Martine Marion

Approximate inertial manifolds for the pattern formation Cahn-Hilliard equation


<http://www.numdam.org/item?id=M2AN_1989__23_3_463_0>
APPROXIMATE INERTIAL MANIFOLDS
FOR THE PATTERN FORMATION CAHN-HILLIARD EQUATION

by Martine Marion (1)

Abstract — An approximate inertial manifold for an evolution equation is a finite dimensional smooth manifold such that the orbits enter, after a transient time, a very thin neighbourhood of the manifold. In this paper, we consider the Cahn-Hilliard equation and we present a method which allows to construct several approximate inertial manifolds providing better and better order approximations to the orbits. These approximate inertial manifolds exist, whether an exact inertial manifold is known to exist or not.

INTRODUCTION

The purpose of this article is to study some questions related to the large time behavior of the solutions of the Cahn-Hilliard equation. This equation is a model for pattern formation in phase transition and describes the so-called spinodal decomposition in binary alloys [1, 2, 6, 12]. The equation, which contains a fourth order dissipative term and a second order anti-dissipative term, reads

$$\frac{\partial u}{\partial t} + \Delta^2 u + a \Delta u - b \Delta (u^3) = 0, \quad a, b > 0.$$ (0.1)

Problem (0.1) has been studied by several authors [12, 10, 11, 3]. In particular, in space dimension $n \leq 3$, (0.1) possesses a global attractor [11]. Also, in the case where the spatial domain is a cube of $\mathbb{R}^n$, $n = 1, 2$, the existence of inertial manifolds has been derived [3, 11]; we recall that an inertial manifold [5] is a finite dimensional Lipschitz invariant manifold which attracts exponentially all the orbits as time goes to infinity. We will

---

(1) Laboratoire d'Analyse Numérique, Université Paris-Sud, Bâtiment 425, 91405 Orsay, France.
consider here Problem (0.1) posed on arbitrary bounded subsets of $\mathbb{R}^n$, $n \leq 3$, and our aim is to show the existence of approximate inertial manifolds.

The concept of approximate inertial manifolds [4] constitutes a substitute to that of inertial manifold when either an inertial manifold does not exist or its existence is not known. These manifolds are finite dimensional smooth manifolds such that all the orbits enter after a transient time a very thin neighbourhood of the manifold. The existence of approximate inertial manifolds has been proved for the two-dimensional Navier-Stokes equations [4, 13] and also for reaction-diffusion equations in high space dimension [8] (for the latest equations non existence results of inertial manifolds are known when $n = 4$ [7]). Let us also mention that the concept of approximate inertial manifolds leads to new numerical schemes, well adapted to the long term integration of evolution equations [9].

We will construct several manifolds providing better and better order approximations to the orbits. We investigate a slightly more general equation than (0.1) which can be rewritten in the abstract form

$$\frac{du}{dt} + A^2 u + Af(u) = 0,$$

where $A = -\Delta$ associated to the appropriate boundary condition (Neumann or periodic) and $f$ is a polynomial of odd degree with positive leading coefficient. The equation and its functional setting are described in Section 1. We consider, in Section 2, the orthonormal basis of $L^2(\Omega)$ consisting of the eigenvectors of $A$

$$Aw_j = \lambda_j w_j, \quad j = 1, 2, \ldots$$

$$0 \leq \lambda_1 \leq \lambda_2, \ldots, \lambda_j \to +\infty \quad \text{as} \quad j \to +\infty.$$

For fixed $m$, we consider the orthogonal projector $P_m$ in $L^2(\Omega)$ onto the space spanned by $w_1, \ldots, w_m$ and we introduce the corresponding projections of $u$

$$p_m = P_m u, \quad q_m = (I - P_m) u.$$

We show that, after a transient period, $p_m$ is comparable to $u$ in norm, and $q_m$ is small in comparison with $p_m$ and $u$. This is the first step in the construction of approximate inertial manifolds, since these manifolds are closely related to convenient approximations of the different terms in the equation for $q_m$, taking into account the « smallness » of $q_m$:

$$\frac{dq_m}{dt} + A^2 q_m + (I - P_m) Af(p_m + q_m) = 0.$$  

\[ (0.2) \]
For example, the simplest approximation will be given by
\[ A^2 q_m + (I - P_m) A f(p_m) = 0 \] (0.3)
and the corresponding manifold \( \mathcal{M}_1 \) has the equation
\[ q_m = \Phi_1(p_m) , \]
where, for any given \( p_m \), \( \Phi_1(p_m) \) denotes the solution of (0.3). The Sections 3 to 5 contain the main results. We prove the existence of six manifolds \( \mathcal{M}_i \), \( 1 \leq i \leq 6 \), of dimension \( m \) such that the orbits enter, after a transient time, a neighbourhood of \( \mathcal{M}_i \) of thickness \( (\lambda_2/\lambda_{m+1})^{i+2} \). These manifolds are analytic and explicitly defined. Of course, in each case, by choosing \( m \) sufficiently large, we can make the neighbourhood of \( \mathcal{M}_i \) arbitrarily thin (i.e. \( \lambda_{m+1}/\lambda_2 \) sufficiently large). The manifolds \( \mathcal{M}_i \) are defined one after another thanks to improved approximations of (0.2). We believe that the method we present here leads to the construction of a whole family \( \mathcal{M}_i \) providing better and better order approximations of the orbits (of the order of \( (\lambda_2/\lambda_{m+1})^{i+2} \)) and we intend in a separate paper to give the construction of the whole family.

CONTENTS

1. The equation.
2. Fast decay of small structures.
3. The approximate manifolds \( \mathcal{M}_1 \) and \( \mathcal{M}_2 \).
4. The approximate manifolds \( \mathcal{M}_3 \) and \( \mathcal{M}_4 \).
5. The approximate manifolds \( \mathcal{M}_5 \) and \( \mathcal{M}_6 \).

1. THE EQUATION

Let \( \Omega \) denote an open bounded set of \( \mathbb{R}^n \), \( n = 1, 2 \) or 3, with a smooth boundary \( \Gamma \). We consider the following equation involving a scalar function \( u = u(x, t) \), \( x \in \Omega \), \( t \geq 0 \)
\[ \frac{\partial u}{\partial t} - \Delta K(u) = 0 , \quad \text{in} \quad \Omega \times \mathbb{R}_+ , \] (1.1)
\[ K(u) = -\Delta u + f(u) . \]
Here, \( f \) is a polynomial of degree \((2p - 1)\) with positive leading coefficient
\[ f(u) = \sum_{j=1}^{2p-1} a_j u^j , \quad a_{2p-1} > 0 , \] (1.2)
and we assume that
\[ p \geq 2 \quad \text{if} \quad n = 1, 2 \quad \text{and} \quad p = 2 \quad \text{if} \quad n = 3. \] (1.3)

For \( p = 2 \), one recovers the usual Cahn-Hilliard equation \( f(u) = -au + bu^3, \ a, b > 0, \) see [1, 2]).

This equation is supplemented with the initial condition
\[ u(x, 0) = u_0(x) \quad \text{in} \ \Omega, \] (1.4)

and with boundary conditions which can be of either Neumann or periodic type
\[ \frac{\partial u}{\partial v} = \frac{\partial K(u)}{\partial v} = 0 \quad \text{on} \ \Gamma, \] (1.5)_1
\[ \Omega = \prod_{i=1}^{n} \{0, L_i\}, \ \text{and} \ u \ \text{is} \ \Omega\text{-periodic}. \] (1.5)_2

Note that (1.5)_1 is also equivalent to
\[ \frac{\partial u}{\partial v} = \frac{\partial \Delta u}{\partial u} = 0 \quad \text{on} \ \Gamma. \]

For the mathematical setting of the problem, we introduce \( H = L^2(\Omega) \) (equipped with its usual scalar product \((\cdot, \cdot)\) and norm \(|\cdot|\)). Let \( A \) denote the linear unbounded positive self-adjoint operator on \( H \) given by
\[ Au = -\Delta u, \]
\[ D(A) = \{ u \in H^2(\Omega), \ \text{the considered boundary condition holds} \}. \]

Then, (1.1) (1.4) (1.5) is equivalent to the abstract evolution equation
\[ \frac{du}{dt} + A^2 u + Af(u) = 0, \] (1.6)
\[ u(0) = u_0. \] (1.7)

As shown in [10], for \( u_0 \) given in \( H \), the initial value problem (1.6) (1.7) possesses a unique solution \( u \) defined for all \( t \geq 0 \), such that
\[ u \in C(\mathbb{R}^+; H) \cap L^2(0, T; D(A)) \cap L^{2p}(0, T; L^{2p}(\Omega)), \ \forall T > 0. \]

Furthermore, if \( u_0 \in D(A) \cap L^{2p}(\Omega), \)
\[ u \in C(\mathbb{R}^+; D(A) \cap L^{2p}(\Omega)) \cap L^2(0, T; D(A^2)), \ \forall T > 0. \]

Now, let us recall briefly some of the results in [10, 11] concerning the
long time behaviour of the solutions of (1.6) (1.7). It is easy to see that the average of $u$ is conserved

$$
\overline{u(t)} = \frac{1}{|\Omega|} \int_{\Omega} u(x, t) \, dx = \bar{u}_0 = \frac{1}{|\Omega|} \int_{\Omega} u_0(x) \, dx, \quad \forall t \geq 0, \quad (1.8)
$$

so that there exists no absorbing set in $H$ for the semi-group $S(t)$ defined by (1.6) (1.7). This difficulty is circumvented by making the semi-group operate in the set

$$
H_\alpha = \{ u \in H, \; \|u\| \leq \alpha \},
$$

where $\alpha \geq 0$ is fixed. It can be shown that the semi-group $S(t)$ possesses absorbing sets in $H_\alpha$ and $H_\alpha \cap H^1(\Omega)$ and a global attractor $\mathcal{A}_\alpha$ in $H_\alpha$. The regularity and the dimension of the attractor are also studied in [11] to which the reader is referred. We will only recall here a time uniform estimate which will be used later. Let $u_0$ be given in a ball $B(0, R)$ of $H_\alpha$ of center 0 and of radius $R$. Then there exists a time $t_0$ depending only on $(\Omega, f)$, on $\alpha$ and on $R$ such that

$$
\|u\|_{H^2(\Omega)} \leq \kappa_0, \quad \forall t \geq t_0, \quad (1.9)
$$

where $\kappa_0$ denotes a constant depending only on $(\Omega, f)$ and $\alpha$. Alternatively, (1.9) expresses that the ball of center 0 and of radius $\kappa_0$ is an absorbing set in $H_\alpha \cap H^2(\Omega)$ for the semi-group $S(t)$.

We conclude this section by stating some time uniform estimates on the time derivatives of $u$. We set

$$
u^{(j)} = \frac{d^j u}{dt^j}, \quad j \in \mathcal{N}.
$$

**PROPOSITION 1.1:** Assume (1.2) (1.3) hold. Then the solution $u$ of (1.6) (1.7) satisfies

$$
\|u^{(j)}\|_{H^2(\Omega)} \leq \kappa_j, \quad \forall t \geq t_j, \quad j \in \mathcal{N}, \quad (1.10)
$$

where $\kappa_j$, $j \in \mathcal{N}$, depend on $(\Omega, f, \alpha)$; $t_j$, $j \in \mathcal{N}$, depend on $(\Omega, f, \alpha)$ and on $R$ when $|u_0| \leq R$.

The proof of this Proposition is given in Appendix A.

2. FAST DECAY OF SMALL STRUCTURES

We denote by $\{w_j\}$ the basis of $H$ consisting of the eigenvectors of $A$

$$
Aw_j = \lambda_j w_j, \quad j = 1, \ldots
$$

$$
0 = \lambda_1 < \lambda_2 \leq \lambda_3 \ldots; \quad \lambda_j \to + \infty \quad as \quad j \to + \infty.
$$
We have \( \text{Ker } A = \mathcal{R} \) and the corresponding projection is
\[
 u \to \bar{u} , \quad \bar{u} \text{ given by (1.8)} \tag{2.1}
\]

Let \( m \) denote a fixed integer. To such an \( m \), we associate the orthogonal projector \( P = P_m \) in \( H \) onto the space spanned by the first \( m \) eigenvectors of \( A, w_1, \ldots, w_m \) (note that \( P_1 \) is given by (2.1)). We set also \( Q = Q_m = I - P_m \) and we have an orthogonal decomposition of \( H \)
\[
 H = P_m H \oplus Q_m H
\]

For the sake of simplicity, we set
\[
 \lambda = \lambda_m , \quad \Lambda = \lambda_{m+1}
\]

and we introduce
\[
 \delta = \lambda_2 / \lambda_{m+1}
\]

We associate to any orbit \( u \) of (1.6) (1.7) in \( H \) its projections
\[
 p = P u , \quad q = Q u
\]

Here \( p \) represents a superposition of « large structures » of size larger than \( \lambda_m^{-1/2} \) and \( q \) represents « small structures » of size smaller than \( \lambda_{m+1}^{-1/2} \).

We now project (1.6) on \( PH \) and \( QH \). Since \( P, Q \) commute with \( A \) and \( A^2 \), we obtain a coupled system for \( p, q \)
\[
 \frac{dp}{dt} + A^2 p + PAf(p + q) = 0 , \tag{2.2}
\]
\[
 \frac{dq}{dt} + A^2 q + QAf(p + q) = 0 \tag{2.3}
\]

Hereafter, we denote by \( \kappa \) any constant which depends only on \((\Omega, f)\) and \( \alpha \). Our goal in this section is to prove that \( q \) remains small for large \( t \). We will give two results: the first one concerns \( q \) itself, and the second one deals with its time derivatives.

We first derive the

**Proposition 2.1** Assume that (1.2) (1.3) hold and let \( u \) be a solution of (1.6) (1.7) lying in \( H_\alpha \). Then, for \( t \) sufficiently large, \( t \geq t_0' \), the small structures component of \( u, q = Qu \), is small in the following sense
\[
 |q| \leq \kappa \delta^2 , \quad |Aq| \leq \kappa \delta , \tag{2.4}
\]

where \( t_0' \) depends on \((\Omega, f, \alpha)\) and on \( R \) when \( |u_0| \leq R \).
Proof: Taking the scalar product of (2.3) with $A^2 q$, we obtain

$$\frac{1}{2} \frac{d}{dt} |Aq|^2 + |A^2 q|^2 = - (Af(p + q), A^2 q),$$

$$\leq |Af(p + q)\|^2. \tag{2.5}$$

Since $H^2(\Omega)$ is a multiplicative algebra for $n \leq 3$, we infer from (1.2) that

$$|Af(u)| \leq \sum_{j=1}^{2p-1} |a_j| c_j \|u\|_{H^2(\Omega)},$$

where $c_j$ denotes a constant depending only on $\Omega$. Combining this inequality with (1.9), we have, for $t$ sufficiently large, $t \geq t_0$,

$$|Af(u)| \leq \sum_{j=1}^{2p-1} |a_j| c_j \kappa_0 = \kappa_1.$$

Hence, coming back to (2.5),

$$\frac{1}{2} \frac{d}{dt} |Aq|^2 + |A^2 q|^2 \leq \kappa_1 |A^2 q|, \quad \forall t \geq t_0,$$

$$\leq \frac{1}{2} |A^2 q|^2 + \frac{k_1^2}{2}.$$

$$\frac{d}{dt} |Aq|^2 + |A^2 q|^2 \leq \kappa_1^2, \quad \forall t \geq t_0. \tag{2.6}$$

Due to the definition of $Q$, we have

$$|A^2 v| \geq \Lambda |Av|, \quad |Av| \geq \Lambda |v|, \quad \forall v \in QD(A^2). \tag{2.7}$$

Therefore, (2.6) gives

$$\frac{d}{dt} |Aq|^2 + \Lambda^2 |Aq|^2 \leq \kappa_1^2, \quad \forall t \geq t_0,$$

and by integration

$$|Aq(t)|^2 \leq |Aq(t_0)|^2 \exp(-\Lambda^2(t - t_0)) + \frac{\kappa_1^2}{\Lambda^2}, \quad \forall t \geq t_0.$$

Hence, using (1.9)

$$|Aq(t)|^2 \leq \frac{2 \kappa_1^2}{\Lambda^2} \exp(-\Lambda^2(t - t_0)) + \frac{\kappa_1^2}{\Lambda^2}, \quad \forall t \geq t_0,$$

$$\leq \frac{2 \kappa_1^2}{\Lambda^2}, \quad \forall t \geq \max \left( t_0, t_0 + \frac{2 \Lambda^2 \log \frac{\Lambda \kappa_0}{\kappa_1}}{\kappa_1} \right).$$
Recalling that $\Lambda = \lambda_{m+1}$ and setting

$$t'_0 = \max_{m \in \mathcal{N}} \max \left( t_0, t_0 + \frac{2}{\lambda_{m+1}^2} \log \frac{\lambda_{m+1} k_0}{k_1} \right),$$

we have

$$|Aq(t)|^2 \leq \frac{2 \kappa_1^2}{\Lambda^2}, \quad \forall t \geq t'_0,$$

which implies thanks to (2.7)

$$|q(t)|^2 \leq \frac{2 \kappa_1^2}{\Lambda^4}, \quad \forall t \geq t'_0.$$

This shows (2.4) and concludes the proof of Proposition 2.1.

We now show that the time derivatives of $q$ become also small for large $t$, with the same order of magnitude as $q$. We set

$$q^{(j)} = \frac{d^j q}{dt^j}, \quad j \geq 1.$$

**Proposition 2.2**: The assumptions are (1.2) (1.3) and we let $j \geq 1$. Let $u$ be a solution of (1.6) (1.7) lying in $H_a$. Then, for $t$ sufficiently large, $t \geq t'$, $q = Qu$ is such that

$$|q^{(j)}| \leq \kappa_j \delta^2, \quad |Aq^{(j)}| \leq \kappa_j \delta,$$

where $t'$ depends on $j$, on $(\Omega, f, \alpha)$ and on $R$ when $\|u_0\| \leq R$.

**Proof**: The function $u^{(j)} = d^j u/t^j$ satisfies an equation of the form

$$\frac{du^{(j)}}{dt} + A^2 u^{(j)} + A (f'(u) u^{(j)} + F(u, u^{(1)}, \ldots, u^{(j-1)})) = 0,$$

where $F : \mathcal{R} \rightarrow \mathcal{R}$ is a polynomial. By projection of (2.9) on $QH$, we obtain

$$\frac{dq^{(j)}}{dt} + A^2 q^{(j)} + AQ (f'(u) u^{(j)} + F(u, u^{(1)}, \ldots, u^{(j-1)})) = 0.$$

We take the scalar product of this equation with $A^2 q^{(j)}$ in $H$:

$$\frac{1}{2} \frac{d}{dt} |Aq^{(j)}|^2 + |A^2 q^{(j)}|^2 =$$

$$= - (A (f'(u) u^{(j)} + F(u, u^{(1)}, \ldots, u^{(j-1)})), A^2 q^{(j)}),$$

$$\leq |A (f'(u) u^{(j)} + F(u, u^{(1)}, \ldots, u^{(j-1)}))| \cdot |A^2 q^{(j)}|.$$(2.10)
We now assume $t$ sufficiently large, $t \approx t'$, so that (1.9) and (1.10) hold for $u$ and its first $j$ time derivatives $u^{(i)}$, $1 \leq i \leq j$. Then, thanks to the algebra property of $H^2(\Omega)$, it is easy to check that

$$|A(f'(u)u + F(u, u^{(1)}, ..., u^{(j-1)})| \leq \kappa, \quad \forall t \approx t'. \quad (2.11)$$

Hence, coming back to (2.10), we have for $t \approx t'$,

$$\frac{1}{2} \frac{d}{dt} |Aq^{(j)}|^2 + |A^2 q^{(j)}|^2 \leq \kappa |A^2 q^{(j)}|,$$

$$\leq \frac{1}{2} |A^2 q^{(j)}|^2 + \kappa^2.$$

$$\frac{d}{dt} |Aq^{(j)}|^2 + |A^2 q^{(j)}|^2 \leq \kappa^2. \quad (2.12)$$

The inequality (2.12) is similar to (2.6) and we conclude the proof of Proposition 2.2 by computations similar to the ones following (2.6) in the proof of Proposition 2.1. The details are omitted.

3. THE APPROXIMATE MANIFOLDS $\mathcal{M}_i$ AND $\mathcal{M}_2$

3.1 The approximate manifold $\mathcal{M}_1$

As mentioned in the Introduction, the different approximate inertial manifolds are constructed by introducing simplified forms of equation (2.3). The first manifold $\mathcal{M}_1$ corresponds to the simplest approximation. Thanks to Propositions 2.1 and 2.2, we know that $q$ and $q' = dq/dt$ are small for large time. Therefore, we can expect that $AQf(p)$ is a good approximation of $AQf(p + q)$, while $q'$ can be neglected. This leads us to replace (2.3) by the following approximate equation

$$A^2 q + AQf(p) = 0. \quad (3.1)$$

A rigorous proof of this heuristical argument will be given below.

For $p$ given in $PH$, the resolution of (3.1) is easy and we denote by $q_1$ its solution

$$q_1 = \Phi_1(p). \quad (3.2)$$

The graph of the function $\Phi_1 : PH \rightarrow QD(A^2)$ defines a smooth (analytic) manifold $\mathcal{M}_1$ in $H$ of dimension $m$. Our aim here is to show that the solutions of (1.6) (1.7) are attracted by a thin neighbourhood of $\mathcal{M}_1$.

**Theorem 3.1**: Assume that (1.2) (1.3) hold. Then for $t$ sufficiently large, $t \approx t^*$, any orbit of (1.6) (1.7) remains at a distance in $H$ of $\mathcal{M}_1$ bounded by

Vol. 23, n° 3, 1989
\( \kappa \) is an appropriate constant, the constant \( \kappa \) depends on \((\Omega, f, \alpha)\) and \(t^*_1\) depends on \((\Omega, f, \alpha)\) and on \(R\) when \(|u_0| \leq \alpha\), and \(|u_0| \leq R\)

**Remark 3.2** The constant \( \kappa \) in Theorem 3.1 depends only on \((\Omega, f, \alpha)\), it is in particular independent of \(u_0\) in \(H_\alpha\) and \(m\). Therefore, the orbits enter a neighbourhood of \(\mathcal{M}_1\) that can be made arbitrarily thin by choosing \(m\) sufficiently large (i.e., \(\lambda_2/\lambda_{m+1}\) sufficiently small). Note also that the transient time \(t^*\) is independent of \(m\).

**Remark 3.3** In view of Proposition 2.1 and Theorem 3.1, the distance of the orbits to \(\mathcal{M}_1\) is of better order than their distance to the linear space \(q = 0\). This suggests that \(\mathcal{M}_1\) gives a better approximation to the orbits than \(PH\). This remark leads to the introduction of new numerical schemes [9].

**Proof of Theorem 3.1** Let \(u = p + q\) be an orbit of (1.6) (1.7) lying in \(H_\alpha\). For every \(t > 0\), we define \(q_1(t) = \Phi_1(p(t))\). Then, \(p(t) + q_1(t)\) lies in \(\mathcal{M}_1\) and

\[
\text{dist}\left(u(t), \mathcal{M}_1\right) = \inf_{v \in \mathcal{M}_1} |u(t) - v|,
\]

\[
\leq |q(t) - q_1(t)|.
\]

Therefore, it suffices to evaluate the norm of

\[
x_1(t) = q_1(t) - q(t)
\]

Subtracting (2.3) from (3.1) with \(q = q_1\), we find

\[
A^2 x_1 = QA(f(p + q) - f(p)) + q',
\]

and

\[
|A^2 x_1| \leq |A(f(p + q) - f(p))| + |q'| \quad (3.3)
\]

We have

\[
f(p + q) - f(p) = \int_0^1 f'(p + \theta q) q \, d\theta,
\]

\[
= q \int_0^1 f'(p + \theta q) \, d\theta.
\]

Next, since \(H^2(\Omega)\) is a multiplicative algebra, we obtain

\[
|A(f(p + q) - f(p))| \leq c_1 \|q\|_{H^2(\Omega)} \int_0^1 \|f'(p + \theta q)\|_{H^2(\Omega)} \, d\theta \quad (3.4)
\]

as well as

\[
\|f'(p + \theta q)\|_{H^2(\Omega)} \leq \sum_{i=0}^{2(p-1)} c_1^i (t + 1) |a_{i+1}| \|p + \theta q\|_{H^2(\Omega)}, \quad \theta \in [0, 1] \quad (3.5)
\]
Since $p, q$ are bounded in $H^2(\Omega)$ for large $t$ by constants depending only on $(\Omega, f, \alpha)$ (see (1.9)), (3.5) implies that, for large $t$,

$$\|f'(p + \theta q)\|_{H^2(\Omega)} \leq \kappa, \quad \forall \theta \in [0, 1[.$$ 

Hence, coming back to (3.4)

$$|A(f(p + q) - f(p))| \leq \kappa \|q\|_{H^2(\Omega)} \quad \text{for large } t. \tag{3.6}$$

But, $q \in QH$ has zero mean value

$$q \in H_0 = \left\{ v \in H, \int_\Omega v(x) \, dx = 0 \right\},$$

and it is classical that, on $D(A) \cap H_0$, $|A \cdot |$ is a norm equivalent to the one induced by $H^2(\Omega)$: there exists a constant $c_2$ depending only on $\Omega$ such that

$$\|v\|_{H^2(\Omega)} \leq c_2 |A v|, \quad \forall v \in H_0 \cap D(A). \tag{3.7}$$

Thus, (3.6) gives

$$|A(f(p + q) - f(p))| \leq \kappa c_2 |Aq|. \tag{3.8}$$

Inserting this inequality in (3.3), we obtain finally

$$|A^2 \chi_1| \leq \kappa c_2 |Aq| + |q'|,$$

$$\leq \frac{\kappa}{\Lambda} + \frac{\kappa}{\Lambda^2} \leq \frac{\kappa}{\Lambda}, \tag{3.9}$$

which yields, since $\chi_1 \in QD(A^2),$

$$|A \chi_1| \leq \frac{\kappa}{\Lambda^2}, \quad |\chi_1| \leq \frac{\kappa}{\Lambda^3}. \tag{3.10}$$

Theorem 3.1 is proved.

**3.2 The approximate manifold $\mathcal{M}_2$**

Theorem 3.1 above provides the existence of a manifold $\mathcal{M}_1$ such that the orbits enter a neighbourhood of $\mathcal{M}_1$ of thickness $\kappa \delta^3$. Looking at its proof, we see that this bound on the thickness of the neighbourhood is related to the approximation of the nonlinear term in (2.3) (see (3.9) where the contribution of the nonlinear term is of the order of $\kappa/\Lambda$ while the contribution of the time derivative is of the order of $\kappa/\Lambda^2$). By improving
the approximation of this term, we now construct a second manifold \( \mathcal{M}_2 \) which provides a better order approximation to the orbits. Indeed, taking advantage of \( q_1(t) = \Phi_1(p(t)) \), we can now approximate \( QA f(p + q) \) by \( QA f(p + q_1) \), and introduce the following simplified form of equation (2.3)

\[
A^2 q + QA f(p + q_1) = 0. \tag{3.11}
\]

This leads to the following definition of \( \mathcal{M}_2 \). For \( p \in PH \), we define, as in Section 3.1, \( q_1 \) by (3.2). Then, the resolution of (3.11) gives

\[
q_2 = \Phi_2(p). \tag{3.12}
\]

The graph of \( \Phi_2 : PH \to QD(A^2) \) defines an analytic manifold \( \mathcal{M}_2 \) of dimension \( m \) in \( H \) and we can state

**Theorem 3.4**: Assume that (1.2) (1.3) hold. Then, for \( t \) sufficiently large, \( t \geq t^* \), any orbit of (1.6) (1.7) remains at a distance in \( H \) of \( \mathcal{M}_2 \) bounded by \( \kappa \delta^4 \), \( \kappa \) an appropriate constant; the constant \( \kappa \) depends on \( (\Omega, f, \alpha) \) and \( t^* \) depends on \( (\Omega, f, \alpha) \) and on \( R \) when \( |u_0| \leq \alpha \) and \( |u_0| \leq R \).

**Remark 3.5**: A remark similar to Remark 3.2 can be made here. The constants \( \kappa \) and \( t^* \) are independent of \( m \). The orbits enter a neighbourhood of \( \mathcal{M}_2 \) that can be made arbitrarily thin by choosing \( m \) sufficiently large. Moreover, their distance to \( \mathcal{M}_2 \) is of order better than to \( \mathcal{M}_1 \) by a factor \( \delta^2 \).

**Proof of Theorem 3.4**: The proof follows the same steps as that of Theorem 3.1 and is only sketched.

Let \( u(t) = p(t) + q(t) \) be an orbit of (1.6) (1.7) lying in \( H_a \). We define \( q_1(t) \) by (3.2) and \( q_2(t) \) by (3.12) and we aim to estimate \( |x_2| \) where \( x_2(t) = q_2(t) - q(t) \). We have

\[
A^2 x_2 = QA(f(p + q) - f(p + q_1)) + q'.
\]

Then, as for (3.8), one obtains

\[
|A(f(p + q) - f(p + q_1))| \leq \kappa |A(q - q_1)| = \kappa |Ax_1|.
\]

Hence

\[
|A^2 x_2| \leq \kappa |Ax_1| + |q'|. \tag{3.13}
\]

Making use of (3.10) (2.8), we infer from (3.13)

\[
|A^2 x_2| \leq \frac{\kappa}{\Lambda^2},
\]
which implies, since $\chi_2 \in QD(A^2)$,

$$|A\chi_2| \leq \frac{\kappa}{A^2}, \quad |\chi_2| \leq \frac{\kappa}{A^4}. \quad (3.14)$$

This shows Theorem 3.4.

4. THE APPROXIMATE MANIFOLDS $\mathcal{M}_3$ AND $\mathcal{M}_4$

The aim of this Section is to construct two manifolds $\mathcal{M}_3$ and $\mathcal{M}_4$ which provide better order approximations to the orbits than $\mathcal{M}_1$ and $\mathcal{M}_2$. This will in particular be obtained by introducing convenient approximations of the first order time derivatives which were previously neglected in the construction of $\mathcal{M}_1$ and $\mathcal{M}_2$.

4.1 The approximate manifold $\mathcal{M}_3$

The simplified form of equation (2.3) for the manifold $\mathcal{M}_3$ is obtained by approximating $QAf(p+q)$ by $QAf(p+q_2)$, $q_2$ given by (3.12), and $q'$ by $\bar{q}'_1$ defined as follows. By differentiating (2.3) with respect to $t$, we find

$$q'' + A^2 q' + QAf'(p+q)(p' + q') = 0. \quad (4.1)$$

In (4.1), $p'$ given by (2.2) is approximated by

$$\bar{p}'_1 = - A^2 p - PA(p+q_1), \quad q_1 \text{ given by (3.2)}; \quad (4.2)$$

also $q''$ is neglected and the nonlinear term $QAf'(p + q)(p' + q')$ is approximated by $QAf'(p)\bar{p}'_1$; the approximate value $\bar{q}'_1$ is given by

$$A^2 \bar{q}'_1 + QAf'(p)\bar{p}'_1 = 0. \quad (4.3)$$

Hence, (2.3) is now replaced by the approximate equation

$$\bar{q}'_1 + A^2 q + QAf(p + q_2) = 0. \quad (4.4)$$

The manifold $\mathcal{M}_3$ is therefore defined as follows. For $p \in PH$, we define as in Section 3, $q_1$ and $q_2$ by (3.2) and (3.12). Then, we define $p'_1$ by (4.2) and the resolution of (4.3) gives $\bar{q}'_1$. Finally, by solving (4.4), we obtain

$$q_3 = \Phi_3(p). \quad (4.5)$$

The graph of the function $\Phi_3 : PH \to QD(A^2)$ defines an analytic manifold $\mathcal{M}_3$ of dimension $m$ in $H$. This manifold provides a better order approximation to the orbits than $\mathcal{M}_2$ and this is stated in vol. 23, n°3, 1989
THEOREM 4.1: Assume that (1.2) (1.3) hold. Then, for $t$ sufficiently large, 
$t \geq t_3^*$, any orbit of (1.6) (1.7) remains at a distance in $H$ of $M_3$ bounded by 
$\kappa \delta^3$, $\kappa$ an appropriate constant; the constant $\kappa$ depends on $(\Omega, f, \alpha)$ and 
t$^*_{3\alpha}$ depends on $(\Omega, f, \alpha)$ and on $R$ when $|u_0| \leq \alpha$ and $|u_0| \leq R$.

Remark 4.2: The constants $\kappa$ and $t_3^*$ are independent of $m$. The orbits enter a neighbourhood of $M_3$ that can be made arbitrarily thin, by choosing $m$ sufficiently large. Moreover, their distance to $M_3$ is of order better than to $PH$ by a factor $\delta^3$.

Proof of Theorem 4.1: Let $u(t) = p(t) + q(t)$ be an orbit of (1.6) (1.7) 
lying in $H_\alpha$. We define $q_1(t)$ and $q_2(t)$ by (3.2) and (3.12), $p_1'(t)$ and 
$q_1'(t)$ by (4.2) and (4.3), $q_3(t)$ by the resolution of (4.4). In order to evaluate 
the distance of $u(t)$ to $M_3$, it suffices to estimate $|X_3|$ where $X_3(t) = q_3(t) - q(t)$. 
Subtracting (2.3) from (4.4) with $q = q_3$, we obtain 

$$A^2 X_3 = q' - q_1' + QA (f (p + q) - f (p + q_2)) .$$  
(4.6)

Since $p$, $q$ and $q_2$ are bounded in $H^2(\Omega)$ for large $t$ by constants depending 
only on $(\Omega, f, \alpha)$, using the algebra property of $H^2(\Omega)$, one can show as for 
(3.8) that, for large $t$, 

$$|QA (f (p + q) - f (p + q_2))| \leq \kappa |A (q - q_2)| = \kappa |A X_2| ,$$  
$$\leq (\text{using } (3.14)) ,$$  
(4.7)

$$\leq \frac{\kappa}{A^3} .$$

Next, we claim that 

$$|q' - q_1'| \leq \frac{\kappa}{A^3} , \text{ for large } t .$$  
(4.8)

Indeed, substracting (4.1) from (4.3), we obtain 

$$A^2 (q_1' - q') = q'' + QA [f' (p + q) (p' + q') - f' (p) p_1'] .$$

Hence 

$$|A^2 (q_1' - q')| \leq |q''| + |A f' (p + q) q'| +$$  
$$+ |A (f' (p + q) - f' (p)) p'| + |A f' (p) (p' - p_1')| .$$  
(4.9)

We now majorize the different terms in the right-hand side of (4.9). By 
(2.8), we have 

$$|q''| \leq \frac{\kappa}{A^2} , \text{ for large } t .$$  
(4.10)
Then, the algebra property of $H^2(\Omega)$ implies
\[
|Af'(p + q)q'| \leq c_1 \|f'(p + q)\|_{H^2(\Omega)} \|q'\|_{H^2(\Omega)} \\
\leq (\text{by (1.9)}) \\
\leq \kappa \|q'\|_{H^2(\Omega)}.
\] (4.11)

Since $q' \in H_0$, using (3.7), we infer from (4.11)
\[
|Af'(p + q)q'| \leq c_2 \kappa |Aq'|, \\
\leq (\text{thanks to (2.8)}), \\
\leq \frac{\kappa}{\Lambda}.
\] (4.12)

Next, similar arguments give successively
\[
|Af'(p + q) - f'(p)p'| \leq c_1 \|f'(p + q) - f'(p)\|_{H^2(\Omega)} \|p'\|_{H^2(\Omega)}, \\
\leq c_1 \kappa \|q\|_{H^2(\Omega)} \|p'\|_{H^2(\Omega)} , \\
\leq c_1 c_2^2 \kappa |Aq| \ |Ap'|, \\
\leq c_1 c_2^2 \kappa |Aq| \ |Au'|,
\]
which yields, along with (2.4) (1.10)
\[
|Af'(p + q) - f'(p)p'| \leq \frac{\kappa}{\Lambda} .
\] (4.13)

Finally, for the last term in the right-hand side of (4.9)
\[
|Af'(p)(p' - p_i^*)| \leq c_1 \|f'(p)\|_{H^2(\Omega)} \|p' - p_i^*\|_{H^2(\Omega)}, \\
\leq \kappa \|p' - p_i^*\|_{H^2(\Omega)} .
\] (4.14)

Subtracting (4.2) from (2.2), we obtain
\[
p' - p_i^* = PA[f(p + q_1) - f(p + q)] \\
|p' - p_i^*| \leq |A(f(p + q_1) - f(p + q))| , \\
\leq \kappa |A(q_1 - q)| = \kappa |Ax_1| , \\
\leq (\text{by (3.10)}), \\
\leq \frac{\kappa}{\Lambda^2} .
\] (4.15)

Due to the definition of $PH$, we have that
\[
|A^2v| \leq \lambda |Av| , \quad |Av| \leq \lambda |v| , \quad \forall v \in PH .
\] (4.16)
Also, since \(| \cdot |^2 + |A \cdot |^2 \) is on \(D(A)\) a norm equivalent to the one induced by \(H^2(\Omega)\), there exists a constant \(c_3\) depending only on \(\Omega\) such that
\[
\|v\|_{H^2(\Omega)} \leq c_3 \{ |v|^2 + |Av|^2 \}^{1/2}, \quad \forall v \in D(A).
\] (4.17)

Therefore, combining (4.17) (4.16) (4.15), we obtain
\[
\|p' - \bar{p}'_1\|_{H^2(\Omega)} \leq c_3 \left\{ |p' - \bar{p}'_1|^2 + |A(p' - \bar{p}'_1)|^2 \right\}^{1/2},
\leq c_3(1 + \lambda^2)^{1/2} |p' - \bar{p}'_1|
\leq \frac{\kappa}{\Lambda}.
\] (4.18)

This gives, coming back to (4.14)
\[
|Af'(p)(p' - \bar{p}'_1)| \leq \frac{\kappa}{\Lambda}.
\] (4.19)

To conclude, by combining (4.9) and the estimates (4.10) (4.12) (4.13) (4.19), we obtain that
\[
|A^2(q' - \bar{q}'_1)| \leq \frac{\kappa}{\Lambda},
\] (4.20)

which gives (4.8), since \(q' - \bar{q}'_1 \in QD(A^2)\). Finally, it follows from (4.6) (4.7) (4.8) that
\[
|A^2x_3| \leq \frac{\kappa}{\Lambda^3},
\]
\[
|Ax_3| \leq \frac{\kappa}{\Lambda^4}, \quad |x_3| \leq \frac{\kappa}{\Lambda^2},
\] (4.21)

Theorem 4.1 is proved.

4.2 The approximate manifold \(\mathcal{M}_4\)

This new manifold will give better order approximation to the orbits thanks to improved approximations of the nonlinear term and of \(q'\) in (2.3) (while \(q''\) is still neglected). Making use of \(q_3 = \Phi_3(p)\), \(QAf(p + q)\) is now approximated by \(QAf(p + q_3)\). We also define a new approximate value of \(p'\), namely \(\bar{p}'_2\), by
\[
\bar{p}'_2 = -A^2p - PAf(p + q_2), \quad q_2 \text{ given by (3.12)},
\] (4.22)

and a new approximate value of \(q'\), namely \(\bar{q}'_2\), by
\[
A^2\bar{q}'_2 + QAf'(p + q_1)(\bar{p}'_2 + \bar{q}'_1) = 0, \quad q_1, \bar{q}'_1 \text{ given by (3.2) (4.3)}.
\] (4.23)
The simplified form of (2.3) is given by

\[ q_2' + A^2 q + QA f(p + q_3) = 0 \]  \hspace{1cm} (4.24)

To \( p \) given in \( PH \), we associate \( q_1 \) by (3.2), \( q_2 \) by (3.12), \( q_1' \), \( q_3 \) by (4.3) (4.5). We then define \( q_2' \) and \( q_2'' \) by (4.22) (4.23). Finally the resolution of (4.24) gives

\[ q_4 = \Phi_4(p) \]  \hspace{1cm} (4.25)

The graph of \( \Phi_4 \) \( PH \rightarrow QD(A^2) \) defines an analytic manifold \( \mathcal{M}_4 \) of dimension \( m \) in \( H \). The orbits enter a thin neighbourhood of \( \mathcal{M}_4 \), as shown in

**Theorem 4.3** Assume that (1.2) (1.3) hold. Then for \( t \) sufficiently large, \( t \geq t^*_a \), any orbit of (1.6) (1.7) remains at a distance in \( H \) of \( \mathcal{M}_4 \) bounded by \( \kappa \delta^6 \), \( \kappa \) an appropriate constant, the constant \( \kappa \) depends on \( (\Omega, f, \alpha) \) and \( t^*_a \) depends on \( (\Omega, f, \alpha) \) and on \( R \) when \( |u_0| \leq \alpha \) and \( |u_0| \leq R \).

**Remark 4.4** The constants \( \kappa \) and \( t^*_a \) are independent of \( m \). The orbits enter a neighbourhood of \( \mathcal{M}_4 \) that can be made arbitrarily thin, by choosing \( m \) sufficiently large. Their distance to \( \mathcal{M}_4 \) is of order better than to \( \mathcal{M}_3 \) by a factor \( \delta^3 \) and to \( \mathcal{M}_4 \) than to \( PH \) by a factor \( \delta^4 \).

**Proof of Theorem 4.3** The proof follows the same steps as that of Theorem 4.1 and we only give here the main estimates. Let \( u(t) = p(t) + q(t) \) be an orbit of (1.6) (1.7) lying in \( H_\alpha \). We define \( q_1(t) \) by (3.2), \( q_2(t) \) by (3.12), \( q_1'(t) \), \( q_3(t) \) by (4.3) (4.5), \( p_2'(t) \), \( q_2''(t) \) by (4.22) (4.23), \( q_4(t) \) is given by the resolution of (4.24) and we aim to estimate \( \chi_4(t) = q_4(t) - q(t) \). We have

\[ A^2 \chi_4 = q' - q_2' + QA (f(p + q_3) - f(p + q)) \]

\[ |A^2 \chi_4| \leq |q' - q_2'| + |A(f(p + q_3) - f(p + q))| \]

\[ \leq |q' - q_2'| + \kappa |A(q_3 - q)| \]

\[ \leq \text{ (thanks to (4.21))} \]

\[ \leq |q' - q_2'| + \frac{\kappa}{\Lambda^4} \]  \hspace{1cm} (4.26)

Then, by substracting (4.1) from (4.23), we obtain

\[ A^2(q_2' - q') = q'' + QA [(f'(p + q)(p' + q') - f'(p + q_1)(p_2' + q_1')) \]

\[ = q'' + QA [(f'(p + q) - f'(p + q_1))(p' + q') + \]

\[ + f'(p + q_1)(q' - q_1') + f'(p + q_1)(p' - p_2')] \].
which yields for large $t$,
\[ |A^2(q_2' - q^{'})| \leq |q''| + \kappa |A(q - q_1)| + \kappa |A(q' - q'_1)| + \kappa \|p' - p_2\|_{H^2(\Omega)}. \] (4.27)

Then, using (2.8) (3.10) (4.20), we infer from (4.27)
\[ |A^2(q_2' - q^{'})| \leq \frac{\kappa}{\Lambda^2} + \kappa \|p' - p_2\|_{H^2(\Omega)}. \] (4.28)

From (2.2) (4.22), we have
\[ p' - p'_2 = PA(f(p + q_2) - f(p + q)) \]
which, using also (3.14), implies for large $t$,
\[ |p' - p'_2| \leq \kappa |A(q_2 - q)|, \] (4.29)
\[ \leq \frac{\kappa}{\Lambda^3}. \]

Hence
\[ \|p' - p'_2\|_{H^2(\Omega)} \leq \frac{\kappa}{\Lambda^2}. \] (4.30)

Combining (4.30) with (4.28), we obtain
\[ |A^2(q_2' - q^{'})| \leq \frac{\kappa}{\Lambda^2}, \]
\[ |A(q_2' - q^{'})| \leq \frac{\kappa}{\Lambda^3}, \]
and, coming back to (4.26),
\[ |A^2 \chi_4| \leq \frac{\kappa}{\Lambda^4}, \]
\[ |A \chi_4| \leq \frac{\kappa}{\Lambda^5}, \]
\[ |\chi_4| \leq \frac{\kappa}{\Lambda^6}. \] (4.32)

Theorem 4.3 is proved.

5. THE APPROXIMATE MANIFOLDS $\mathcal{M}_5$ AND $\mathcal{M}_6$

The goal of this section is to derive the existence of two more manifolds $\mathcal{M}_5$ and $\mathcal{M}_6$ which give better order approximations to the orbits than $\mathcal{M}_3$ and $\mathcal{M}_4$. These manifolds will be constructed by considering in particular approximations of the second order time derivative of $q$ (which up to now was neglected).
5.1 The approximate manifold $M_5$

The equation for $q''$ reads

$$q'' + A^2 q'' + QA \left[f'(p + q)(p'' + q'') + f''(p + q)(p' + q')^2\right] = 0$$  \hspace{0.5em} (5.1)

and $p''$ is given by

$$p'' = -A^2 p' - PAf'(p + q)(p' + q').$$  \hspace{0.5em} (5.2)

We first define a new approximation of $p'$, namely $p'_3$, by

$$p'_3 = -A^2 p - PAf(p + q_3),$$  \hspace{0.5em} (5.3)

and an approximation of $p''$, namely $p''_1$, by

$$p''_1 = -A^2 p'_3 - PAf'(p + q_3)(p'_2 + q'_1).$$  \hspace{0.5em} (5.4)

Then, in (5.1), $q'''$ is neglected and the approximate value of $q''$, namely $q''_1$, is given by the resolution of

$$A^2 q''_1 + QA \left[f'(p)p''_1 + f''(p)(p'_1)^2\right] = 0 .$$  \hspace{0.5em} (5.5)

Finally, the new approximation of $q'$, namely $q'_3$, is defined by

$$q''_1 + A^2 q'_3 + QAf'(p + q_2)(p'_3 + q'_2) = 0 ,$$  \hspace{0.5em} (5.6)

and the approximate form of (2.3) is

$$q'_3 + A^2 q + QAf(p + q_4) = 0 .$$  \hspace{0.5em} (5.7)

Note that the formulas (5.3) (5.7) are similar to (4.22) (4.24), while (5.6) differs mainly from (4.23) by the introduction of the approximation of $q''$.

This leads to the following definition of $M_5$. For $p \in PH$, we define $q_1$ by (3.2), $q_2$ by (3.12), $p'_1$, $q'_1$, $q_3$ by (4.2) (4.3) (4.5), $p'_2$, $q'_2$, $q_4$ by (4.22) (4.23) (4.25), $p'_3$, $p''_1$, $q''_1$, $q'_3$, by (5.3)-(5.6) and the resolution of (5.7) gives finally

$$q_5 = \Phi_5(p) .$$  \hspace{0.5em} (5.8)

The graph of $\Phi_5 : PH \to QD(A^2)$ defines an analytic manifold $M_5$ of dimension $m$ in $H$ and we have

**Theorem 5.1**: Assume that (1.2) (1.3) hold. Then for $t$ sufficiently large, $t \geq t^*$, any orbit of (1.6) (1.7) remains at a distance in $H$ of $M_5$ bounded by
κδ^7, κ an appropriate constant; the constant κ depends on (Ω, f, α) and 
t_5^* depends on (Ω, f, α) and on R when |u_0| ≲ α and, |u_0| ≲ R.

Remark 5.2: The constant κ and t_5^* are independent of m. The orbits enter 
a neighbourhood of M_5 that can be made arbitrarily thin, by choosing 
m sufficiently large. Their distance to M_5 is of order better than to 
M_4 by a factor δ and to M_5 than to PH by a factor δ^5.

Proof of Theorem 5.1: Let u(t) = p(t) + q(t) be an orbit of (1.6) (1.7) 
lying in H_α. We define q_1(t) by (3.2), q_2(t) by (3.12), p_1^1(t), q_1^1(t), 
qu_3(t) by (4.2) (4.3) (4.5), p_2^2(t), q_2^2(t), q_4(t) by (4.22) (4.23) (4.25), 
p_3^3(t), p_1^3(t), q_1^3(t), q_3^3(t) by (5.3)-(5.6) and q_5(t) by (5.8). We aim to 
estimate the norm of χ_5(t) = q_5(t) − q(t).

We start by proving the following Lemma which gives the order of the 
different approximations introduced above.

Lemma 5.3: For sufficiently large t, t ≥ t^*, we have

\[ |p' - p_5| \leq \frac{\kappa}{\Lambda_4}, \]  \tag{5.9}
\[ |p'' - p_1''| \leq \frac{\kappa}{\Lambda_2}, \]  \tag{5.10}
\[ |q'' - q_1''| \leq \frac{\kappa}{\Lambda_3}, \]  \tag{5.11}
\[ |q' - q_3'| \leq \frac{\kappa}{\Lambda_5}. \]  \tag{5.12}

Proof: Subtracting (2.2) from (5.3) we have

\[ p_3' - p' = PA \left( f(p + q) - PAf(p + q_3) \right). \]  \tag{5.13}

Since, p, q and q_3 are bounded in H^2(Ω) for large t by constants depending 
only on (Ω, f, α), it follows from (5.13) by using the algebra property of 
H^2(Ω)

\[ |p_3' - p'| \leq \kappa \|q - q_3\|_{H^2(Ω)}, \]
\[ \leq \kappa (\text{thanks to (3.7)}), \]
\[ \leq \kappa |A(q - q_3)| = \kappa |Aχ_3|, \]

which, along with (4.21), gives (5.9).

Then, (5.2) and (5.4) imply

\[ p_1'' - p'' = A^2(p' - p_3') + PA \left( f'(p + q)(p' + q') - f'(p + q_1)(p_2' + q_1') \right). \]  \tag{5.14}

\[ \|p_1'' - p''\| \leq \|A^2(p' - p_3')\| + \|A \left( f'(p + q) - f'(p + q_1)(p' + q') \right)\| + \]
\[ + \|A f'(p + q_1)(p' - p_3')\| + \|A f'(p + q_1)(q' - q_1')\|. \]
Making use of (4.16) and (5.9), we have

\[ |A^2(p' - p_0')| \leq \lambda^2 |p' - p_0'| \leq \frac{\kappa}{\Lambda^2}. \]  
\[ \text{(5.15)} \]

Also,

\[ |A(f'(p + q) - f'(p + q_1))| \leq \kappa |A(q - q_1)|, \]
\[ \leq (\text{by (3.10)}), \]
\[ \leq \frac{\kappa}{\Lambda^2}. \]
\[ \text{(5.16)} \]

Next

\[ |A f'(p + q_1)(p' - p_0')| \leq \kappa \|p' - p_0'\|_{H^2(\Omega)}, \]
which yields thanks to (4.17) (4.16) (4.30)

\[ |A f'(p + q_1)(p' - p_0')| \leq \kappa c_3 (1 + \lambda^2)^{1/2} |p' - p_0'|, \]
\[ \leq \frac{\kappa}{\Lambda^2}. \]
\[ \text{(5.17)} \]

Finally, for the last term in the right-hand side of (5.14)

\[ |A f'(p + q_1)(q' - q_0')| \leq \kappa |A(q' - q_0')|, \]
\[ \leq (\text{thanks to (4.20)}), \]
\[ \leq \frac{\kappa}{\Lambda^2}. \]
\[ \text{(5.18)} \]

Combining (5.14) and the estimates (5.15)-(5.18) provides

\[ |p_1'' - p''| \leq \frac{\kappa}{\Lambda^2}, \]
i.e. (5.10).

We now aim to show (5.11). By (5.1) (5.5), we have

\[ A^2(q_1'' - q'') = q'''' + QA \left[ f'(p + q)(p'' + q'') + f''(p + q)(p' + q')^2 - f'(p)p_1'' - f''(p)(p_1')^2 \right]. \]
\[ \text{(5.19)} \]

Using again the algebra property of \( H^2(\Omega) \) and (3.7), it follows from (5.19)

\[ |A^2(q_1'' - q'')| \leq |q''''| + \kappa \left\{ |AQ| + |AQ''| + \|p'' - p_1''\|_{H^2(\Omega)} + \right. \]
\[ + \left. \|p' - p_1\|_{H^2(\Omega)} + |AQ| \right\} \]

vol. 23, n°3, 1989
which along with (2.8) (2.4) (5.10) (4.18) gives

\[ |A^2(q''_1 - q'')| \leq \frac{\kappa}{\Lambda}, \]

hence (5.11).

Finally, substracting (4.1) from (5.6), we have

\[ A^2(q'_3 - q') = q'' - q''_1 + QA(f'(p + q)(p' + q') - f'(p + q_2)(p'_2 + q'_2)). \]

This yields

\[ |A^2(q'_3 - q')| \leq |q'' - q''_1| + \kappa \left\{ |A(q - q_2)| + \|p' - p'_2\|_{H^2(\Omega)} + |A(q' - q'_2)| \right\}, \]

and by virtue of (5.11) (3.14) (5.9) (4.31)

\[ |A^2(q'_3 - q')| \leq \frac{\kappa}{\Lambda^3}, \]

hence (5.12).

The proof of Lemma 5.3 is complete.

It is now easy to conclude the proof of Theorem 5.1. Substracting (2.3) from (5.7) with \( q = q_5 \), we obtain

\[ A^2x_5 = q' - q'_3 + QA(f(p + q) - f(p + q_4)). \]

\[ |A^2x_5| \leq |q' - q'_3| + |A(f(p + q) - f(p + q_4))| \leq |q' - q'_3| + \kappa |A(q - q_4)|. \]

Therefore, using (5.12) (4.32) we infer from (5.20)

\[ |A^2x_5| \leq \frac{\kappa}{\Lambda^5}. \]

which gives

\[ |Ax_5| \leq \frac{\kappa}{\Lambda^6}, \quad |x_5| \leq \frac{\kappa}{\Lambda^7}. \]

Theorem 5.1 is proved.

5.2 The approximate manifold \( \mathcal{M}_6 \)

This manifold is constructed by improving the different approximations of Section 5.1. In (5.1), we now approximate \( p' \) by

\[ \hat{p}'_4 = -A^2p - PAf(p + q_4), \]
and $p''$ by
\[ p''_2 = - A^2 p'_4 - P A f' (p + q_2) (p'_3 + q'_2). \] (5.22)

Then, the new approximate value of $q''$, namely $\bar{q}''_2$, is given by
\[ A^2 q''_2 + QA [f' (p + q_1) (p''_2 + \bar{q}''_3) + f'' (p + q_1) (p'_2 + \bar{q}''_1)] = 0, \] (5.23)
and the new approximate value of $q'$, namely $\bar{q}''_4$, by
\[ \bar{q}''_4 + A^2 \bar{q}''_4 + QA f' (p + q_3) (p'_4 + \bar{q}''_3) = 0. \] (5.24)

The simplified form of (2.3) is here
\[ q'' + A^2 q + QA f (p + q_5) = 0. \] (5.25)

The manifold $\mathcal{M}_6$ is defined as follows. To $p \in PH$, we associate $q_i$, $1 \leq i \leq 5$, $p'_i$, $i = 2, 3$, $\bar{q}'_i$, $1 \leq i \leq 3$, $\bar{q}''_i$, defined in the previous Sections. Then (5.21)-(5.24) give $p'_4$, $p''_2$, $\bar{q}''_3$, $\bar{q}''_4$ and the resolution of (5.25) provides
\[ q''_6 = \Phi_6 (p). \] (5.26)

The graph of $\Phi_6 : PH \to QD (A^2)$ defines an analytic manifold $\mathcal{M}_6$ of dimension $m$ in $PH$ and we have

**Theorem 5.4**: Assume that (1.2) (1.3) hold. Then for $t$ sufficiently large, $t \geq t^*_6$, any orbit of (1.6) (1.7) remains at a distance in $H$ of $\mathcal{M}_6$ bounded by $\kappa \delta^8$, $\kappa$ an appropriate constant; the constant $\kappa$ depends on $(\Omega, f, \alpha)$ and $t^*_6$ depends on $(\Omega, f, \alpha)$ and on $R$ when $|u_0| = \alpha$, $|u_0| = R$.

**Remark 5.5**: The constants $\kappa$ and $t^*_6$ are independent of $m$. The orbits enter a neighbourhood of $\mathcal{M}_6$ that can be made arbitrarily thin, by choosing $m$ sufficiently large. Their distance to $\mathcal{M}_6$ is of order better than to $\mathcal{M}_5$ by a factor $\delta$ and to $\mathcal{M}_6$ than to $PH$ by a factor $\delta^6$.

The proof of Theorem 5.4 follows the same steps as that of Theorem 5.1 and is omitted. We only note here that the analogs of the estimates of Lemma 5.3 are
\[ |p' - \bar{p}'_2| \leq \frac{K}{\Lambda^3}, \quad |p'' - \bar{p}''_2| \leq \frac{K}{\Lambda^3}, \]
\[ |q' - \bar{q}'_4| \leq \frac{K}{\Lambda^6}, \quad |q'' - \bar{q}''_4| \leq \frac{K}{\Lambda^4}. \]
APPENDIX A

PROOF OF PROPOSITION 1.1

We prove (1.10) using an induction argument. More precisely, we will derive by induction on \( j \in \mathcal{N} \) the existence of \( t_j \) depending on \( j \), \((\Omega, f, \alpha)\) and \( R \) such that

\[
\|u^{(i)}\|_{H^2(\Omega)} \leq \kappa, \quad \text{for} \quad i = 0, \ldots, j, \quad \forall t \geq t_j, \quad (A.1)
\]

\[
\int_t^{t+1} |u^{(j+1)}|^2 \, ds \leq \kappa, \quad \forall t \geq t_j. \quad (A.2)
\]

i) Initialization of the induction \((j = 0)\). The estimate \((A.1)_0\) is (1.9), while \((A.2)_0\) is also proved in [11] to which the reader is referred.

ii) The induction argument. We now assume that \((A.1)_j\), \((A.2)_j\) hold for some \( j \in \mathcal{N} \) and we prove that the same is true for \( (j + 1) \).

The function \( u^{(j+1)} \) satisfies an equation of the form

\[
\frac{du^{(j+1)}}{dt} + A^2 u^{(j+1)} + A \left( f'(u) u^{(j+1)} + F(u, u^{(1)}, \ldots, u^{(j)}) \right) = 0, \quad (A.3)
\]

where \( F : \mathcal{U}^{j+1} \rightarrow \mathcal{U} \) is a polynomial. Taking the scalar product of \((A.3)\) by \( u^{(j+1)} \) in \( H \), we obtain

\[
\frac{1}{2} \frac{d}{dt} |u^{(j+1)}|^2 + |Au^{(j+1)}|^2 =
\]

\[
= - \left( f'(u) u^{(j+1)} + F(u, u^{(1)}, \ldots, u^{(j)}), Au^{(j+1)} \right)
\]

\[
\leq \frac{1}{2} |Au^{(j+1)}|^2 + \frac{1}{2} \left| f'(u) u^{(j+1)} + F(u, u^{(1)}, \ldots, u^{(j)}) \right|^2
\]

\[
\frac{d}{dt} |u^{(j+1)}|^2 + |Au^{(j+1)}|^2 \leq |f'(u) u^{(j+1)} + F(u, u^{(1)}, \ldots, u^{(j)})|^2.
\]

For \( n \leq 3 \), we have \( H^2(\Omega) \hookrightarrow L^\infty(\Omega) \) and the induction assumption \((A.1)_j\) implies that

\[
|f'(u) u^{(j+1)} + F(u, u^{(1)}, \ldots, u^{(j)})|^2 \leq \kappa(1 + |u^{(j+1)}|^2), \quad \forall t \geq t_j.
\]

Hence

\[
\frac{d}{dt} |u^{(j+1)}|^2 + |Au^{(j+1)}|^2 \leq \kappa(1 + |u^{(j+1)}|^2), \quad \forall t \geq t_j. \quad (A.4)
\]
Then, using the induction assumption (A.2), we can apply the uniform Gronwall Lemma (see [14] for instance) to (A.4) and this gives successively

$$|u^{(j+1)}|^2 \leq \kappa, \quad \forall t \geq t_j + 1,$$
(A.5)

$$\int_t^{t+1} |A u^{(j+1)}|^2 ds \leq \kappa, \quad \forall t \geq t_j + 1. \quad (A.6)$$

We now multiply (A.3) by $A^2 u^{(j+1)}$ in $H$ and we have

$$\frac{1}{2} \frac{d}{dt} |A u^{(j+1)}|^2 + |A^2 u^{(j+1)}|^2 = \frac{d}{dt} |A u^{(j+1)}|^2 + |A^2 u^{(j+1)}|^2 \leq |A (f'(u) u^{(j+1)} + F(u, ..., u^{(j)}))|^2.$$

Since $H^2(\Omega)$ is a multiplicative algebra, we infer from (A.1),

$$|A (f'(u) u^{(j+1)} + F(u, ..., u^{(j)}))|^2 \leq \kappa (1 + \|u^{(j+1)}\|_{H^2(\Omega)}^2),$$
which yields

$$\frac{d}{dt} |A u^{(j+1)}|^2 + |A^2 u^{(j+1)}|^2 \leq \kappa (1 + \|u^{(j+1)}\|_{H^2(\Omega)}^2)$$

$$\leq (\text{by (4.17)})$$

$$\leq \kappa \left\{ 1 + c_3 (|u^{(j+1)}|^2 + |A u^{(j+1)}|^2) \right\}.$$  \hfill (A.8)

Making use of (A.5) (A.6), we can apply the uniform Gronwall Lemma to (A.8) and obtain

$$|A u^{(j+1)}|^2 \leq \kappa, \quad \forall t \geq t_j + 2,$$
(A.9)

$$\int_t^{t+1} |A^2 u^{(j+1)}|^2 ds \leq \kappa, \quad \forall t \geq t_j + 2. \quad (A.10)$$

This concludes the induction argument since (A.5) (A.9) give (A.1), while equation (A.3) combined with (A.10) yields

$$\int_t^{t+1} |u^{(j+2)}|^2 ds \leq \kappa, \quad \forall t \geq t_j + 2,$$
i.e. (A.2)_{j+1}.

Proposition 1.1 is proved.
REFERENCES


M2AN Modélisation mathématique et Analyse numérique
Mathematical Modelling and Numerical Analysis