilon}} + \varepsilon z(x, y, \varepsilon).$$

Substituting into (1), the term of highest order on the left is  $\frac{1}{\varepsilon^2} g_x^2 e^{-\frac{g}{\varepsilon}}$ . If we want it to be zero we must choose  $g$  such that  $g_x \equiv 0$ , i. e.  $g = \alpha(y)$ . By this choice of the exponent the term of next highest order is  $\frac{1}{2} h \alpha'(B + \alpha) e^{-\frac{\alpha}{\varepsilon}}$ . As  $h \equiv 0$ ,  $\alpha \neq \text{konst}$ , we must set  $\alpha'(y) = -B$  and consequently  $B$  can depend on  $y$  only. In order to obtain a boundary layer term near the line  $y=1$ , we choose  $\alpha(y) = \int_y^1 B(s) ds$ . Then the equation for  $z(x, y, \varepsilon)$  reduces to

$$L_\varepsilon(z) = -U_{\nu\nu}(x, y) - \frac{1}{\varepsilon} e^{-\frac{\alpha(y)}{\varepsilon}} L_\varepsilon^*(h),$$

where

$$L_\varepsilon^*(h) \equiv h_{xx} + \varepsilon h_{yy} + A(x, y)h_x + B(y)h_y + [B'(y) + C(x, y)]h.$$

Now it seems obvious to choose the function  $h$  in the following manner

$$L_\varepsilon^*(h) = \varepsilon, \quad h|_{\Gamma} = 0, \quad h(x, 1) = u(x, 1, \varepsilon) - U(x, 1).$$

By means of the maximum principle we can easily prove that  $h(x, y, \varepsilon) = O(1)$ .

The function  $z(x, y, \varepsilon)$  satisfies the equation  $L_\varepsilon(z) = -U_{yy} - e^{-\frac{\alpha}{\varepsilon}}$  and the boundary condition  $z|_{\partial\Omega} = 0$ . If  $U_{yy}(x, y)$  were a bounded function, we should have, again from the maximum principle,  $z(x, y, \varepsilon) = O(1)$  so that the final result would be better than formula (5), namely  $u(x, y, \varepsilon) = U(x, y) + h(x, y, \varepsilon)e^{-\frac{\alpha(y)}{\varepsilon}} + O(\varepsilon)$ . But  $U_{yy}(x, y)$  need not be bounded even if we choose the boundary values arbitrarily smooth. For the boundedness it is necessary that at the points  $(0, 0)$ ,  $(1, 0)$  certain equations of conformity should be satisfied. Of course, such an assumption does not correspond to the nature of the original Dirichlet problem. To do without it, we shall apply a device used in the investigation of hyperbolic equations with a small parameter (see [2]). We shall replace the right-hand side  $F(x, y)$  by the function  $\bar{F}(x, y)$  which differs from it for  $0 \leq y \leq \delta$  only, where  $\delta$  is a new parameter, and such that the solution  $\bar{U}(x, y)$  of  $L_0(\bar{U}) = \bar{F}$ ,  $\bar{U}|_{\Gamma} = 0$  has a bounded  $\bar{U}_{yy}(x, y)$ . We will then be able to prove  $\bar{U}_{yy} = O(\delta^{-1})$ . Denote  $F(x, y) - \bar{F}(x, y)$  by  $\Phi(x, y)$  and construct on  $\Omega$  the solutions  $v$ ,  $\bar{u}$ ,  $W$  of the following equations:  $L_\varepsilon(v) = \Phi(x, y)$  and  $v|_{\partial\Omega} = 0$ ,  $L_\varepsilon(\bar{u}) = \bar{F}(x, y)$  and  $\bar{u}|_{\partial\Omega} = u|_{\partial\Omega}$ ,  $L_0(W) = \Phi(x, y)$  and  $W|_{\Gamma} = 0$ .

Then we have  $u = \bar{u} + v$ ,  $U = \bar{U} + W$ . Concerning  $\bar{u}$  we can already set  $\bar{u} = \bar{U} + he^{-\frac{\alpha}{\varepsilon}} + \varepsilon z$  where  $L_\varepsilon^*(h) = \varepsilon$ ,  $h|_{\Gamma} = 0$ ,  $h(x, 1, \varepsilon) = \bar{u}(x, 1, \varepsilon) - \bar{U}(x, 1) = u(x, 1, \varepsilon) - \bar{U}(x, 1)$ . The final result is

$$(8) \quad u = U + he^{-\frac{\alpha}{\varepsilon}} - W + \varepsilon z + v.$$

On the basis of the estimate  $\bar{U}_{yy} = O(\delta^{-1})$  we conclude  $z = O(\delta^{-1})$  <sup>(1)</sup>.

Concerning  $W$ , we shall prove  $W = O(\delta)$ ; this is quite reasonable since the right-hand side  $\Phi$  differs from zero for  $0 \leq y \leq \delta$  only. It then follows from (8) that  $u = U + he^{-\frac{\alpha}{\varepsilon}} + O(\delta) + \varepsilon O(\delta^{-1}) + v$ .

(1) This means  $|z| \leq C\delta^{-1}$  where  $C$  depends on neither  $\varepsilon$  nor  $\delta$ .

Putting  $\delta = \varepsilon^{\frac{1}{2}}$  (and this is the best choice) we obtain  $u = U + he^{-\frac{x}{\varepsilon}} + O\left(\varepsilon^{\frac{1}{2}}\right) + w$ . Now it is sufficient to prove  $w = O\left(\varepsilon^{\frac{1}{2}}\right)$ .

**3. PROOF OF THE THEOREM:** All estimates will be carried through by means of the maximum principle, which, for our purpose we formulate for an equation of the form

$$(9) \quad \mu(x, y)u_{xx} + \nu(x, y)u_{yy} + \alpha(x, y)u_x - \beta(x, y)u_y - \gamma(x, y)u = \phi(x, y)$$

in this way: we suppose  $\mu(x, y) > 0$  and either  $\nu(x, y) > 0$  or  $\nu(x, y) \equiv 0$ .

In the first case the region  $R$  in which the equation (9) is considered can be any bounded domain; in the second case the equation is considered in the domain  $\Omega$  introduced above, and we suppose  $\beta(x, y) > 0$  in  $\bar{\Omega}$ . Let be  $\gamma(x, y) > \frac{1}{\gamma_0} > 0$  in both cases (i. e. either in  $R$  or in  $\Omega$ ). Then we have, in  $\bar{R}$  or in  $\bar{\Omega}$  respectively,

$$(10) \quad |u(x, y)| \leq \max(\gamma_0 M_1, M_2),$$

where either  $M_1 = \max_{\bar{R}} |\phi(x, y)|$ ,  $M_2 = \max_{\partial R} |u(x, y)|$  or  $M_1 = \max_{\bar{\Omega}} |\phi(x, y)|$ ,  $M_2 = \max_{\Gamma} |u(x, y)|$  respectively.

First, from the maximum principle it follows that the solution  $u(x, y, \varepsilon)$  of the Dirichlet problem (1), (2) is bounded with respect to  $\varepsilon$ , i. e.  $u(x, y, \varepsilon) = O(1)$ . To prove this it is sufficient to set  $u = e^{ky}v$ . We obtain

$$v_{xx} + \varepsilon v_{yy} + Av_x + (-B + 2k\varepsilon)v_y - (kB - C - \varepsilon k^2)v = Fe^{-ky}.$$

We choose  $k$  such that  $kB(y) - C(x, y) \geq 2$  in  $\bar{R}$ . Then we have  $kB(y) - C(x, y) - k\varepsilon^2 \geq 1$  for  $\varepsilon \leq \frac{1}{k^2}$ , so that following (10) we have  $|v| \leq \max_{\bar{R}} (|F(x, y) \cdot e^{-ky}|, \max_{\partial R} |e^{-ky}\varphi|)$ , i. e.  $v = O(1)$ , and thus  $u = O(1)$ .

It is obvious that the same remark holds for the equation  $L_\varepsilon^*(h) = \varepsilon$  if the boundary values of the function  $h$  are bounded with respect to  $\varepsilon$ .

Now let us define the function  $\bar{F}(x, y)$ . Set

$$(11) \quad \bar{F}(x, y) = \omega\left(\frac{y}{\delta}\right) F(x, y),$$

where  $\omega(s)$  is a three times continuously differentiable function such that  $0 \leq \omega(s) \leq 1$  for  $s \geq 0$ ,  $\omega(s) = 0$  for  $0 \leq s \leq \frac{1}{2}$ ,  $\omega(s) = 1$  for  $s \geq 1$ . Obviously we have  $\bar{F}(x, y) = 0$  for  $y \leq \frac{1}{2} \delta$ .

Consider the solution  $\bar{U}(x, y)$  of the equation  $L_0(\bar{U}) = \bar{F}(x, y)$  with condition  $\bar{U}|_{\Gamma} = 0$ . We introduce new independent variables  $\xi = \frac{x - v_1(y)}{v_2(y) - v_1(y)}$ ,  $\eta = y$ . The domain  $\Omega$  is mapped onto the square  $\Omega^*$ :  $0 < \xi < 1$ ,  $0 < \eta < 1$ . If we also introduce a new unknown function  $V$  by the relation  $\bar{U} = \chi(x, y) \cdot V$  and choose  $\chi(x, y)$  conveniently, we can obtain the equation for  $V$  in the form

$$(12) \quad V_{\xi\xi} - b(\eta)V_{\eta} + c(\xi, \eta)V = \bar{f}(\xi, \eta, \delta)$$

with boundary condition

$$(13) \quad V|_{\Gamma^*} = 0.$$

where  $\Gamma^* = \partial\Omega^* - \{(\xi, \eta) | 0 < \xi < 1, \eta = 1\}$ . The coefficients  $b, c$  do not depend on  $\delta$ , they have derivatives of the second order satisfying a Lipschitz condition with respect to their variables and  $b(\eta)$  is positive for  $0 \leq \eta \leq 1$ . The right-hand side  $\bar{f}(\xi, \eta, \delta)$  also has derivatives of the second order satisfying a Lipschitz condition with respect to its variables, and

$$(14) \quad \left\{ \begin{array}{l} \bar{f} = 0 \text{ for } 0 \leq \eta \leq \frac{1}{2} \delta, \bar{f} = 0(1) \text{ on } \bar{\Omega}^*, \\ \bar{f}_{\eta} = 0(1), \bar{f}_{\eta\eta} = 0(1) \text{ for } \eta \geq \delta, \bar{f}_{\eta} = 0(\delta^{-1}), \bar{f}_{\eta\eta} = 0(\delta^{-2}) \text{ for } 0 \leq \eta \leq \delta. \end{array} \right.$$

We are to prove that the solution  $V(\xi, \eta)$  has derivatives of the second order on  $\bar{\Omega}^*$  and these are  $O(\delta^{-1})$ .

First, from the maximum principle it follows that  $V = 0(1)$  (in the same manner as that used in the proof of boundedness of  $u(x, y, \varepsilon)$ ). Further, from the theorem 2 of [3] it follows that  $V(\xi, \eta)$  has continuous derivatives of the first order and a continuous  $V_{\xi\xi}$  on  $\bar{\Omega}^*$  (note that the conditions of conformity in this theorem are satisfied since  $\bar{f}(\xi, 0) = 0$ ). From the lemma 2 of [4] it follows <sup>(2)</sup> that it is possible to differentiate the equation

<sup>(2)</sup> This lemma also concerns the differentiation  $\frac{\partial}{\partial \xi}$ ,  $\frac{\partial^2}{\partial \xi^2}$ ,  $\frac{\partial^2}{\partial \eta \partial \xi}$  and  $\frac{\partial^3}{\partial \eta \partial \xi^2}$ . Therefore the assumptions introduced in it are stronger than those which ensure differentiability  $\frac{\partial}{\partial \eta}$ . For this, in the case of the equation (12) and boundary condition (13), it suffices to suppose the following: 1,  $b(\eta) > 0$ , 2,  $b(\eta)$  has a derivative satisfying a Lipschitz condition, 3,  $c(\xi, \eta)$ ,  $\bar{f}(\xi, \eta, \delta)$  satisfy a Lipschitz condition with respect to both variables, have the derivative of the first order with respect to  $\eta$  satisfying a Lipschitz condition and  $c(\xi, 0)$  has a derivative satisfying a Lipschitz condition, 4,  $\bar{f}(0, 0) = \bar{f}(1, 0) = 0$ .

(12) with respect to  $\eta$  so that  $V_\eta$  satisfies the equation

$$(15) \quad Q_{\xi\xi} - b(\eta)Q_\eta + (c(\xi, \eta) - b'(\eta))Q = f_\eta(\xi, \eta, \delta) - c_\eta(\xi, \eta)V;$$

obviously  $V_\eta|_{\Gamma_*} = 0$  as it follows from (13), (12) and (14). The assumptions of the theorem 2 of [3] are again fulfilled by the equation (15), so that the derivatives  $Q_\xi$  and  $Q_\eta$ , i. e.  $V_{\eta\xi}$  and  $V_{\eta\eta}$ , are continuous on the bounded square  $\bar{\Omega}^*$ . The right-hand side  $P_1(\xi, \eta)$  of (15) is  $O(\delta^{-1})$  for  $0 \leq \eta \leq \delta$ . Put  $Q = e^{\frac{\eta}{\delta}} Y$ . Then  $Y|_{\Gamma_*} = 0$  and  $Y$  satisfies the equation

$$Y_{\xi\xi} - b(\eta)Y_\eta - \delta^{-1}[b(\eta) - \delta(c(\xi, \eta) - b'(\eta))]Y = e^{-\frac{\eta}{\delta}} P_1(\xi, \eta).$$

Using the maximum principle on the region  $0 \leq \xi \leq 1, 0 \leq \eta \leq \delta$ , we see that in this region we have  $Y = O(1)$  and accordingly  $Q = O(1)$ . For  $\eta \geq \delta$  there is  $P_1(\xi, \eta) = O(1)$  and therefore  $Q = O(1)$  holds also for  $\eta \geq \delta$ . Consequently we have  $V_\eta = O(1)$  in  $\bar{\Omega}^*$ . From (12) we then get  $V_{\xi\xi} = P_2$ , where  $P_2(\xi, \eta) = O(1)$  on  $\bar{\Omega}^*$ . As  $V(0, \eta) = V(1, \eta) = 0$ , there exists a

$0 < \xi_1(\eta) < 1$  such that  $V_\xi(\xi_1, \eta) = 0$ ; thus  $V_\xi = \int_{\xi_1}^{\xi} P_2 d\xi$  and consequently

$V_\xi = O(1)$  on  $\bar{\Omega}^*$ . As to  $V_{\eta\eta}$ , we again differentiate equation (15) with respect to  $\eta$  (the conditions of conformity are again fulfilled because the right-hand side of this equation is zero for  $\eta = 0$ ). The right-hand side of the resulting equation is  $O(\delta^{-2})$  for  $0 \leq \eta \leq \delta$ , and in the same manner as for  $V_\eta$  we can prove  $V_{\eta\eta} = O(\delta^{-1})$  on  $\bar{\Omega}^*$ . From (15) it follows that  $Q_{\xi\xi} = O(\delta^{-1})$ , and on integrating  $V_{\eta\xi} = Q_\xi = O(\delta^{-1})$ .

Finally we must estimate  $z, W$  and  $w$ . Considering  $L_\varepsilon(z) = -\bar{U}_{\nu\nu} - e^{-\frac{z}{\varepsilon}} = O(\delta^{-1})$  and  $z|_{\partial\Omega} = 0$  it follows from the maximum principle (by means of the substitution  $z = e^{ky \cdot v}$ ) that  $z = O(\delta^{-1})$  on  $\bar{\Omega}$ . Concerning  $W$ , we have  $W|_{\Gamma} = 0$  and  $L_0(W) = \Phi(x, y)$ , where  $\Phi(x, y) = O(1)$  for  $0 \leq y \leq \delta$  and  $\Phi(x, y) = 0$  for  $y \geq \delta$ . To prove  $W = O(\delta)$  we again make use of the substitution  $W = e^{\frac{y}{\delta}} Y$ . Then  $Y|_{\Gamma} = 0$  and

$$Y_{xx} + A(x, y)Y_x - B(y)Y_y - \delta^{-1}[B(y) - \delta \cdot C(x, y)]Y = e^{-\frac{y}{\delta}} \Phi(x, y).$$

From the maximum principle it follows that  $Y = O(\delta)$  and consequently that  $W = O(\delta)$  for  $0 \leq y \leq \delta$ . For  $y \geq \delta$  there holds  $\Phi = 0$  so that  $L_0(W) = 0$  and  $W|_{y=\delta} = O(\delta)$ ,  $W|_{x=\nu_1(y)} = W|_{x=\nu_2(y)} = 0$ ; again by means of the maximum principle we can prove  $W = O(\delta)$  for  $y \geq \delta$ . Consequently  $W = O(\delta)$  on  $\bar{\Omega}$ .

Now we put  $\delta = \varepsilon^{\frac{1}{2}}$  and it remains to prove  $w = O(\varepsilon^{\frac{1}{2}})$ . Setting  $w = \exp(\varepsilon^{-\frac{1}{2}}y)$ .  $Y$ , we obtain for  $Y$  the equation

$$Y_{xx} + \varepsilon Y_{yy} A(x, y) Y_x + [2\varepsilon^{\frac{1}{2}} - B(y)] Y_y - \varepsilon^{\frac{1}{2}} [B(y) - \varepsilon^{\frac{1}{2}} (C(x, y) + 1)] Y = \exp(\varepsilon^{-\frac{1}{2}}y) \cdot \Phi(x, y).$$

Further we can proceed in the same manner as in the estimate of  $W$ .

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