

一类具时滞和比率的扩散系统正周期解

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摘要 研究一类具有时滞和比率的, 且有 Machaelis-Menten 型功能性反应的非自治两种群捕食者-食饵扩散系统, 其中所有参数都是周期函数. 系统由两种群及两斑块构成, 食饵种群能够在两斑块间扩散, 而捕食者种群被限制在某一斑块中. 文中应用重合度理论中的延拓定理, 结合分析技巧构造一个同伦变换, 得出系统存在正周期解的充分条件, 且这些条件与扩散系数是无关.

关键词 时滞, 比率, 重合度, 周期解

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由于对具有比率和时滞的扩散系统的周期解问题研究还不多, 特别是时滞为全局偏差变元的情形^[1-3]. 因此, 我们考虑环境是呈周期性变化(季节性变化)的, 具有时滞(全局偏差变元)和比率的, 且有 Machaelis-Menten 型功能性反应的两种群扩散系统, 即

$$\left. \begin{aligned} y_1'(t) &= y_1(t)[r_1(t) - a_1(t)y_1(t) - b_1(t)y_1(t - \tau(t)) - \\ &\quad \frac{c_1(t)y_3(t)}{y_1(t) + m(t)y_3(t)}] + D_1(t)[y_2(t) - y_1(t)], \\ y_2'(t) &= y_2(t)[r_2(t) - a_2(t)y_2(t) - b_2(t)y_2(t - \tau(t)) + D_2(t)[y_1(t) - y_2(t)], \\ y_3'(t) &= y_3(t)[-r_3(t) + \frac{c_2(t)y_1(t - \tau(t))}{y_1(t - \tau(t)) + m(t)y_3(t - \tau(t))}] \end{aligned} \right\} \quad (1)$$

上式中, $r_i(t), a_j(t), c_j(t), D_j(t) (i = 1, 2, 3; j = 1, 2)$, 以及 $m(t), \tau(t)$ 都是连续的正 ω 周期函数, $b_j(t) (j = 1, 2)$ 是非负连续的 ω 周期函数. 本文利用重合度理论中的延拓定理, 研究系统(1)正周期解的存在性, 得到周期解的存在性结果是与扩散系数无关的. 相较于其他文献, 其关于扩散系统周期解的结果是大不相同的^[1,2].

1 准备知识

为了研究问题的方便, 我们先引入重合度理论中的连续性引理.

设 X, Z 是赋范向量空间, 如果 L 是指标为零的 Fredholm 映射且存在连续投影 $P: X \rightarrow X$ 及 $Q: Z \rightarrow Z$, 使得 $\text{Im } P = \text{Ker } L, \text{Im } L = \text{Ker } Q = \text{Im } (I - Q)$, 则 $L_P \triangleq L|_{\text{Dom } L \cap \text{Ker } P}: \text{Dom } L \cap \text{Ker } P \rightarrow \text{Im } L$ 可逆. 设其逆映射为 K_P , Ω 为 X 中的有界开集, 若 $QN(\bar{\Omega})$ 有界且 $K_P(I - Q)N: \bar{\Omega} \rightarrow X$ 是紧的, 则称 N 在 $\bar{\Omega}$ 上是 L -紧的. 由于 $\text{Im } Q$ 与 $\text{Ker } L$ 同构, 因而存在同构映射 $J: \text{Im } Q \rightarrow \text{Ker } L$.

引理^[5] 设 Ω 为 X 中的有界开集, N 在 $\bar{\Omega}$ 上是 L -紧的. 再假设有 3 个条件: (1) 对任意的 $\lambda \in (0, 1)$, 方程 $Lx = \lambda Nx$ 的解满足 $x \notin \partial \Omega \cap \bar{\Omega}$. (2) 对任意的 $x \in \partial \Omega \cap \text{Ker } L, QNx \neq 0$. (3) $\text{deg}\{JQN, \Omega \cap \text{Ker } L, 0\} \neq 0$. 则方程 $Lx = Nx$ 在 $\text{Dom } L \cap \bar{\Omega}$ 内至少存在一个解.

若 $f(t)$ 是一连续的 ω 周期函数, 就记 $f^M = \max_{0 \leq t < \omega} f(t), f^L = \min_{0 \leq t < \omega} f(t), \bar{f} = \frac{1}{\omega} \int_0^\omega f(t) dt$.

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2 主要结果

定理 取 $H_1 = \max\{r_1^M/a_1^L, r_2^M/a_2^L\}$, 若条件(1) $r_1(t) - c_1(t)/m(t) > b_1(t)H_1$; (2) $r_2(t) > b_2(t)H_1$; (3) $c_2^L > r_3$ 成立. 则系统(1)至少存在一个正 ω 周期解.

证明 作变换 $y_i(t) = e^{x_i(t)}$, $i = 1, 2, 3$, 则系统(1)变为

$$\left. \begin{aligned} x_1'(t) &= r_1(t) - a_1(t)e^{x_1(t)} - b_1(t)e^{x_1(t-\tau(t))} - \frac{c_1(t)e^{x_3(t)}}{e^{x_1(t)} + m(t)e^{x_3(t)}} - D_1(t) + D_1(t)e^{x_2(t)-x_1(t)}, \\ x_2'(t) &= r_2(t) - D_2(t) - a_2(t)e^{x_2(t)} - b_2(t)e^{x_2(t-\tau(t))} + D_2(t)e^{x_1(t)-x_2(t)}, \\ x_3'(t) &= -r_3(t) + \frac{c_2(t)e^{x_1(t-\tau(t))}}{e^{x_1(t-\tau(t))} + m(t)e^{x_3(t-\tau(t))}}. \end{aligned} \right\} \quad (2)$$

于是, 若系统(2)有一个 ω 周期解 $(x_1^*(t), x_2^*(t), x_3^*(t))^T$. 那么, $(y_1^*(t), y_2^*(t), y_3^*(t))^T = (e^{x_1^*(t)}, e^{x_2^*(t)}, e^{x_3^*(t)})^T$ 就是系统(1)的一个正 ω 周期解. 因此, 我们只须证明系统(2)有一个 ω 周期解.

令 $X = Z = \{x \in C(\mathbf{R}, \mathbf{R}^3): x(t + \omega) = x(t)\}$, 记 $\|x\| = \max_{t \in [0, \omega]} \max_{1 \leq i \leq 3} |x_i(t)|$, 则 X, Z 在 $\|\cdot\|$ 范数下是一个 Banach 空间. 定义算子 $N: X \rightarrow Z$, 有

$$Nx = \begin{cases} r_1(t) - a_1(t)e^{x_1(t)} - b_1(t)e^{x_1(t-\tau(t))} - \frac{c_1(t)e^{x_3(t)}}{e^{x_1(t)} + m(t)e^{x_3(t)}} - D_1(t) + D_1(t)e^{x_2(t)-x_1(t)}, \\ r_2(t) - D_2(t) - a_2(t)e^{x_2(t)} - b_2(t)e^{x_2(t-\tau(t))} + D_2(t)e^{x_1(t)-x_2(t)}, \\ -r_3(t) + \frac{c_2(t)e^{x_1(t-\tau(t))}}{e^{x_1(t-\tau(t))} + m(t)e^{x_3(t-\tau(t))}}. \end{cases} \quad (3)$$

在式(3)中, $\forall x \in X$. 再定义线性算子 $L: \text{Dom } L \subset X \rightarrow Z$ 和投影算子 $P: X \rightarrow Z$ 及 $Q: Z \rightarrow Z$, 则 $Lx = x'$, $\forall x \in \text{Dom } L \subset X; Px = \frac{1}{\omega} \int_0^\omega x(t) dt, \forall x \in X; Qz = \frac{1}{\omega} \int_0^\omega z(t) dt, \forall z \in Z$. 易见, L 是指标为零的 Fredholm 映射. P, Q 是连续投影且使得 $\text{Im } P = \text{Ker } L, \text{Im } L = \text{Ker } Q = \text{Im}(I - Q)$. 因此, L 的广义逆映射 $K_P: \text{Im } L \rightarrow \text{Dom } L \cap \text{Ker } P$ 存在, 且

$$K_P = \int_0^\omega z(s) ds - \frac{1}{\omega} \int_0^\omega \int_0^\omega z(s) ds dt, \quad \forall z \in \text{Im } L \subset Z. \quad (4)$$

于是, 利用 Lebesgue 收敛定理和 Arzelà Ascoli 定理, 易证. 对于 X 中的任意有界开子集 Ω, N 在 $\overline{\Omega}$ 上是 L -紧的. 由于, $\text{Im } Q = \text{Ker } L$, 故 J 可取为 $\text{Im } Q$ 到 $\text{Ker } L$ 的恒等映射.

考虑算子方程 $Lx = \lambda Nx, \lambda \in (0, 1)$, 有

$$\left. \begin{aligned} x_1'(t) &= \lambda[r_1(t) - a_1(t)e^{x_1(t)} - b_1(t)e^{x_1(t-\tau(t))} - \frac{c_1(t)e^{x_3(t)}}{e^{x_1(t)} + m(t)e^{x_3(t)}} - D_1(t) + D_1(t)e^{x_2(t)-x_1(t)}], \\ x_2'(t) &= \lambda[r_2(t) - D_2(t) - a_2(t)e^{x_2(t)} - b_2(t)e^{x_2(t-\tau(t))} + D_2(t)e^{x_1(t)-x_2(t)}], \\ x_3'(t) &= \lambda[-r_3(t) + \frac{c_2(t)e^{x_1(t-\tau(t))}}{e^{x_1(t-\tau(t))} + m(t)e^{x_3(t-\tau(t))}}]. \end{aligned} \right\} \quad (5)$$

设 $x(t) = (x_1(t), x_2(t), x_3(t))^T \in X$ 是系统(5)对应于某个 $\lambda \in (0, 1)$ 的解. 由于连续函数在闭区间上取得最大值及最小值, 所以存在 $\zeta_i, \delta_i \in [0, \omega] (i = 1, 2)$, 使得 $x_i(\zeta_i) = \max_{t \in [0, \omega]} x_i(t), x_i(\delta_i) = \min_{t \in [0, \omega]} x_i(t), (i = 1, 2)$, 相应地有

$$\begin{aligned} r_1(\zeta_1) - a_1(\zeta_1)e^{x_1(\zeta_1)} - b_1(\zeta_1)e^{x_1(\zeta_1-\tau(\zeta_1))} - \frac{c_1(\zeta_1)e^{x_3(\zeta_1)}}{e^{x_1(\zeta_1)} + m(\zeta_1)e^{x_3(\zeta_1)}} - \\ D_1(\zeta_1) + D_1(\zeta_1)e^{x_2(\zeta_1)-x_1(\zeta_1)} = 0, \end{aligned} \quad (6)$$

$$r_2(\zeta_2) - D_2(\zeta_2) - a_2(\zeta_2)e^{x_2(\zeta_2)} - b_2(\zeta_2)e^{x_2(\zeta_2-\tau(\zeta_2))} + D_2(\zeta_2)e^{x_1(\zeta_2)-x_2(\zeta_2)} = 0, \quad (7)$$

$$\begin{aligned} r_1(\delta_1) - a_1(\delta_1)e^{x_1(\delta_1)} - b_1(\delta_1)e^{x_1(\delta_1-\tau(\delta_1))} - \frac{c_1(\delta_1)e^{x_3(\delta_1)}}{e^{x_1(\delta_1)} + m(\delta_1)e^{x_3(\delta_1)}} - \\ D_1(\delta_1) + D_1(\delta_1)e^{x_2(\delta_1)-x_1(\delta_1)} = 0, \end{aligned} \quad (8)$$

$$r_2(\delta_2) - D_2(\delta_2) - a_2(\delta_2)e^{x_2(\delta_2)} - b_2(\delta_2)e^{x_2(\delta_2-\tau(\delta_2))} + D_2(\delta_2)e^{x_1(\delta_2)-x_2(\delta_2)} = 0. \quad (9)$$

首先, 我们分两种情况估计 $x_i(\zeta_i) (i= 1, 2)$ 的上界.

(I) 若 $x_1(\zeta_1) \geq x_2(\zeta_2)$, 则有 $x_1(\zeta_1) \geq x_2(\zeta_2)$. 此时, 由式(6)得

$$a_1(\zeta_1)e^{x_1(\zeta_1)} + b_1(\zeta_1)e^{x_1(\zeta_1-\tau(\zeta_1))} \leq r_1(\zeta_1) - \frac{c_1(\zeta_1)e^{x_3(\zeta_1)}}{e^{x_1(\zeta_1)} + m(\zeta_1)e^{x_3(\zeta_1)}}.$$

因而有 $e^{x_1(\zeta_1)} \leq r_1^M/a_1^L$ 及 $e^{x_2(\zeta_2)} \leq r_2^M/a_2^L$.

(II) 若 $x_1(\zeta_1) < x_2(\zeta_2)$, 则 $x_1(\zeta_2) < x_2(\zeta_2)$. 类似情况(I) 并由式(7)可得

$$e^{x_2(\zeta_2)} \leq r_2^M/a_2^L, \quad e^{x_1(\zeta_1)} \leq r_2^M/a_2^L. \tag{10}$$

由 H_1 的取法可知, 有

$$e^{x_1(\zeta_1)} \leq H_1, \quad e^{x_2(\zeta_2)} \leq H_1. \tag{11}$$

同样, 我们分两种情况估计 $x_i(\delta_i) (i= 1, 2)$ 的下界, 可得

$$e^{x_1(\delta_1)} \geq [r_1(t) - b_1(t)H_1 - c_1(t)/m(t)]^L/a_1^M > 0, \tag{12}$$

$$e^{x_2(\delta_2)} \geq [r_1(t) - b_1(t)H_1 - c_1(t)/m(t)]^L/a_1^M > 0. \tag{13}$$

取 $H_2 = \min\{[r_1(t) - b_1(t)H_1 - c_1(t)/m(t)]^L/a_1^M, [r_2(t) - b_2(t)H_1]^L/a_2^M\}$, 有

$$e^{x_1(\delta_1)} \geq H_2, \quad e^{x_2(\delta_2)} \geq H_2. \tag{14}$$

取 $H_3 = \max\{|\ln H_1|, |\ln H_2|\}$, 于是由式(11), (14) 可知, 对 $\forall t \in [0, \omega]$ 有

$$|x_i(t)| \leq H_3, \quad i = 1, 2. \tag{15}$$

下面, 我们估计 $x_3(t)$ 的先验界. 将系统(5)的最后一个方程从 0 到 ω 积分, 并整理有

$$\int_0^\omega [-r_3(t) + \frac{c_2(t)e^{x_1(t-\tau(t))}}{e^{x_1(t-\tau(t))} + m(t)e^{x_3(t-\tau(t))}}] dt = 0. \tag{16}$$

于是有

$$\int_0^\omega |x_3'(t)| dt \leq 2r_3^-\omega \tag{17}$$

又由式(15)和积分中值定理可知, 存在 $\eta \in (0, \omega)$, 使得

$$r_3^- = \frac{c_2(\eta)e^{x_1(\eta-\tau(\eta))}}{e^{x_1(\eta-\tau(\eta))} + m(\eta)e^{x_3(\eta-\tau(\eta))}}, \quad e^{x_3(\eta-\tau(\eta))} = \frac{[c_2(\eta) - r_3^-]e^{x_1(\eta-\tau(\eta))}}{r_3m(\eta)}.$$

从而有

$$e^{x_3(\eta-\tau(\eta))} < c_2^M e^{H_1}/r_3^- m^L, \quad e^{x_3(\eta-\tau(\eta))} > (c_2^L - r_3^-)e^{H_1}/r_3^- m^M. \tag{18}$$

由于 $x_3(t)$ 是 ω 周期函数, 故存在 $\eta_0 \in [0, \omega]$, 使得 $x_3(\eta_0) = x_3(\eta_0 - \tau(\eta_0))$. 于是, 由式(17)得

$$x_3(t) = x_3(\eta_0) + \int_{\eta_0}^t x_3'(s) ds < \ln \frac{c_2^M e^{H_1}}{r_3^- m^L} + 2r_3^-\omega \triangleq H_4,$$

$$x_3(t) = x_3(\eta_0) + \int_{\eta_0}^t x_3'(s) ds > \ln \frac{(c_2^L - r_3^-)e^{H_1}}{r_3^- m^M} - 2r_3^-\omega \triangleq H_5.$$

取 $H_6 = \max\{|H_4|, |H_5|\}$, 故对 $\forall t \in [0, \omega]$ 有 $|x_3(t)| < H_6$. 取 $H = 1 + H_3 + H_6$, 即可得到 $\|x\| < H$.

设 $(x_1, x_2, x_3)^T \in \mathbf{R}^3$, 由 $QN(x_1, x_2, x_3)^T$ 的表达式知, 存在 $t_i \in [0, \omega] (i= 1, 2)$, 使得

$$QN \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} \bar{r}_1 - \bar{D}_1 - \bar{a}_1 e^{x_1} - \bar{b}_1 e^{x_1} + \bar{D}_1 e^{x_2-x_1} - \frac{\bar{c}_1 e^{x_3}}{e^{x_1} + m(t_1)e^{x_3}} \\ \bar{r}_2 - \bar{D}_2 - \bar{a}_2 e^{x_2} - \bar{b}_2 e^{x_2} + \bar{D}_2 e^{x_1-x_2} \\ - \bar{r}_3 + \frac{\bar{c}_2 e^{x_1}}{e^{x_1} + m(t_2)e^{x_3}} \end{pmatrix}.$$

类似于式(11), (14)和(18), 可以证明方程组

$$\left. \begin{aligned} \bar{r}_1 - \bar{D}_1 - \bar{a}_1 e^{x_1} - \bar{b}_1 e^{x_1} + \bar{D}_1 e^{x_2-x_1} - \frac{\bar{c}_1 e^{x_3}}{e^{x_1} + m(t_1)e^{x_3}} &= 0, \\ \bar{r}_2 - \bar{D}_2 - \bar{a}_2 e^{x_2} - \bar{b}_2 e^{x_2} + \bar{D}_2 e^{x_1-x_2} &= 0, \\ - \bar{r}_3 + \frac{\bar{c}_2 e^{x_1}}{e^{x_1} + m(t_2)e^{x_3}} &= 0 \end{aligned} \right\} \tag{19}$$

的任一解 (x_1^*, x_2^*, x_3^*) 满足 $0 < H_2 \leq e^{x_i^*} \leq H_1 (i= 1, 2)$ 和 $0 < H_7 \triangleq \frac{(c_2^L - r_3^-)e^{H_1}}{r_3^- m^M} \leq e^{x_3^*} \leq \frac{c_2^M e^{H_1}}{r_3^- m^M} \triangleq H_8$. 令

$H_9 = \frac{\bar{r}_1}{a_1 + \bar{b}_1}, H_{10} = \frac{\bar{r}_2}{a_2 + \bar{b}_2}, H_{11} = \frac{(\bar{c}_2 - \bar{r}_3)\bar{r}_1}{r_3 m} > 0, H_{12} = \frac{(\bar{c}_2 - \bar{r}_3)\bar{r}_1}{r_3 m},$ 并取 $M_0 = \sum_{i=1}^{12} |\operatorname{Im} H_i| + 1$. 于是, 方程组(19)的任一解 (x_1^*, x_2^*, x_3^*) 满足 $|x_i^*| < M_0, i = 1, 2, 3$. 取 $M = H + M_0$, 并令 $\Omega = \{x \in X: \|x\| < M\}$, 显然 M 是与 $\lambda \in (0, 1)$ 无关的. 此时, 引理中的条件(1)成立. 当 $(x_1, x_2, x_3)^T \in \partial \Omega \cap \operatorname{Ker} L = \partial \Omega \cap \mathbf{R}^3$ 时, $(x_1, x_2, x_3)^T$ 是 \mathbf{R}^3 中的一个常向量, 且满足至少存在一个 $i \in \{1, 2, 3\}$, 使得 $|x_i| = M$. 那么, $QN[x_1 \ x_2 \ x_3]^T \neq [0 \ 0 \ 0]^T$. 即引理中的条件(2)成立.

我们验证引理中的条件(3)也成立. 为此, 定义映射族 $\Phi: (\Omega \cap \mathbf{R}^3) \times [0, 1] \rightarrow \mathbf{R}^3$ 为

$$\Phi(x_1, x_2, x_3, u) = \begin{pmatrix} \bar{r}_1 - \bar{a}_1 e^{x_1} - \bar{b}_1 e^{x_1} \\ \bar{r}_2 - \bar{a}_2 e^{x_2} - \bar{b}_2 e^{x_2} \\ -\bar{r}_3 + \frac{\bar{c}_2 e^{x_1}}{e^{x_1} + m(t_2)e^{x_3}} \end{pmatrix} + u \begin{pmatrix} -\bar{D}_1 + \bar{D}_1 e^{x_2 - x_1} - \frac{\bar{c}_1 e^{x_3}}{e^{x_1} + m(t_1)e^{x_3}} \\ -\bar{D}_2 + \bar{D}_2 e^{x_1 - x_2} \\ 0 \end{pmatrix},$$

其中 $(x_1, x_2, x_3)^T \in \Omega \cap \mathbf{R}^3; u \in [0, 1]$ 为参数. 易证当 $(x_1, x_2, x_3)^T \in \Omega \cap \mathbf{R}^3, u \in [0, 1]$ 时, $\Phi(x_1, x_2, x_3, u) \neq 0$. 又代数方程组
$$\begin{cases} \bar{r}_1 - \bar{a}_1 e^{x_1} - \bar{b}_1 e^{x_1} = 0, \\ \bar{r}_2 - \bar{a}_2 e^{x_2} - \bar{b}_2 e^{x_2} = 0, \\ -\bar{r}_3 + \frac{\bar{c}_2 e^{x_1}}{e^{x_1} + m(t_2)e^{x_3}} = 0. \end{cases}$$
 有唯一解 (x_1^*, x_2^*, x_3^*) , 且满足 $(x_1^*, x_2^*, x_3^*)^T \in$

$\Omega \cap \operatorname{Ker} L$. 经计算 $\deg\{JQN, \Omega \cap \operatorname{Ker} L, 0\} = \deg\{\Phi(x_1, x_2, x_3, 1), \Omega \cap \operatorname{Ker} L, 0\} = -1 \neq 0$. 即满足引理中的条件(3). 因此, 系统(2)至少存在一个 ω 周期解, 使系统(1)有一个 ω 正周期解.

3 结束语

应用重合度理论研究泛函微分系统周期解的存在性问题, 其关键在于解的先验界估计和同伦变换的构造. 本文构造一个同伦变换, 得出了正周期解的存在性与扩散系数无关的这一新结果.

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Existence of Periodic Solution for Predator-Prey Diffusive System of Two Species with Time Delay and Ratio

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Abstract One class of nonautonomous two species predator-prey model with diffusion, time delays and Michaelis-Menten type functional response is studied with all parameters are periodic functions. The system, which is composed of two patches and two species, the prey can diffuse between two patches, but the predator is confined to one patch. By using some analysis techniques and the continuation theorem of coincidence degree theory and constructing a homotopy operator, we obtain some sufficient conditions which guarantee the existence of periodic solution of the system. In particular, these conditions are not relevant to the diffusion coefficients.

Keywords time delay, ratio, coincidence degree, periodic solution