

X_ρ 空间上随机时滞格系统的随机吸引子*

张一进^{1,2}

- (1. 重庆邮电大学 复杂系统智能分析与决策重庆市高校重点实验室;
- 2. 重庆邮电大学 物联网与网络化控制教育部重点实验室, 重庆 400065)

摘要:【目的】研究一类加性白噪声驱动的具有时滞的无穷维随机格系统的随机吸引子。【方法】在相应条件下,随机时滞格点方程生成无穷维随机动力系统。引入 X_ρ 空间,运用 Hilbert 空间中的基本等式和 Young 不等式,并引入截断函数得到所需要的不等式。【结果】证明了吸收集的存在性,然后对方程的解进行了尾估计,并指明了解的渐近紧性。【结论】最后得到了随机吸引子的存在唯一性。

关键词:随机吸引子;时滞方程;格系统

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格点微分方程被广泛地应用于物理、生物学和工程领域,如模式识别、神经脉冲、电路等^[1-4]。如果考虑随机扰动或不确定性干扰(称为噪声),那么随机格动力系统(SLDS)就自然产生了。这些噪声可能是系统的固有现象而不仅仅是对确定性模型的修正^[5]。另外,种群动力学中常会出现时滞微分方程^[6-8]。

吸引子是描述无限维系统渐近动力学的有力工具。随机吸引子,首先由 Ruelle 研究^[9],是描述随机动力系统动力学的一个重要概念。到目前为止,许多学者研究过随机吸引子^[10-14]。然而已有的文献大都不包含时滞的非线性项。

1 介绍

本文考虑这一类加性白噪声驱动的具有时滞的随机格系统的随机吸引子:

$$\frac{du_i}{dt} = -\lambda u_i + F_i(u_i) + f_i(u_i(t-\rho)) + \epsilon \frac{d\tau w_i}{dt}, t > \tau, \quad (1)$$

初值为:

$$u_i(\tau+s) = u_{\tau,i}(s), s \in [-\rho, 0], \quad (2)$$

其中: $i \in \mathbf{Z}, \tau \in \mathbf{R}$ 。 $u = (u_i)_{i \in \mathbf{Z}}$ 是 X_ρ 空间中的序列, λ, ϵ 是正常数, ϵ 是噪声强度, $F(u) = (F_i(u_i))_{i \in \mathbf{Z}}$ 是超线性源,非线性函数 $f(u(t-\rho)) = (f_i(u_i(t-\rho)))_{i \in \mathbf{Z}}$ 具有时滞 $\rho \geq 0$, $W = (w_i)_{i \in \mathbf{Z}}$ 是定义在概率空间 (Ω, F, P) 上的 Wiener 过程。

首先引入 X_ρ 空间。令:

$$X_\rho = \left\{ u = (u_i(s))_{i \in \mathbf{Z}} : \sup_{s \in [-\rho, 0]} \sum_{i \in \mathbf{Z}} |u_i(s)|^2 < \infty, u_i(s) \in C([- \rho, 0], \mathbf{R}) \right\}.$$

定义:

$$(u, v) = \sup_{s \in [-\rho, 0]} \sum_{i \in \mathbf{Z}} u_i(s) v_i(s),$$

其中: $u = (u_i(s))_{i \in \mathbf{Z}}, v = (v_i(s))_{i \in \mathbf{Z}} \in X_\rho$ 。用泛函分析的标准方法可以证明 X_ρ 是可分的 Hilbert 空间,它的内积为 (u, v) ,范数为 $\|u\| = \sup_{s \in [-\rho, 0]} \left(\sum_{i \in \mathbf{Z}} |u_i(s)|^2 \right)^{\frac{1}{2}}$ 。 X_ρ 中任意两点 u, v 的距离为:

$$d(u(s), v(s)) = \|u(s) - v(s)\| = \sup_{s \in [-\rho, 0]} \left(\sum_{i \in \mathbf{Z}} |u_i(s) - v_i(s)|^2 \right)^{\frac{1}{2}}.$$

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第一作者简介:张一进,男,副教授,博士,研究方向为随机动力系统,E-mail: zhangyj@cqupt.edu.cn

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本文用 $\|\cdot\|$ 和 (\cdot, \cdot) 分别表示 X_p 空间的内积和范数。 $\|\cdot\|_{l^p}$ ($p \neq 2$) 表示 l^p 的范数。 C 及 C_i ($i=1, 2, \dots$) 都是正常数, 具体取值不重要。

2 随机动力系统

文中假设 $p, \alpha_1, \alpha_2, C_f, L_f, L_F$ 均为常数, 且 $p \geq 2$ 。 现有如下 4 个假设条件:

(A₁) 对所有的 $s, t, \beta_{1,i}, \beta_{2,i} \in \mathbf{R}$, 有:

$$\begin{aligned} F_i(s)s &\leq -\alpha_1 |s|^p + \beta_{1,i}, \\ |F_i(s)| &\leq \alpha_2 |s|^{p-1} + \beta_{2,i}, \end{aligned}$$

且 $\sum_{i \in \mathbf{Z}} \beta_{1,i} < \infty, \sum_{i \in \mathbf{Z}} \beta_{2,i} < \infty$ 。 F 还满足局部 Lipschitz 条件, 即对任一有界区间 $I \subset \mathbf{R}$, 存在正常数 L_F , 对所有 $s, t \in I$ 成立。

$$|F_i(t) - F_i(s)| \leq L_F |t - s|。$$

(A₂) 函数 $f: \mathbf{R} \times \mathbf{R} \rightarrow \mathbf{R}$ 连续, 对每个 $(u_i)_{i \in \mathbf{Z}}, (v_i)_{i \in \mathbf{Z}} \in \ell^2$, 有:

$$\begin{aligned} |f_i(u_i) - f_i(v_i)| &\leq L_f |u_i - v_i|, \\ |f_i(u_i)|^2 &\leq C_f^2 |u_i|^2 + |\eta_i|^2, \end{aligned}$$

其中 $(\eta_i)_{i \in \mathbf{Z}} \in \ell^2, \sum_{i \in \mathbf{Z}} |\eta_i|^2 = C_\eta, C_\eta$ 是正常数。

(A₃) 假设 $\lambda \geq 16 C_f$ 。

(A₄) 存在正常数 ϵ, ϑ 使得: $5\lambda - \epsilon - \frac{4}{\lambda} C_f^2 e^{6\epsilon} \geq 0; 3\lambda - \vartheta - \frac{8}{\lambda} C_f^2 e^{8\vartheta} \geq 0$ 。

设有概率空间 (Ω, F, P) , 其中 $\Omega = \{\omega \in C(\mathbf{R}, \ell^2); \omega(0) = 0\} = C_0(\mathbf{R}, \mathbf{R}), F$ 是 Borel σ -代数, 由 Ω 的紧的开拓扑构成。 P 是 (Ω, F) 上的 Wiener 测度。 在 (Ω, F, P) 上定义一转移算子 $\{\theta_t\}_{t \in \mathbf{R}}, \theta_t \omega(\cdot) = \omega(\cdot + t) - \omega(t), \omega \in \Omega, t \in \mathbf{R}$ 。 这样 $(\Omega, F, P, \{\theta_t\}_{t \in \mathbf{R}})$ 就是参数动力系统^[15]。

把(1)~(2)式写成抽象形式:

$$\frac{du}{dt} + \lambda u = F(u) + f(u(t-\rho)) + \epsilon \frac{dW}{dt}, t > \tau, \tag{3}$$

初始条件:

$$u(\tau + s) = u_\tau(s), s \in [-\rho, 0]。 \tag{4}$$

令 $v(t) = u(t) - \epsilon y(\theta_t \omega)$, 由(3)式得:

$$\frac{dv}{dt} = -\lambda v + F(v(t) + \epsilon y(\theta_t \omega)) + f(v(t-\rho) + \epsilon y(\theta_{t-\rho} \omega)), \tag{5}$$

初始条件:

$$v(\tau + s) = v_\tau(s), s \in [-\rho, 0]。 \tag{6}$$

在以上条件下, 随机时滞格点方程生成随机动力系统 $\Phi: \mathbf{R}^+ \times \Omega \times X_p \rightarrow X_p$, 即:

$$\Phi(t, \omega, u_\tau(s)) = u(t, \omega, u_\tau(s)), t \in \mathbf{R}^+, \tau \in \mathbf{R}, t \geq \tau, \omega \in \Omega, u_\tau(s) \in X_p。$$

3 吸引子的存在性

引理 1 若假设(A₁)~(A₄)成立, 那么 $\Phi(t, s, \omega, u_\tau(s))$ 存在 θ_t -不变集 $\Omega' \subset \Omega$ 和吸收集 $K(\omega), \omega \in \Omega'$, 也就是说, 存在 $T = T(D, \omega) > 0$, 对每个 $D \in D, \omega \in \Omega', t \geq T$ 有 $\Phi(t, \theta_{-t} \omega, D(\theta_{-t} \omega)) \subset K(\omega)$, 且 $K \in D$ 。

证明 (5)式两边对 $v(t)$ 取内积, 有:

$$\frac{1}{2} \frac{d}{dt} \|v\|^2 + \lambda \|v\|^2 = (F(v + \epsilon y), v) + (f(v(t-\rho) + \epsilon y(\theta_{t-\rho} \omega)), v)。 \tag{7}$$

由(A₁)和 Young 不等式, 可得:

$$(F(v + \epsilon y), v) = (F(v + \epsilon y), v + \epsilon y) - (F(v + \epsilon y), \epsilon y) \leq$$

$$\sum_{i \in \mathbf{Z}} (-\alpha_1 |v_i + \epsilon y_i|^p + \beta_{1,i}) + \sum_{i \in \mathbf{Z}} ((\alpha_2 |v_i + \epsilon y_i|^{p-1} + \beta_{2,i}) \epsilon |y_i|) \leq C(1 + \|y\|_{l^p}^p + \|y\|_{l^1})。$$

再用 Young 不等式和(A₂), 有:

$$\begin{aligned}
(f(v(t-\rho) + \epsilon y(\theta_{t-\rho}, \omega)), v) &\leq \frac{1}{\lambda} \|f(v(t-\rho) + \epsilon y(\theta_{t-\rho}, \omega))\|^2 + \frac{\lambda}{4} \|v\|^2 \leq \\
&\frac{\lambda}{4} \|v\|^2 + \frac{1}{\lambda} \sum_{i \in \mathbf{Z}} (C_f^2 |v_i(t-\rho) + \epsilon y_i(\theta_{t-\rho}, \omega_i)|^2 + |\eta_i|^2) \leq \\
&\frac{\lambda}{4} \|v\|^2 + \frac{2}{\lambda} C_f^2 \|v(t-\rho)\|^2 + \frac{2}{\lambda} (C_f \epsilon)^2 \sum_{i \in \mathbf{Z}} |y_i(\theta_{t-\rho}, \omega_i)|^2 + \frac{1}{\lambda} C_\eta. \quad (9)
\end{aligned}$$

由(7)~(9)式,得:

$$\begin{aligned}
\frac{d}{dt} (e^{\epsilon t} \|v\|^2) + (\lambda - \epsilon) e^{\epsilon t} \|v\|^2 &\leq e^{\epsilon t} [2C(1 + \|y\|_{\ell^p}^p + \|y\|_{\ell^1})] + \frac{4}{\lambda} C_f^2 \|v(t-\rho)\|^2 + \\
&\frac{4}{\lambda} (C_f \epsilon)^2 \|y(\theta_{t-\rho}, \omega)\|^2 + \frac{2}{\lambda} C_\eta. \quad (10)
\end{aligned}$$

对(10)式两边从 τ 到 t 积分,并做如下估计:

$$\begin{aligned}
\frac{4}{\lambda} C_f^2 \int_\tau^t e^{\epsilon r} \|v(r-\rho)\|^2 dr &\leq \frac{4}{\lambda} C_f^2 \left(\int_{\tau-\rho}^\tau e^{\epsilon(r+\rho)} \|v(r)\|^2 dr + \int_\tau^t e^{\epsilon(r+\rho)} \|v(r)\|^2 dr \right) \leq \\
&\frac{4}{\lambda} C_f^2 \rho \sup_{r \in [\tau-\rho, \tau]} e^{\epsilon(r+\rho)} \|v(r)\|^2 + \frac{4}{\lambda} C_f^2 \int_\tau^t e^{\epsilon(r+\rho)} \|v(r)\|^2 dr, \quad (11)
\end{aligned}$$

$$\frac{4}{\lambda} (C_f \epsilon)^2 \int_\tau^t e^{\epsilon r} \|y(\theta_{r-\rho}, \omega)\|^2 dr \leq C_1 + \frac{4}{\lambda} (C_f \epsilon)^2 \int_\tau^t e^{\epsilon(r+\rho)} \|y(\theta_r, \omega)\|^2 dr, \quad (12)$$

整理(10)~(12)式,连同(A₄)得:

$$e^{\epsilon t} \|v(t)\|^2 \leq e^{\epsilon \tau} \|v(\tau)\|^2 + C \int_\tau^t e^{\epsilon r} (1 + \|y\|_{\ell^p}^p + \|y\|_{\ell^1} + \|y\|^2) dr + \frac{2}{\lambda \epsilon} C_\eta e^{\epsilon t}. \quad (13)$$

即:

$$\begin{aligned}
\|v(t, \omega, v_\tau(s, \omega))\|^2 &\leq \|v_\tau(s, \omega)\|^2 e^{\epsilon(t-\tau)} + \\
&C \int_\tau^t e^{\epsilon(t-r)} (1 + \|y(\theta_r, \omega)\|_{\ell^p}^p + \|y(\theta_r, \omega)\|_{\ell^1} + \|y(\theta_r, \omega)\|^2) dr + \frac{2}{\lambda \epsilon} C_\eta. \quad (14)
\end{aligned}$$

由于 $y(\theta_r, \omega)$ 连续, $\|y(\omega)\|$ 是缓增的,所以 $\|y\|^2$ 也是缓增的。由文献[15]的命题 4.3.3 可知,存在缓增函数 $r(\omega) > 0$,使得:

$$1 + \|y(\theta_r, \omega)\|_{\ell^p}^p + \|y(\theta_r, \omega)\|_{\ell^1} + \|y(\theta_r, \omega)\|^2 \leq r(\theta_r, \omega) \leq r(\omega) e^{\frac{\epsilon}{2}|r|}. \quad (15)$$

把(14)式的 ω 换成 θ_{-t}, ω ,再利用(15)式,可得:

$$\|v(t, \theta_{-t}, \omega, v_\tau(s, \theta_{-t}, \omega))\|^2 \leq \|v_\tau(s, \theta_{-t}, \omega)\|^2 e^{-\epsilon(t-\tau)} + \frac{2Cr(\omega)}{\epsilon} + \frac{2}{\lambda \epsilon} C_\eta. \quad (16)$$

取 $R(\omega) = \frac{4Cr(\omega)}{\epsilon} + \frac{4}{\lambda \epsilon} C_\eta$,那么 $R(\omega)$ 是缓增的, $\tilde{K}(\omega) = \{v \in X_\rho : \|v\|^2 \leq R(\omega)\}$ 是 $v(t, \omega, v_\tau(s, \omega))$ 的吸收集。

令 $K(\omega) = \{u \in X_\rho : \|u\|^2 \leq 2R(\omega) + 2(\epsilon \|y(\omega)\|)^2\}$,则 $K(\omega)$ 是 $\Phi(t, \omega, u_\tau(s))$ 的吸收集,因为 $\Phi(t, \omega, u_\tau(s)) = v(t, \omega, u_\tau(s) - \epsilon y(\theta_t, \omega)) + \epsilon y(\theta_t, \omega)$ 。即存在 $T = T(D, \omega) > 0$,对每个 $D \in D, \omega \in \Omega', t \geq T$ 满足 $v(t, \theta_{-t}, \omega, D(\theta_{-t}, \omega)) \subset \tilde{K}(\omega)$,且 $K \in D$ 。 证毕

引理 2 设(A₁)~(A₄)成立,则对所有 $\eta > 0, \tau \in \mathbf{R}, \omega \in \Omega$ 和 $D = \{D(\tau, \omega) : \tau \in \mathbf{R}, \omega \in \Omega\} \in D$,存在 $T(\tau, \eta, \omega) > 0$ 及 $N(\tau, \eta, \omega) > 0$,使得当 $t \geq T(\tau, \eta, \omega)$ 时, $\sup_{-\rho \leq s \leq 0} \sum_{|i| \geq N} |u_i(s, \theta_{-t}, \omega, u_\tau(s, \theta_{-t}, \omega))|^2 \leq \eta$ 。

证明 令 $\xi(s)$ 是如下截断函数:

$$\xi(s) = \begin{cases} 0, & 0 \leq s \leq 1; \\ \xi(s), & 1 \leq s \leq 2; \\ 1, & s \geq 2. \end{cases}$$

这里对于 $0 \leq \xi(s) \leq 1$,存在常数 C 使得 $|\xi'(s)| \leq C$ 。

取 $k \in \mathbf{Z}^+$,将(5)式两边与 $\left(\xi\left(\frac{|i|}{k}\right) v_i\right)_{i \in \mathbf{Z}}$ 做内积,得

$$\frac{1}{2} \frac{d}{dt} \sum_{i \in \mathbf{Z}} \xi\left(\frac{|i|}{k}\right) |v_i|^2 + \lambda \sum_{i \in \mathbf{Z}} \xi\left(\frac{|i|}{k}\right) |v_i|^2 =$$

$$\sum_{i \in \mathbf{Z}} \xi \left(\frac{|i|}{k} \right) F_i(v_i + \varepsilon y_i) v_i + \sum_{i \in \mathbf{Z}} \xi \left(\frac{|i|}{k} \right) f_i(v_i(t - \rho) + \varepsilon y_i(\theta_{t-\rho} \omega_i)) v_i. \quad (17)$$

由 (A₁) 和 Young 不等式, 得:

$$\begin{aligned} \sum_{i \in \mathbf{Z}} \xi \left(\frac{|i|}{k} \right) F_i(v_i + \varepsilon y_i) v_i &= \sum_{i \in \mathbf{Z}} \xi \left(\frac{|i|}{k} \right) F_i(v_i + \varepsilon y_i)(v_i + \varepsilon y_i) - \sum_{i \in \mathbf{Z}} \xi \left(\frac{|i|}{k} \right) F_i(v_i + \varepsilon y_i) \varepsilon y_i \leq \\ &\sum_{i \in \mathbf{Z}} \xi \left(\frac{|i|}{k} \right) (-\alpha_1 |v_i + \varepsilon y_i|^p + \beta_{1,i}) + \varepsilon \sum_{i \in \mathbf{Z}} \xi \left(\frac{|i|}{k} \right) ((\alpha_2 |v_i + \varepsilon y_i|^{p-1} + \beta_{2,i}) |y_i|) \leq \\ &C \sum_{i \in \mathbf{Z}} \xi \left(\frac{|i|}{k} \right) (1 + |y_i|^p + |y_i|). \end{aligned} \quad (18)$$

由 (A₂) 和 Young 不等式, 得:

$$\begin{aligned} \sum_{i \in \mathbf{Z}} \xi \left(\frac{|i|}{k} \right) f_i(v_i(t - \rho) + \varepsilon y_i(\theta_{t-\rho} \omega_i)) v_i &\leq \frac{\lambda}{8} \sum_{i \in \mathbf{Z}} \xi \left(\frac{|i|}{k} \right) |v_i|^2 + \\ \frac{4}{\lambda} \sum_{i \in \mathbf{Z}} \xi \left(\frac{|i|}{k} \right) C_f^2 (|v_i(t - \rho)|^2 + |\varepsilon y_i(\theta_{t-\rho} \omega_i)|^2) &+ \frac{2}{\lambda} \sum_{i \in \mathbf{Z}} \xi \left(\frac{|i|}{k} \right) |\eta_i|^2. \end{aligned} \quad (19)$$

整理 (17)~(19) 式, 得:

$$\begin{aligned} \frac{1}{2} \frac{d}{dt} e^{\vartheta t} \sum_{i \in \mathbf{Z}} \xi \left(\frac{|i|}{k} \right) |v_i|^2 + \left(\frac{7\lambda}{8} - \frac{\vartheta}{2} \right) e^{\vartheta t} \sum_{i \in \mathbf{Z}} \xi \left(\frac{|i|}{k} \right) |v_i|^2 &\leq \\ e^{\vartheta t} \left[C \sum_{i \in \mathbf{Z}} \xi \left(\frac{|i|}{k} \right) (1 + |y_i|^p + |y_i|) + \frac{4}{\lambda} C_f^2 \sum_{i \in \mathbf{Z}} \xi \left(\frac{|i|}{k} \right) |v_i(t - \rho)|^2 + \right. \\ \left. \frac{4}{\lambda} (C_f \varepsilon)^2 \sum_{i \in \mathbf{Z}} \xi \left(\frac{|i|}{k} \right) |y_i(\theta_{t-\rho} \omega_i)|^2 + \frac{2}{\lambda} C_\eta \right]. \end{aligned} \quad (20)$$

其中 $\sum_{i \in \mathbf{Z}} \xi \left(\frac{|i|}{k} \right) |\eta_i|^2 \leq \sum_{i \in \mathbf{Z}} |\eta_i|^2 = C_\eta$.

对上式两端从 T_k 到 t 积分, 有:

$$\begin{aligned} e^{\vartheta t} \sum_{i \in \mathbf{Z}} \xi \left(\frac{|i|}{k} \right) |v_i|^2 + \left(\frac{7\lambda}{4} - \vartheta \right) \int_{T_k}^t e^{\vartheta r} \sum_{i \in \mathbf{Z}} \xi \left(\frac{|i|}{k} \right) |v_i|^2 dr &\leq \\ e^{\vartheta T_k} \sum_{i \in \mathbf{Z}} \xi \left(\frac{|i|}{k} \right) |v_i(T_k, \omega, v_\tau(s, \omega))|^2 + 2C \int_{T_k}^t e^{\vartheta r} \sum_{i \in \mathbf{Z}} \xi \left(\frac{|i|}{k} \right) (1 + |y_i|^p + |y_i|) dr + \\ \frac{8}{\lambda} C_f^2 \int_{T_k}^t e^{\vartheta r} \sum_{i \in \mathbf{Z}} \xi \left(\frac{|i|}{k} \right) |v_i(r - \rho)|^2 + \frac{8}{\lambda} (C_f \varepsilon)^2 \int_{T_k}^t e^{\vartheta r} \sum_{i \in \mathbf{Z}} \xi \left(\frac{|i|}{k} \right) |y_i(\theta_{r-\rho} \omega_i)|^2 dr + \frac{4}{\lambda} \int_{T_k}^t C_\eta e^{\vartheta r} dr. \end{aligned} \quad (21)$$

而

$$\begin{aligned} \int_{T_k}^t e^{\vartheta r} \sum_{i \in \mathbf{Z}} \xi \left(\frac{|i|}{k} \right) |v_i(r - \rho)|^2 dr &\leq \int_{T_k - \rho}^t e^{\vartheta(r+\rho)} \sum_{i \in \mathbf{Z}} \xi \left(\frac{|i|}{k} \right) |v_i(r)|^2 dr \leq \\ C_1 + \int_{T_k}^t e^{\vartheta(r+\rho)} \sum_{i \in \mathbf{Z}} \xi \left(\frac{|i|}{k} \right) |v_i(r)|^2 dr. \end{aligned} \quad (22)$$

$$\int_{T_k}^t e^{\vartheta r} \sum_{i \in \mathbf{Z}} \xi \left(\frac{|i|}{k} \right) |y_i(\theta_{r-\rho} \omega_i)|^2 dr \leq C_2 + \int_{T_k}^t e^{\vartheta(r+\rho)} \sum_{i \in \mathbf{Z}} \xi \left(\frac{|i|}{k} \right) |y_i(\theta_r \omega_i)|^2 dr. \quad (23)$$

对 $t \geq T_k = T_k(\omega) > \tau$, 由 (21)~(23) 式和假设 (A₄), 推得:

$$\begin{aligned} \sum_{i \in \mathbf{Z}} \xi \left(\frac{|i|}{k} \right) |v_i(t, \omega, v_\tau(s, \omega))|^2 &\leq e^{\vartheta(T_k - t)} \sum_{i \in \mathbf{Z}} \xi \left(\frac{|i|}{k} \right) |v_i(T_k, \omega, v_\tau(s, \omega))|^2 + \\ 2C e^{-\vartheta t} \int_{T_k}^t e^{\vartheta r} \sum_{i \in \mathbf{Z}} \xi \left(\frac{|i|}{k} \right) (1 + |y_i|^p + |y_i|) dr + \\ \frac{8}{\lambda} (C_f \varepsilon)^2 e^{-\vartheta t} \int_{T_k}^t e^{\vartheta(r+\rho)} \sum_{i \in \mathbf{Z}} \xi \left(\frac{|i|}{k} \right) |y_i|^2 dr + \frac{4}{\vartheta \lambda} C_\eta (1 - e^{\vartheta(T_k - t)}) + (C_1 + C_2) e^{-\vartheta t}. \end{aligned} \quad (24)$$

把 ω 换成 $\theta_{-t}\omega$, 并做如下估计:

$$\begin{aligned} e^{\vartheta(T_k - t)} \sum_{i \in \mathbf{Z}} \xi \left(\frac{|i|}{k} \right) |v_i(T_k, \theta_{-t}\omega, v_\tau(s, \theta_{-t}\omega))|^2 &\leq e^{\vartheta(T_k - t)} \|v(T_k, \tau - T_k, \theta_{-t}\omega, v_\tau(s, \theta_{-t}\omega))\|^2 \leq \\ e^{\vartheta(T_k - t)} \|v_\tau(s, \theta_{-t}\omega)\|^2 e^{-\varepsilon(T_k - \tau)} + \frac{2Cr(\omega)}{\varepsilon} + \frac{2}{\lambda \varepsilon} C_\eta, \end{aligned} \quad (25)$$

而 $v_\tau(s, \theta_{-t}\omega) \in K(\theta_{-t}\omega)$, 即 $\|v_\tau(s, \theta_{-t}\omega)\| \leq R(\theta_{-t}\omega)$ (是缓增的), 则存在 $T_1(\tau, \eta, \omega) > T_k(\tau, \omega)$, 当 $t > T_1$, 有:

$$e^{\vartheta(T_k-t)} \sum_{i \in \mathbb{Z}} \xi\left(\frac{|i|}{k}\right) |v_i(T_k, \theta_{-t}\omega, v_\tau(s, \theta_{-t}\omega))|^2 \leq \eta. \tag{26}$$

由(15)式知, 对于 $k > N_1(\eta, \omega) > 0$ 有:

$$2C e^{-\vartheta t} \int_{T_k}^t e^{\vartheta r} \sum_{i \in \mathbb{Z}} \xi\left(\frac{|i|}{k}\right) (1 + |y_i(\theta_{-t}\omega)|^p + |y_i(\theta_{-t}\omega)|) dr \leq \frac{2Cr(\omega)}{\vartheta} e^{-\frac{\epsilon}{2}t} (1 - e^{\vartheta(T_k-t)}). \tag{27}$$

同时存在 $T_2(\eta, \omega) > T_k(\omega)$, 对 $t > T_2$, 有:

$$2C e^{-\vartheta t} \int_{T_k}^t e^{\vartheta r} \sum_{i \in \mathbb{Z}} \xi\left(\frac{|i|}{k}\right) (1 + |y_i(\theta_{-t}\omega)|^p + |y_i(\theta_{-t}\omega)|) dr \leq \eta. \tag{28}$$

再利用(15)式, 得:

$$\begin{aligned} \frac{8}{\lambda} (C_f \epsilon)^2 e^{-\vartheta t} \int_{T_k}^t e^{\vartheta(r+\rho)} \sum_{i \in \mathbb{Z}} \xi\left(\frac{|i|}{k}\right) |y_i(\theta_{-t}\omega)|^2 dr &\leq \frac{8}{\lambda} (C_f \epsilon)^2 e^{-\vartheta t} \int_{T_k}^t e^{\vartheta(r+\rho)} r(\omega) e^{-\frac{\epsilon}{2}t} dr = \\ &\frac{8}{\vartheta \lambda} (C_f \epsilon)^2 r(\omega) e^{-\vartheta t - \frac{\epsilon}{2}t} (e^{\vartheta(t+\rho)} - e^{\vartheta(T_k+\rho)}). \end{aligned} \tag{29}$$

则存在 $T_3(\eta, \omega) > T_k(\omega)$, 当 $t > T_3$, 有:

$$\frac{8}{\lambda} (C_f \epsilon)^2 e^{-\vartheta t} \int_{T_k}^t e^{\vartheta(r+\rho)} \sum_{i \in \mathbb{Z}} \xi\left(\frac{|i|}{k}\right) |y_i(\theta_{-t}\omega)|^2 dr \leq \eta. \tag{30}$$

存在 $N_2(\eta, \omega) > 0$, 对 $k > N_2(\eta, \omega) > 0$, 有:

$$\frac{4}{\vartheta \lambda} C_\eta \leq \eta. \tag{31}$$

同理有 $T_4(\eta, \omega) > T_k(\omega)$, 对 $t > T_4$, 满足:

$$\left| -\frac{4}{\vartheta \lambda} C_\eta e^{\vartheta(T_k-t)} \right| \leq \eta, \tag{32}$$

显然存在 $T_5(\eta, \omega) > T_k(\omega)$, 当 $t > T_5$, 有:

$$(C_1 + C_2) e^{-\vartheta t} \leq \eta \tag{33}$$

成立。

取 $T(\eta, \omega) = \max\{T_1, T_2, T_3, T_4, T_5\} > T_k(\omega)$, $N(\eta, \omega) = \max\{N_1, N_2\}$ 。当 $t > T, k > N$ 时, 有:

$$\begin{aligned} \sup_{-\rho \leq s \leq 0} \sum_{|i| \geq 2k} |u_i(s, \theta_{-t}\omega, u_\tau(s, \theta_{-t}\omega))|^2 &\leq \sup_{-\rho \leq s \leq 0} \sum_{i \in \mathbb{Z}} \xi\left(\frac{|i|}{k}\right) |u_i(s, \theta_{-t}\omega, u_\tau(s, \theta_{-t}\omega))|^2 \leq \\ &2 \sup_{-\rho \leq s \leq 0} \sum_{|i| \geq N} (|v_i(s, \theta_{-t}\omega, v_\tau(s, \theta_{-t}\omega))|^2 + \epsilon^2 |y_i(\theta_{-t}\omega)|^2) \leq \eta. \end{aligned} \tag{证毕}$$

同文献[5]中的证明方法, 可以得到连续 RDS Φ 的渐近紧性。

定理 1 对所有 $\omega \in \Omega'$, Φ 是渐近紧的: X_ρ 中每个序列 $q_n \in \Phi(t_n, \theta_{-t_n}\omega, K(\tau, \theta_{-t_n}\omega))$ 当 $t_n \rightarrow \infty$ 时都存在收敛的子列。

定理 2 设 $(A_1) \sim (A_4)$ 成立, 则对每个 $\omega \in \Omega$, (1)~(2)式生成的连续 RDS Φ 存在唯一的 D -拉回吸引子:

$$A(\omega) = \bigcap_{k \geq t_K(\omega)} \overline{\bigcup_{t \geq k} \Phi(t, \theta_{-t}\omega, K(\theta_{-t}\omega))}.$$

证明 根据引理 1~2 以及定理 1 可以得出 D -拉回吸引子的存在性、唯一性。 证毕

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Random Attractors for a Class of Stochastic Lattice Systems with Time Delay in X_ρ Space

ZHANG Yijin^{1,2}

- (1. Key Lab of Intelligent Analysis and Decision on Complex Systems, Chongqing University of Posts and Telecommunications;
2. Key Laboratory of Industrial Internet of Things and Networked Control, Ministry of Education, Chongqing University of Posts and Telecommunications, Chongqing 400065, China)

Abstract: [Purposes] To study the random attractor of an infinite dimensional stochastic lattice system with time delay driven by additive white noise. [Methods] Under the corresponding conditions, the stochastic delay lattice equations generate infinite dimensional random dynamical system. X_ρ space is introduced. Basic equalities and Young inequality are applied. The inequalities needed are obtained with cut-off function. [Findings] The existence of the absorption set is proved, and then the tail estimate of the solution of the equations is given. The asymptotic compactness of the solution is also pointed out. [Conclusions] Finally, the existence and uniqueness of random attractors are obtained.

Keywords: random attractors; delay equation; lattice system

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