

A Time-Dependent Strange Term Arising in Homogenization of an Elliptic Problem with Rapidly Alternating Neumann and Dynamic Boundary Conditions Specified at the Domain Boundary: The Critical Case

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Abstract—A strange term arising in the homogenization of elliptic (and parabolic) equations with dynamic boundary conditions given on some boundary parts of critical size is considered. A problem with dynamic boundary conditions given on the union of some boundary subsets of critical size arranged ε -periodically along the boundary and with homogeneous Neumann conditions given on the rest of the boundary is studied. It is proved that the homogenized boundary condition is a Robin-type containing a nonlocal term depending on the trace of the solution $u(x, t)$ on the boundary $\partial\Omega$.

Keywords: homogenization, rapidly oscillating boundary conditions, dynamic boundary conditions

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In this paper, we identify a strange term arising in the homogenization of some elliptic (and parabolic) equations with dynamic boundary conditions given on some boundary parts of critical size. The case of dynamic boundary conditions specified on the boundary of cavities of critical radius in an ε -periodically perforated domain is studied in [5]. Unlike in the case when dynamic boundary conditions are set on the boundaries of cavities of diameters of order ε [1, 7], a new nonlocal term H_u appears as an absorption term in the homogenized elliptic (or parabolic) equation; in this case, H_u is a solution of an ordinary differential equation depending on the solution $u(x, t)$ of the homogenized model. A problem with dynamic conditions specified on the boundaries of cavities located ε -periodically along an $(n - 1)$ -dimensional manifold was considered in [6]. In this case, a nonlocal strange term $H_u(x, t)$ appears in transmission conditions posed on this manifold. In the present paper, we consider the case of dynamic boundary conditions specified on the union of outer boundary subsets of critical size

arranged ε -periodically along the boundary; homogeneous Neumann conditions are set on the rest of the boundary. The main goal of this work is to prove that the homogenized boundary condition is a Robin-type one containing a nonlocal term depending on the trace of the solution $u(x, t)$ on the boundary $\partial\Omega$. This result is a generalization of the main theorem in [3] to the case of dynamic boundary conditions.

We would like to underline that one of the most important steps in obtaining the strange term (this is how the new term in the homogenized equation was called by Cioranescu and Murat in [2]) is the correct choice of the parameter values characterizing the perforation radius and the correct scaling of the absorption coefficient in the boundary condition.

The results of this work admit many generalizations. For a more detailed presentation of them, as well as numerous other works on this topic, the reader is referred to the monograph of the authors [4].

Let Ω be a bounded domain in $\mathbb{R}^2 \cap \{x_2 > 0\}$ with a smooth boundary consisting of two parts: $\partial\Omega = \Gamma_1 \cup \Gamma_2$, where $\Gamma_1 = \partial\Omega \cap \{x_2 > 0\}$ and $\Gamma_2 = \partial\Omega \cap \{x_2 = 0\} = [-l, l]$ for some $l > 0$.

We introduce the notation $Y_1 = \{(y_1, 0) : -\frac{1}{2} < y_1 < \frac{1}{2}\}$

and $\hat{l}_0 = \{(y_1, 0) : -l_0 < y_1 < l_0\} \subset Y_1$, where $l_0 \in (0, \frac{1}{2})$.

For a small parameter $\varepsilon > 0$ and a parameter

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$0 < a_\varepsilon \ll \varepsilon$ whose value is “critical,” that is, $a_\varepsilon = C_0 \varepsilon \exp\left(-\frac{\alpha^2}{\varepsilon}\right)$, $C_0, \alpha > 0$, we introduce the set

$$\tilde{G}_\varepsilon = \bigcup_{j \in \mathbb{Z}'} (a_\varepsilon \hat{l}_0 + \varepsilon j) = \bigcup_{j \in \mathbb{Z}'} l_\varepsilon^j,$$

where $\mathbb{Z}' = \mathbb{Z} \times \{0\}$ is the set of vectors of the form $j = (j_1, 0)$, $j_1 \in \mathbb{Z}$. We set $\Upsilon_\varepsilon = \{j \in \mathbb{Z}': \bar{l}_\varepsilon^j \subset [-l + 2\varepsilon, l - 2\varepsilon] \times \{0\}\}$. We introduce the sets $Y_\varepsilon^j = \varepsilon Y_1 + \varepsilon j$, $j \in \mathbb{Z}'$, and

$$l_\varepsilon = \bigcup_{j \in \Upsilon_\varepsilon} l_\varepsilon^j.$$

It is straightforward to see that $\bar{l}_\varepsilon^j \subset Y_\varepsilon^j$. We introduce the notation $\gamma_\varepsilon = \Gamma_2 \setminus \bar{l}_\varepsilon$. Note that $|\bar{l}_\varepsilon^j| = 2a_\varepsilon l_0$ for an arbitrary $j \in \mathbb{Z}'$ and $|\bar{l}_\varepsilon| \cong da_\varepsilon \varepsilon^{-1}$, $d = \text{const} > 0$.

In the cylinder $Q_T = \Omega \times (0, T)$, we consider the problem

$$\begin{aligned} -\Delta_x u_\varepsilon &= f(x, t), & (x, t) \in Q_T, \\ \beta(\varepsilon) \partial_t u_\varepsilon + \partial_v u_\varepsilon + \lambda \beta(\varepsilon) u_\varepsilon &= \beta(\varepsilon) g(x, t), \\ & (x, t) \in l_\varepsilon \times (0, T), \\ \partial_v u_\varepsilon &= 0, & (x, t) \in \gamma_\varepsilon \times (0, T), \\ u_\varepsilon(x, t) &= 0, & (x, t) \in \Gamma_1 \times (0, T), \\ u_\varepsilon(x, 0) &= 0, & x \in l_\varepsilon, \end{aligned} \quad (1)$$

where the coefficient $\beta(\varepsilon)$ has the critical value, that is,

$$\beta(\varepsilon) = \exp\left(\frac{\alpha^2}{\varepsilon}\right), \quad \lambda \geq 0, \quad f \in C([0, T]; L^2(\Omega)),$$

$\partial_t f \in L^2(0, T; L^2(\Omega))$, and $g(x, t) \in C^1(\bar{\Omega} \times [0, T])$.

The weak solution of the initial boundary value problem (1) is a function $u_\varepsilon \in L^2(0, T; H^1(\Omega, \Gamma_1))$ that satisfies $\partial_t u_\varepsilon \in L^2(0, T; H^{-1/2}(l_\varepsilon, \Gamma_1))$ and the integral identity

$$\begin{aligned} & \beta(\varepsilon) \int_0^T \langle \partial_t u_\varepsilon, v \rangle_{l_\varepsilon} dt + \int_0^T \int_\Omega \nabla u_\varepsilon \nabla v dx dt \\ & \quad + \lambda \beta(\varepsilon) \int_0^T \int_{l_\varepsilon} u_\varepsilon v dx_1 dt \\ & = \beta(\varepsilon) \int_0^T \int_\Omega g v dx_1 dt + \int_0^T \int_\Omega f v dx dt, \end{aligned} \quad (2)$$

for an arbitrary function $v \in L^2(0, T; H^1(\Omega, \Gamma_1))$, where $\langle \cdot, \cdot \rangle_{l_\varepsilon}$ is the duality relation between the spaces $H^{1/2}(l_\varepsilon, \Gamma_1)$ and $H^{-1/2}(l_\varepsilon, \Gamma_1)$. As usual, $H^1(\Omega, \Gamma_1)$ denotes the closure in $H^1(\Omega)$ of the set of infinitely differentiable functions in $\bar{\Omega}$ that vanish in a neighborhood of Γ_1 .

Using Galerkin approximations, we deduce the following theorem.

Theorem 1. *Problem (1) has a unique weak solution u_ε , which satisfies the estimate*

$$\begin{aligned} & \|u_\varepsilon\|_{L^2(0, T; H^1(\Omega, \Gamma_1))} + \beta(\varepsilon) \|u_\varepsilon\|_{L^2(0, T; L^2(l_\varepsilon))}^2 \\ & + \beta(\varepsilon) \|\partial_t u_\varepsilon\|_{L^2(0, T; L^2(l_\varepsilon))}^2 \leq K; \end{aligned} \quad (3)$$

here and below, K is a positive constant independent of ε .

It follows from (3) that there is a subsequence (denoted in the same way as the original sequence) such that

$$u_\varepsilon \rightharpoonup u \quad \text{weakly in } L^2(0, T; H^1(\Omega, \Gamma_1)), \quad (4)$$

$$u_\varepsilon \rightarrow u \quad \text{strongly in } L^2(0, T; L^2(\Omega)) \quad (5)$$

as $\varepsilon \rightarrow 0$.

The main results is stated in the following assertion.

Theorem 2. *Let u_ε be a weak solution of problem (1).*

Then the function $u \in L^2(0, T; H^1(\Omega, \Gamma_1))$ defined by (4) and (5) is a weak solution of the nonlocal boundary value problem

$$\begin{aligned} -\Delta_x u &= f(x, t), & (x, t) \in \Omega \times (0, T), \\ \partial_v u + \frac{\pi}{\alpha^2} u &= H_u(x, t), & (x, t) \in \Gamma_2 \times (0, T), \\ u(x, t) &= 0, & (x, t) \in \Gamma_1 \times (0, T), \end{aligned} \quad (6)$$

where $H_u(x, t)$ is a unique solution of the following Cauchy problem for the ordinary differential equation:

$$\begin{aligned} & \frac{\partial H_u}{\partial t} + \left(\lambda + \frac{\pi}{2\alpha^2 l_0 C_0} \right) H_u = g(x, t) + \frac{\pi}{2\alpha^2 l_0 C_0} u(x, t), \\ & (x, t) \in \Gamma_2 \times (0, T), \\ & H(x, 0) = 0, \quad x \in \Gamma_2. \end{aligned} \quad (7)$$

Remark 1. For $u \in L^2(0, T; L^2(\Gamma_2))$, the solution of the Cauchy problem has the form

$$\begin{aligned} H_u(x, t) &= \frac{\pi}{\alpha^2} \int_0^t \left(g(x, \tau) + \frac{\pi}{2\alpha^2 l_0 C_0} u(x, \tau) \right) \\ & \times \exp\left(-\left(\lambda + \frac{\pi}{2\alpha^2 l_0 C_0}\right)(t - \tau)\right) d\tau. \end{aligned} \quad (8)$$

Proof. We introduce auxiliary functions w_ε^j and q_ε^j as weak solutions of the boundary value problems

$$\begin{aligned} \Delta w_\varepsilon^j &= 0, & x \in T_{\varepsilon/4}^j \setminus \bar{T}_{a_\varepsilon}^j, \\ w_\varepsilon^j &= 1, & x \in \partial T_{a_\varepsilon}^j, \\ w_\varepsilon^j &= 0, & x \in \partial T_{\varepsilon/4}^j; \end{aligned} \quad (9)$$

$$\begin{aligned}\Delta q_\varepsilon^j &= 0, & x \in T_{\varepsilon/4}^j \setminus \overline{l_\varepsilon^j}, \\ q_\varepsilon^j &= 1, & x \in l_\varepsilon^j, \\ q_\varepsilon^j &= 0, & x \in \partial T_{\varepsilon/4}^j.\end{aligned}\quad (10)$$

Here, T_r^j is a ball of radius r centered at $(\varepsilon j, 0)$. Note that w_ε^j and q_ε^j are solutions of the problems

$$\begin{aligned}\Delta w_\varepsilon^j &= 0, & x \in (T_{\varepsilon/4}^j)^+ \setminus \overline{T_{a_\varepsilon}^j}, \\ w_\varepsilon^j &= 0, & x \in \partial T_{\varepsilon/4}^j \cap \{x_2 > 0\}, \\ w_\varepsilon^j &= 1, & x \in \partial T_{a_\varepsilon}^j \cap \{x_2 > 0\}, \\ \partial_{x_2} w_\varepsilon^j &= 0, & x \in \{x_2 = 0\} \cap (T_{\varepsilon/4}^j \setminus \overline{T_{a_\varepsilon}^j}),\end{aligned}\quad (11)$$

where $A^+ = A \cap \{x_2 > 0\}$, $A \subset \mathbb{R}^2$, and

$$\begin{aligned}\Delta q_\varepsilon^j &= 0, & x \in (T_{\varepsilon/4}^j)^+, \\ q_\varepsilon^j &= 1, & x \in l_\varepsilon^j, \\ q_\varepsilon^j &= 0, & x \in (\partial T_{\varepsilon/4}^j)^+, \\ \partial_{x_2} q_\varepsilon^j &= 0, & x \in (T_{\varepsilon/4}^j \cap \{x_2 = 0\}) \setminus \overline{l_\varepsilon^j},\end{aligned}\quad (12)$$

where $j \in \Upsilon_\varepsilon$ and $l_\varepsilon^j = a_\varepsilon \hat{j}_0 + \varepsilon j$. Note that

$$w_\varepsilon^j(x) = \frac{\ln\left(\frac{4r}{\varepsilon}\right)}{\ln\left(\frac{4a_\varepsilon}{\varepsilon}\right)}.\quad (13)$$

We introduce the functions

$$W_\varepsilon(x) = \begin{cases} w_\varepsilon^j(x), & x \in (T_{\varepsilon/4}^j)^+ \setminus \overline{(T_{a_\varepsilon}^j)^+}, & j \in \Upsilon_\varepsilon, \\ 1, & x \in (T_{a_\varepsilon}^j)^+, & j \in \Upsilon_\varepsilon, \\ 0, & x \in \Omega \setminus \bigcup_{j \in \Upsilon_\varepsilon} (T_{\varepsilon/4}^j)^+, \end{cases}\quad (14)$$

$$Q_\varepsilon(x) = \begin{cases} q_\varepsilon^j, & x \in (T_{\varepsilon/4}^j)^+, & j \in \Upsilon_\varepsilon, \\ 0, & x \in \Omega \setminus \bigcup_{j \in \Upsilon_\varepsilon} (T_{\varepsilon/4}^j)^+. \end{cases}\quad (15)$$

It is straightforward to see that $W_\varepsilon, Q_\varepsilon \in H^1(\Omega, \Gamma_1)$ and $W_\varepsilon \rightharpoonup 0$ weakly in $H^1(\Omega, \Gamma_1)$ as $\varepsilon \rightarrow 0$. To compare these two functions, we will use the following lemma proved in [3].

Lemma 1. *Let W_ε be the function defined by (14), and let Q_ε be the function defined by (15). Then*

$$\|W_\varepsilon - Q_\varepsilon\|_{H^1(\Omega)} \leq K\sqrt{\varepsilon}.\quad (16)$$

It follows from (2) that for arbitrary test function $v \in L^2(0, T; H^1(\Omega, \Gamma_1))$ such that $\partial_t v \in L^2(0, T; L^2(l_\varepsilon))$ we have the integral inequality

$$\beta(\varepsilon) \int_0^T \int_{l_\varepsilon} \partial_t v (v - u_\varepsilon) dx_1 dt + \int_0^T \int_\Omega \nabla v \nabla (v - u_\varepsilon) dx dt$$

$$\begin{aligned}& + \beta(\varepsilon) \lambda \int_0^T \int_{l_\varepsilon} v (v - u_\varepsilon) dx_1 dt \geq \beta(\varepsilon) \int_0^T \int_{l_\varepsilon} g (v - u_\varepsilon) dx_1 dt \\ & + \int_0^T \int_\Omega f (v - u_\varepsilon) dx dt - \frac{\beta(\varepsilon)}{2} \|v(x, 0)\|_{L^2(l_\varepsilon)}^2.\end{aligned}\quad (17)$$

For arbitrary functions $\eta \in C^1[0, T]$ and $\psi \in C^\infty(\overline{\Omega})$ that vanish in a neighborhood of the boundary Γ_1 , we introduce the function $\phi(x, t) = \eta(t)\psi(x)$. Let $H_\phi(x, t)$ be a solution of the Cauchy problem

$$\begin{aligned}\frac{\partial H_\phi}{\partial t} + \left(\lambda + \frac{\pi}{2\alpha^2 l_0 C_0} \right) H_\phi &= g(x, t) + \frac{\pi}{2\alpha^2 l_0 C_0} \phi(x, t), \\ H_\phi(x, 0) &= 0.\end{aligned}\quad (18)$$

We set $H_{\varepsilon, j}(t) = H_\phi(P_\varepsilon^j, t)$. For $t \in (0, T)$, we define the function

$$Q_\phi^\varepsilon = \begin{cases} q_\varepsilon^j(x)(\phi(P_\varepsilon^j, t) - H_{\varepsilon, j}(t)), & x \in (T_{\varepsilon/4}^j)^+, & j \in \Upsilon_\varepsilon, \\ 0, & x \in \Omega \setminus \bigcup_{j \in \Upsilon_\varepsilon} (T_{\varepsilon/4}^j)^+. \end{cases}\quad (19)$$

In view of estimate (16), we obtain

$$Q_\phi^\varepsilon \rightharpoonup 0 \quad \text{weakly in } H^1(\Omega, \Gamma_1).\quad (20)$$

As a test function in (17), we take $v = \phi(x, t) - Q_\phi^\varepsilon$. Then

$$\begin{aligned}& \beta(\varepsilon) \int_0^T \int_{l_\varepsilon} (\partial_t \phi - \partial_t Q_\phi^\varepsilon)(\phi - Q_\phi^\varepsilon - u_\varepsilon) dx_1 dt + \\ & + \int_0^T \int_\Omega \nabla(\phi - Q_\phi^\varepsilon) \nabla(\phi - Q_\phi^\varepsilon - u_\varepsilon) dx dt + \\ & + \lambda \beta(\varepsilon) \int_0^T \int_{l_\varepsilon} (\phi - Q_\phi^\varepsilon)(\phi - Q_\phi^\varepsilon - u_\varepsilon) dx_1 dt \\ & \geq \beta(\varepsilon) \int_0^T \int_{l_\varepsilon} g(\phi - Q_\phi^\varepsilon - u_\varepsilon) dx_1 dt \\ & + \int_0^T \int_\Omega f(\phi - Q_\phi^\varepsilon - u_\varepsilon) dx dt \\ & - \frac{\beta(\varepsilon)}{2} \sum_{j \in \Upsilon_\varepsilon} \|\phi(x, 0) - \phi(P_\varepsilon^j, 0)\|_{L^2(l_\varepsilon^j)}^2.\end{aligned}\quad (21)$$

Note that $\partial_t Q_\phi^\varepsilon(x, t)|_{l_\varepsilon^j} = \partial_t \phi(P_\varepsilon^j, t) - (H_{\varepsilon, j}(t))'$ if $x \in l_\varepsilon^j$ and $t \in [0, T]$. Therefore,

$$\begin{aligned}& \beta(\varepsilon) \int_0^T \int_{l_\varepsilon} (\partial_t \phi - \partial_t Q_\phi^\varepsilon)(\phi - Q_\phi^\varepsilon - u_\varepsilon) dx_1 dt \\ & = \beta(\varepsilon) \sum_{j \in \Upsilon_\varepsilon} \int_0^T \int_{l_\varepsilon^j} (\partial_t \phi(x, t) - \partial_t \phi(P_\varepsilon^j, t))(\phi - Q_\phi^\varepsilon - u_\varepsilon) dx_1 dt\end{aligned}$$

$$+ \beta(\varepsilon) \sum_{j \in \Upsilon_\varepsilon} \int_0^T \int_{l_\varepsilon^j} \left(\frac{d}{dt} H_{\varepsilon,j} \right) (\phi - Q_\phi^\varepsilon - u_\varepsilon) dx_1 dt. \quad (22)$$

It is easy to see that

$$\lim_{\varepsilon \rightarrow 0} \beta(\varepsilon) \sum_{j \in \Upsilon_\varepsilon} \int_0^T \int_{l_\varepsilon^j} (\partial_t \phi(x, t) - \partial_t \phi(P_\varepsilon^j, t)) \times (\phi - Q_\phi^\varepsilon - u_\varepsilon) dx_1 dt = 0. \quad (23)$$

Introducing the notation

$$I_\varepsilon \equiv \int_0^T \int_\Omega \nabla(\phi - Q_\phi^\varepsilon) \nabla(\phi - Q_\phi^\varepsilon - u_\varepsilon) dx dt,$$

we have

$$I_\varepsilon = \int_0^T \int_\Omega \nabla(\phi - W_\phi^\varepsilon) \nabla(\phi - Q_\phi^\varepsilon - u_\varepsilon) dx dt + \int_0^T \int_\Omega \nabla(W_\phi^\varepsilon - Q_\phi^\varepsilon) \nabla(\phi - Q_\phi^\varepsilon - u_\varepsilon) dx dt,$$

where, for $t \in [0, T]$,

$$W_\phi^\varepsilon(x, t) = \begin{cases} w_\varepsilon^j(x)(\phi(P_\varepsilon^j, t) - H_{\varepsilon,j}(t)), & x \in (T_{\varepsilon/4}^j)^+, \quad j \in \Upsilon_\varepsilon, \\ 0, & x \in \Omega \setminus \bigcup_{j \in \Upsilon_\varepsilon} \overline{(T_{\varepsilon/4}^j)^+}. \end{cases}$$

Using Lemma 1, we deduce that

$$\lim_{\varepsilon \rightarrow 0} \int_0^T \int_\Omega \nabla(W_\phi^\varepsilon - Q_\phi^\varepsilon) \nabla(\phi - Q_\phi^\varepsilon - u_\varepsilon) dx dt = 0. \quad (24)$$

In addition, we derive that

$$\lim_{\varepsilon \rightarrow 0} \int_0^T \int_\Omega \nabla \phi \nabla(\phi - Q_\phi^\varepsilon - u_\varepsilon) dx dt = \int_0^T \int_\Omega \nabla \phi \nabla(\phi - u) dx dt. \quad (25)$$

Taking into account the definition of W_ϕ^ε yields

$$\begin{aligned} & - \int_0^T \int_\Omega \nabla W_\phi^\varepsilon \nabla(\phi - Q_\phi^\varepsilon - u_\varepsilon) dx dt \\ &= - \sum_{j \in \Upsilon_\varepsilon} \int_0^T \int_{(T_{\varepsilon/4}^j)^+ \setminus (T_{\varepsilon/4}^j)^+} \nabla w_\varepsilon^j \\ & \quad \times \nabla[(\phi(P_\varepsilon^j, t) - H_{\varepsilon,j}(t))(\phi - Q_\phi^\varepsilon - u_\varepsilon)] dx dt \\ &= - \sum_{j \in \Upsilon_\varepsilon} \int_0^T \int_{(\partial T_{\varepsilon/4}^j)^+} \partial_\nu w_\varepsilon^j (\phi(P_\varepsilon^j, t) - H_{\varepsilon,j}(t)) (\phi - u_\varepsilon) ds dt \end{aligned}$$

$$- \sum_{j \in \Upsilon_\varepsilon} \int_0^T \int_{(\partial T_{\varepsilon/4}^j)^+} \partial_\nu w_\varepsilon^j (\phi(P_\varepsilon^j, t) - H_{\varepsilon,j}(t)) (\phi - Q_\phi^\varepsilon - u_\varepsilon) ds dt.$$

Since w_ε^j is a solution of problem (9), we infer the relations

$$\begin{aligned} \partial_\nu w_\varepsilon^j|_{(\partial T_{\varepsilon/4}^j)^+} &= \frac{4}{-\alpha^2 + \varepsilon \ln(4C_0)}, \\ \partial_\nu w_\varepsilon^j|_{(\partial T_{\varepsilon/4}^j)^+} &= \frac{\exp(\alpha^2/\varepsilon)}{C_0 \alpha^2 - C_0 \varepsilon \ln(4C_0)}. \end{aligned} \quad (26)$$

It follows that

$$\begin{aligned} & - \int_0^T \int_\Omega \nabla W_\phi^\varepsilon \nabla(\phi - Q_\phi^\varepsilon - u_\varepsilon) dx dt \\ &= \frac{4}{\alpha^2} \sum_{j \in \Upsilon_\varepsilon} \int_0^T \int_{(\partial T_{\varepsilon/4}^j)^+} (\phi(P_\varepsilon^j, t) - H_{\varepsilon,j}(t)) (\phi - u_\varepsilon) ds dt \\ & \quad - \frac{\beta(\varepsilon)}{\alpha^2 C_0} \sum_{j \in \Upsilon_\varepsilon} \int_0^T \int_{(\partial T_{\varepsilon/4}^j)^+} (\phi(P_\varepsilon^j, t) - H_{\varepsilon,j}(t)) \\ & \quad \times (\phi - Q_\phi^\varepsilon - u_\varepsilon) ds dt + \alpha_\varepsilon, \end{aligned} \quad (27)$$

where $\alpha_\varepsilon \rightarrow 0$ as $\varepsilon \rightarrow 0$.

Relations (20)–(27) yield the inequality

$$\begin{aligned} & \beta(\varepsilon) \sum_{j \in \Upsilon_\varepsilon} \int_0^T \int_{l_\varepsilon^j} (H_{\varepsilon,j}' + \lambda H_{\varepsilon,j} - g(P_\varepsilon^j, t)) (\phi - Q_\phi^\varepsilon - u_\varepsilon) dx_1 dt \\ & \quad - \beta(\varepsilon) \sum_{j \in \Upsilon_\varepsilon} \int_0^T \int_{(\partial T_{\varepsilon/4}^j)^+} \frac{1}{C_0 \alpha^2} (\phi(P_\varepsilon^j, t) \\ & \quad - H_{\varepsilon,j}(t)) (\phi - u_\varepsilon) ds dt + \alpha_\varepsilon \\ & \quad + \frac{4}{\alpha^2} \sum_{j \in \Upsilon_\varepsilon} \int_0^T \int_{(\partial T_{\varepsilon/4}^j)^+} (\phi(P_\varepsilon^j, t) - H_{\varepsilon,j}(t)) (\phi - u_\varepsilon) ds dt \\ & \quad + \int_0^T \int_\Omega \nabla \phi \nabla(\phi - u_\varepsilon) dx dt \geq \int_0^T \int_\Omega f(\phi - Q_\phi^\varepsilon - u_\varepsilon) dx dt, \end{aligned} \quad (28)$$

$\alpha_\varepsilon \rightarrow 0$ as $\varepsilon \rightarrow 0$.

Here, we used the fact that

$$\lim_{\varepsilon \rightarrow 0} \beta(\varepsilon) \sum_{j \in \Upsilon_\varepsilon} \left\| \phi(x, 0) - \phi(P_\varepsilon^j, 0) \right\|_{L^2(l_\varepsilon^j)}^2 = 0.$$

In what follows, we will need the following lemma of [3].

Lemma 2. Let $h \in H^1(\Omega, \Gamma_1)$. Then

$$\left| \frac{\beta(\varepsilon)\pi}{2l_0} \int_{l_\varepsilon} h dx_1 - \beta(\varepsilon) \sum_{j \in Y_\varepsilon} \int_{(\partial T_{\varepsilon}^j)^+} h ds \right| \leq K\sqrt{\varepsilon} \|h\|_{H^1(\Omega, \Gamma_1)}. \quad (29)$$

Estimate (29) implies that, as $\varepsilon \rightarrow 0$,

$$\begin{aligned} & \left| \frac{\beta(\varepsilon)}{\alpha^2 C_0} \sum_{j \in Y_\varepsilon} \int_0^T \int_{(\partial T_{\varepsilon}^j)^+} (\phi(P_\varepsilon^j, t) - H_{\varepsilon, j}(t)) (\phi - Q_\phi^\varepsilon - u_\varepsilon) ds dt \right. \\ & \quad \left. - \frac{\beta(\varepsilon)\pi}{2\alpha^2 C_0 l_0} \sum_{j \in Y_\varepsilon} \int_0^T \int_{l_\varepsilon} (\phi(P_\varepsilon^j, t) - H_{\varepsilon, j}(t)) \right. \\ & \quad \left. \times (\phi - Q_\phi^\varepsilon - u_\varepsilon) dx_1 dt \right| \rightarrow 0. \end{aligned} \quad (30)$$

In view of (28)–(30), we derive the inequality

$$\begin{aligned} & \beta(\varepsilon) \sum_{j \in Y_\varepsilon} \int_0^T \int_{l_\varepsilon} \left(\frac{dH_{\varepsilon, j}}{dt} + \lambda H_{\varepsilon, j} \right. \\ & \quad \left. - g(P_\varepsilon^j, t) - \frac{\pi}{2\alpha^2 C_0 l_0} \phi(P_\varepsilon^j, t) \right. \\ & \quad \left. + \frac{\pi}{2\alpha^2 C_0 l_0} H_{\varepsilon, j} \right) (\phi - Q_\phi^\varepsilon - u_\varepsilon) dx_1 dt \\ & \quad + \int_0^T \int_\Omega \nabla \phi \nabla (\phi - u) dx dt \\ & \quad + \frac{4}{\alpha^2} \sum_{j \in Y_\varepsilon} \int_0^T \int_{(\partial T_{\varepsilon}^j)^+} (\phi(P_\varepsilon^j, t) - H_{\varepsilon, j}(t)) (\phi - u_\varepsilon) ds dt \\ & \geq \int_0^T \int_\Omega f(\phi - Q_\phi^\varepsilon - u_\varepsilon) dx dt + \tilde{\alpha}_\varepsilon, \end{aligned} \quad (31)$$

where $\tilde{\alpha}_\varepsilon \rightarrow 0$ as $\varepsilon \rightarrow 0$.

Taking into account that $H_{\varepsilon, j}(t)$ is a solution of Cauchy problem (18), we deduce that the first sum on the right-hand side of inequality (31) is zero.

The assertion proved in [3, 6] implies that

$$\begin{aligned} & \lim_{\varepsilon \rightarrow 0} \frac{4}{\alpha^2} \sum_{j \in Y_\varepsilon} \int_0^T \int_{(\partial T_{\varepsilon}^j)^+} (\phi(P_\varepsilon^j, t) - H_{\varepsilon, j}(t)) (\phi - u_\varepsilon) ds dt \\ & = \frac{\pi}{\alpha^2} \int_0^T \int_{\Gamma_2} (\phi(x, t) - H_\phi(x, t)) (\phi - u) dx_1 dt, \end{aligned} \quad (32)$$

where the function $H_\phi(x, t)$ is defined by (8).

It follows from (31) and (32) that u satisfies the integral inequality

$$\begin{aligned} & \int_0^T \int_\Omega \nabla \phi \nabla (\phi - u) dx dt + \frac{\pi}{\alpha^2} \int_0^T \int_{\Gamma_2} (\phi - H_\phi) (\phi - u) dx_1 dt \\ & \geq \int_0^T \int_\Omega f(\phi - u) dx dt. \end{aligned} \quad (33)$$

Since u satisfies inequality (33), we conclude that u is a solution of the integral identity

$$\begin{aligned} & \int_0^T \int_\Omega \nabla u \nabla v dx dt + \frac{\pi}{\alpha^2} \int_0^T \int_{\Gamma_2} (u - H_u) v dx_1 dt \\ & = \int_0^T \int_\Omega f v dx dt, \end{aligned}$$

where $v(x, t) = \eta(t)\psi(x)$, $\eta \in C^1[0, T]$, $\psi \in C^\infty(\bar{\Omega})$, and ψ is zero on some neighborhood of the boundary Γ_1 . In view of the fact that the set of functions of this type is everywhere dense in $L^2(0, T; H^1(\Omega, \Gamma_1))$, we infer that u is a weak solution of problem (6), (7).

We will prove the uniqueness of the weak solution of problem (6), (7). Let u_1 and u_2 be two weak solutions of problem (6), (7). Then $w = u_1 - u_2$ is a weak solution of the problem

$$\begin{aligned} & \Delta_x w = 0, \quad (x, t) \in \Omega \times (0, T), \\ & \partial_\nu w + \frac{\pi}{\alpha^2} w = H_w(x, t), \quad (x, t) \in \Gamma_2 \times (0, T), \\ & w(x, t) = 0, \quad (x, t) \in \Gamma_1 \times (0, T), \\ & \frac{\partial H_w}{\partial t} + \left(\lambda + \frac{\pi}{2\alpha^2 l_0 C_0} \right) H_w = \frac{\pi}{2\alpha^2 l_0 C_0} w, \\ & \quad (x, t) \in \Gamma_2 \times (0, T), \\ & H_w(x, 0) = 0, \quad x \in \Gamma_2. \end{aligned}$$

Since H_w is a solution of Cauchy problem (7), it satisfies the estimate

$$\int_0^t \int_{\Gamma_2} |H_w(x, \tau)|^2 dx_1 d\tau \leq C t \int_0^t \int_{\Gamma_2} |w(x, \tau)|^2 dx_1 d\tau.$$

The integral identity for w yields

$$\begin{aligned} & \int_0^t \int_\Omega |\nabla w|^2 dx d\tau + \frac{\pi}{\alpha^2} \int_0^t \int_{\Gamma_2} w^2 dx_1 d\tau = \int_0^t \int_{\Gamma_2} w H_w dx_1 d\tau \\ & \leq C_1 \sqrt{t} \int_0^t \int_{\Gamma_2} w^2 dx_1 d\tau \leq C_2 \sqrt{t} \int_0^t \int_\Omega |\nabla w|^2 dx d\tau. \end{aligned}$$

For $C_2^2 t < 1$, we immediately obtain $w \equiv 0$. By applying iterations with respect to time, we conclude that $w = 0$ a.e. in $\Omega \times (0, T)$.

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