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一类非自治分数阶随机波动方程的 随机吸引子

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摘要 本文考虑带加性噪声的非自治分数阶随机波动方程在无界区域 \mathbb{R}^n 上的渐近行为. 首先将随机偏微分方程转化为随机方程, 其解产生一个随机动力系统, 然后运用分解技术建立该系统的渐近紧性, 最后证明随机吸引子的存在性.

关键词 非自治分数阶随机波动方程; 随机动力系统; 随机吸引子; 分解技术; 加性噪声

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The Random Attractors for a Class of Nonautonomous Fractional Stochastic Wave Equations

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Abstract We consider the asymptotic behavior of non-autonomous stochastic fractional wave equations on an unbounded domain \mathbb{R}^n . We firstly transform the equation into a random equation whose solutions generate a random one system. Then we establish the asymptotical compactness of the system by the splitting technique. Finally the existence of random attractors is proved.

Keywords non-autonomous stochastic fractional wave equation; random dynamical system; random attractor; the splitting technique; additive noise

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1 引言

分数阶微分方程是包含有分数阶导数和分数阶积分的一类方程. 目前, 分数阶微分方程涉及

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流体力学、材料力学、生物学、化学、等离子体物理学、电磁学、统计学、金融数学等许多领域,并得到了快速的发展 [7-10, 15]. 近年来,数学物理中的一些经典方程已被广泛研究,包括分数阶 Schrödinger 方程 [5, 11, 13]、分数阶 Ginzburg-Landau 方程 [18, 19, 21, 22, 25, 26]、分数阶 Landau-Lifshitz 方程 [12]、分数阶 Landau-Lifshitz-Maxwell 方程 [23]、分数阶随机反应扩散方程 [28] 及分数阶耗散方程 [20].

随机波动方程是一类非常重要的随机偏微分方程,在物理学、流体力学、声学、电动力学等众多领域应用广泛. 随机吸引子是研究随机动力系统长时间渐近行为的有效工具,其实质是紧的不变集,该不变集依概率并随着时间变化. 随机吸引子是对确定性动力系统中吸引子的推广,文 [1, 3, 4, 6, 14, 16, 17, 27, 29-40] 给出了随机动力系统中随机吸引子的概念及详细阐述. 很多作者已经将在有界区域 [16, 29, 30, 39, 40] 和无界区域 [14, 17, 33, 35-38] 上对随机波动方程的动力学行为进行了深入研究. 特别地,文 [29, 30] 给出了自治的随机波动方程随机吸引子存在性的证明,文 [31] 对有界区域上带非自治项的情况进行了考虑. 文 [36, 37] 讨论了带有白噪声的非自治随机波动方程的渐近行为.

本文研究在无界区域 \mathbb{R}^n 上的非自治分数阶随机波动方程随机吸引子的存在性:

$$u_{tt} + \alpha u_t + (-\Delta)^s u + \lambda u + f(x, u) = g(x, t) + h(x) \frac{dw}{dt}, \quad x \in \mathbb{R}^n, \quad t \geq \tau, \quad \tau \in \mathbb{R}, \quad (1.1)$$

初边值条件为

$$u(x, \tau) = u_\tau(x), \quad u_t(x, \tau) = u_{1\tau}(x), \quad x \in \mathbb{R}^n, \quad t \geq \tau, \quad (1.2)$$

其中 $s \in (\frac{1}{2}, 1)$, α, λ 是正常数, τ 表示初始时刻, $g(x, t) \in L^2_{\text{loc}}(\mathbb{R}, L^2(\mathbb{R}^n))$ 是时间依赖的外力项, $h(x) \in H^s(\mathbb{R}^n)$, w 是一维双边标准 Wiener 过程, 非线性项 f 为 \mathbb{R} 上光滑的具有某种增长率的函数.

本文第 2 节介绍非自治随机动力系统、随机吸引子、分数阶导数以及分数阶 Sobolev 空间的准备知识. 第 3 节建立带加性噪声的非自治分数阶随机波动方程对应的具有两个参数的随机动力系统. 第 4 节对解进行一致估计, 然后利用分解技术证明渐近紧性. 第 5 节给出随机吸引子的存在唯一性.

本文采用 $\|\cdot\|$ 和 $\langle \cdot, \cdot \rangle$ 分别表示 $L^2(\mathbb{R}^n)$ 空间的范数与内积. Hilbert 空间 X 的范数记为 $\|\cdot\|_X$. $1 \leq p \leq \infty$ 时, $L^p(\mathbb{R}^n)$ 空间的范数记为 $\|\cdot\|_p$. 字母 c 和 c_i ($i = 1, 2, \dots$) 分别表示不同的正常数, 随着式子的变化而改变.

2 预备知识

本节给出非自治随机动力系统, 随机吸引子的有关知识 [1, 2, 31].

假设 $(X, \|\cdot\|_X)$ 是一个可分 Hilbert 空间, $B(X)$ 为 X 的 Borel σ -代数, (Ω, \mathcal{F}, P) 是度量空间且 $(\Omega, \mathcal{F}, P, \{\theta_t\}_{t \in \mathbb{R}})$ 为一个度量动力系统.

定义 2.1 设 Ω_1 是一个非空集合. 如果一个映射 $\theta_{1,t} : \mathbb{R} \times \Omega_1 \rightarrow \Omega_1$, 满足

- (i) $\theta_{1,0}$ 为在 Ω_1 上的恒同映射;
- (ii) $\theta_{1,t+s} = \theta_{1,t} \circ \theta_{1,s}$, $\forall s, t \in \mathbb{R}$,

则称 $(\Omega_1, \{\theta_{1,t}\}_{t \in \mathbb{R}})$ 是一个参数动力系统.

定义 2.2 令 $\theta_t : \Omega_2 \rightarrow \Omega_2$ 是 $(\mathcal{B}(\mathbb{R}) \times \mathcal{F}_2, \mathcal{F}_2)$ -可测映射, 并满足

- (i) $\theta(0, \cdot)$ 为在 Ω_2 上的恒同映射;
- (ii) $\theta(s+t, \cdot) = \theta(t, \cdot) \circ \theta(s, \cdot)$, $\forall s, t \in \mathbb{R}$;
- (iii) $P\theta(t, \cdot) = P$, $\forall t \in \mathbb{R}$,

则称 $(\Omega_2, \mathcal{F}_2, P, \{\theta_t\}_{t \in \mathbb{R}})$ 是一个参数动力系统.

定义 2.3 设 $(\Omega_1, \{\theta_{1,t}\}_{t \in \mathbb{R}})$, $(\Omega_2, \mathcal{F}_2, P, \{\theta_t\}_{t \in \mathbb{R}})$ 是两个参数动力系统. 如果映射 $\Phi: \mathbb{R}^+ \times \Omega_1 \times \Omega_2 \times X \rightarrow X$, 满足对 $\forall \omega_i \in \Omega_i$ ($i = 1, 2$), $t, \tau \in \mathbb{R}^+$:

- (i) $\Phi(\cdot, \omega_1, \cdot, \cdot): \mathbb{R}^+ \times \Omega_2 \times X \rightarrow X$ 是 $(\mathcal{B}(\mathbb{R}^+) \times \mathcal{F}_2 \times \mathcal{B}(X), \mathcal{B}(X))$ -可测的;
- (ii) $\Phi(0, \omega_1, \omega_2, \cdot)$ 是 X 上的恒同映射;
- (iii) $\Phi(t+s, \omega_1, \omega_2, \cdot) = \Phi(t, \theta_{1,\tau}\omega_1, \theta_\tau\omega_2) \circ \Phi(\tau, \omega_1, \omega_2, \cdot)$;
- (iv) $\Phi(t, \omega_1, \omega_2, \cdot): X \rightarrow X$ 是连续的,

则称 Φ 是 X 上关于参数动力系统 $(\Omega_1, \{\theta_{1,t}\}_{t \in \mathbb{R}})$ 和 $(\Omega_2, \mathcal{F}_2, P, \{\theta_t\}_{t \in \mathbb{R}})$ 的连续 cocycle.

设 \mathcal{D} 是 X 上一些非空参数子集 $D_{\omega_i \in \Omega_i (i=1,2)}$ 的集合构成的集族:

$$\mathcal{D} = \{D = \{D(\omega_1, \omega_2) \subseteq X : D(\omega_1, \omega_2) \neq \emptyset, \omega_1 \in \Omega_1, \omega_2 \in \Omega_2\}\}.$$

注意到, 若 D_1 和 D_2 满足 $D_1(\omega_1, \omega_2) = D_2(\omega_1, \omega_2)$, $\forall \omega_i \in \Omega_i$ ($i = 1, 2$), 则称 D_1 和 D_2 是相同的.

定义 2.4 设 \mathcal{D} 为 X 上的一些非空随机子集构成的集族. 如果对任意 $D = \{D(\omega_1, \omega_2) : \omega_1 \in \Omega_1, \omega_2 \in \Omega_2\} \in \mathcal{D}$, 都存在一个关于 D 的正实数 ϵ 满足集合 $\{B(\omega_1, \omega_2) : B(\omega_1, \omega_2) \text{ 是 } \mathcal{N}_\epsilon(D(\omega_1, \omega_2)) \text{ 的一个非空子集}, \forall \omega_1 \in \Omega_1, \omega_2 \in \Omega_2\}$ 也属于 \mathcal{D} , 则称 \mathcal{D} 是一个闭邻域.

定义 2.5 设 $D = \{D(\omega_1, \omega_2) : \omega_1 \in \Omega_1, \omega_2 \in \Omega_2\}$ 为 X 上一些非空子集的集合. 如果存在 $x_0 \in X$ 满足 P -a.e. $\omega_i \in \Omega_i$ ($i = 1, 2$),

$$\lim_{t \rightarrow \infty} e^{-\beta t} d(x_0, D(\theta_{1,t}\omega_1, \theta_t\omega_2)) = 0, \quad \forall \beta > 0,$$

则称 \mathcal{D} 在 X 上关于参数动力系统 $(\Omega_1, \{\theta_{1,t}\}_{t \in \mathbb{R}})$ 和 $(\Omega_2, \mathcal{F}_2, P, \{\theta_t\}_{t \in \mathbb{R}})$ 是缓增的.

定义 2.6 设 \mathcal{D} 为 X 上的一些非空随机子集构成的集族. 如果映射 $\Phi: \mathbb{R} \times \Omega_1 \times \Omega_2 \rightarrow X$, 满足对所有 $\tau \in \mathbb{R}$, $t \geq 0$, P -a.e. $\omega_i \in \Omega_i$ ($i = 1, 2$), 有

$$\Phi(t, \theta_{1,t}\omega_1, \theta_t\omega_2, \varphi(\tau, \omega_1, \omega_2)) = \varphi(t + \tau, \omega_1, \omega_2),$$

则称 Φ 是完备轨道. 另外, 如果存在 $D = \{D(\omega_1, \omega_2) : \omega_1 \in \Omega_1, \omega_2 \in \Omega_2\} \in \mathcal{D}$, 满足对 $\forall t \in \mathbb{R}$, P -a.e. $\omega_i \in \Omega_i$ ($i = 1, 2$), $\varphi(t, \omega_1, \omega_2)$ 都属于 $D(\theta_{1,t}\omega_1, \theta_t\omega_2)$, 则称 φ 是 Φ 的一个 \mathcal{D} -完备轨道.

定义 2.7 设 $B = \{B(\omega_1, \omega_2) : \omega_1 \in \Omega_1, \omega_2 \in \Omega_2\}$ 是 X 的一些非空子集的集合. 令

$$\Omega(B, \omega_1, \omega_2) = \overline{\bigcap_{\tau \geq 0} \bigcup_{t \geq \tau} \Phi(t, \theta_{1,-t}\omega_1, \theta_{-t}\omega_2, B(\theta_{1,-t}\omega_1, \theta_{-t}\omega_2))}, \quad \omega_i \in \Omega_i \quad (i = 1, 2),$$

则称集合 $\{\Omega(B, \omega_1, \omega_2) : \omega_1 \in \Omega_1, \omega_2 \in \Omega_2\}$ 为 B 的 Ω -有限集, 记作 $\Omega(B)$.

定义 2.8 设 \mathcal{D} 为 X 上的一些非空随机子集构成的集族, $K = \{K(\omega_1, \omega_2) : \omega_1 \in \Omega_1, \omega_2 \in \Omega_2\} \in \mathcal{D}$. 如果 $\forall B \in \mathcal{D}$, P -a.e. $\omega_1 \in \Omega_1, \omega_2 \in \Omega_2$, 都存在 $T = T(B, \omega_1, \omega_2) > 0$, 使得

$$\Phi(t, \theta_{1,-t}\omega_1, \theta_{-t}\omega_2, B(\theta_{1,-t}\omega_1, \theta_{-t}\omega_2)) \subseteq K(\omega_1, \omega_2), \quad \forall t \geq T,$$

则称 K 为 Φ 的一个 \mathcal{D} -拉回吸收集.

定义 2.9 设 \mathcal{D} 为 X 上的一些非空随机子集构成的集族. 如果对 $\{B(\omega_1, \omega_2) : \omega_1 \in \Omega_1, \omega_2 \in \Omega_2\} \in \mathcal{D}$, 当 $t_n \rightarrow \infty$ 时, 有 $x_n \in B(\theta_{1,-t_n}\omega_1, \theta_{-t_n}\omega_2)$, 且对 P -a.e. $\omega_1 \in \Omega_1, \omega_2 \in \Omega_2$, $\{\Phi(t_n, \theta_{1,-t_n}\omega_1, \theta_{-t_n}\omega_2, X_n)\}_{n=1}^\infty$ 在 X 中存在收敛的子序列, 则称 Φ 在 X 上是 \mathcal{D} -拉回渐近紧的.

定义 2.10 设 \mathcal{D} 为 X 上的一些非空随机子集构成的集族, $\mathcal{A} = \{\mathcal{A}(\omega_1, \omega_2) : \omega_1 \in \Omega_1, \omega_2 \in \Omega_2\} \in \mathcal{D}$. 如果对 P -a.e. $\omega_1 \in \Omega_1, \omega_2 \in \Omega_2$, 满足

(i) 对所有 $\omega_1 \in \Omega_1, \omega_2 \in \Omega_2, \{\mathcal{A}(\omega_1, \omega_2)\}$ 是紧的;

(ii) \mathcal{A} 对 Φ 是不变的, 即对 a.e. $\omega_1 \in \Omega_1, \omega_2 \in \Omega_2$ 和所有 $t \geq 0$, 有 $\Phi(t, \omega_1, \omega_2, \mathcal{A}(\omega_1, \omega_2)) = \mathcal{A}(\theta_{1,t}\omega_1, \theta_t\omega_2)$;

(iii) \mathcal{A} 吸引 \mathcal{D} 的一切随机子集, 即 $\forall B = \{B(\omega_1, \omega_2) : \omega_1 \in \Omega_1, \omega_2 \in \Omega_2\} \in \mathcal{D}$, a.e. $\omega_1 \in \Omega_1, \omega_2 \in \Omega_2$, 都有

$$\lim_{t \rightarrow \infty} d(\Phi(t, \theta_{1,t}\omega_1, \theta_t\omega_2, B(\theta_{1,-t}\omega_1, \theta_{-t}\omega_2)), \mathcal{A}(\omega_1, \omega_2)) = 0,$$

其中 d 为 X 的 Hausdorff 半度量, $d(Y, Z) = \sup_{y \in Y} \inf_{z \in Z} \|y - z\|_X, \forall Y, Z \subseteq X$, 则称 \mathcal{A} 为 Φ 的 \mathcal{D} - 随机吸引子 (或 \mathcal{D} - 拉回吸引子).

命题 2.11 [39] 设 \mathcal{D} 为 X 的闭随机集构成的集族, Φ 是 X 上参数动力系统 $(\Omega_1, \{\theta_{1,t}\}_{t \in \mathbb{R}})$ 和 $(\Omega_2, \mathcal{F}_2, P, \{\theta_t\}_{t \in \mathbb{R}})$ 的连续 cocycle. 假设 Φ 存在闭 \mathcal{D} - 拉回吸收集 K , 且 Φ 在 X 中是 \mathcal{D} - 拉回渐近紧的. 那么 Φ 存在唯一的 \mathcal{D} - 拉回吸引子 \mathcal{A} :

$$\mathcal{A}(\omega_1, \omega_2) = \Omega(K, \omega_1, \omega_2) = \bigcup_{B \in \mathcal{D}} \Omega(K, \omega_1, \omega_2) = \{\varphi(K, \omega_1, \omega_2) : \varphi \text{ 是 } \Phi \text{ 的一条 } \mathcal{D}\text{- 完备轨道}\}.$$

下面介绍一些分数阶导数与分数阶 Sobolev 空间的定义 [24]. 设 \mathcal{S} 是 \mathbb{R}^n 上由 C^∞ 速降函数构成的 Schwartz 空间, 那么对 $\frac{1}{2} < s < 1, u \in \mathcal{S}$, 分数阶 Laplace 算子 $(-\Delta)^s$ 可以定义为

$$(-\Delta)^s u = \mathcal{F}^{-1}(|\xi|^{2s}(\mathcal{F}u)), \quad \xi \in \mathbb{R}^n,$$

其中 \mathcal{F} 是 Fourier 变换.

$$(\mathcal{F}u)(\xi) = \frac{1}{(2\pi)^{\frac{n}{2}}} \int_{\mathbb{R}^n} e^{-ix\xi} u(x) dx, \quad u \in \mathcal{S},$$

其中 \mathcal{F}^{-1} 是 Fourier 逆变换.

记 H^s 为完备 s 阶 Sobolev 空间, 其范数表示为

$$\|u\|_{H^s} = (\|u\|_{L^2(\mathbb{R}^n)}^2 + \|(-\Delta)^{\frac{s}{2}} u\|_{L^2(\mathbb{R}^n)}^2)^{\frac{1}{2}}.$$

由 $(-\Delta)^s$ 的定义, 得到以下分部积分公式 [21].

引理 2.12 假设 $f, g \in H^{2s}(\mathbb{R}^n)$, 则下式成立

$$\int_{\mathbb{R}^n} (-\Delta)^s f \cdot g dx = \int_{\mathbb{R}^n} (-\Delta)^{s_1} f \cdot (-\Delta)^{s_2} g dx,$$

其中 s_1 和 s_2 是非负常数并满足 $s_1 + s_2 = s$.

3 非自治分数阶随机波动方程的 cocycle

由于 w 为完备概率空间 (Ω, \mathcal{F}, P) 中的一个独立双边实值 Wiener 过程, 其轨道 $w(\cdot)$ 属于 $C(\mathbb{R}, \mathbb{R})$, 且 $w(0) = 0$ 在 (Ω, \mathcal{F}, P) 中的保测转移算子定义为

$$\theta_t w(\cdot) = w(\cdot + t) - w(t), \quad w \in \Omega, \quad t \in \mathbb{R}.$$

那么 $(\Omega, \mathcal{F}, P, (\theta_t)_{t \in \mathbb{R}})$ 为一个度量动力系统.

对一较小的正数 δ , 引进新的变量 $z = u_t + \delta u$, 那么方程 (1.1), (1.2) 等价于

$$\begin{cases} \frac{du}{dt} + \delta u = z; \\ \frac{dz}{dt} = (\alpha\delta - \lambda - \delta^2)u - (-\Delta)^s u + (\delta - \alpha)z + g(x, t) - f(x, u) + h(x) \frac{w(t)}{dt}; \\ u(x, \tau) = u_\tau(x), \quad z(x, \tau) = z_\tau(x), \end{cases} \quad (3.1)$$

其中 $z_\tau = u_1 + \delta u_\tau$, $s \in (\frac{1}{2}, 1)$, α, λ 为正常数, $g \in L^2_{loc}(\mathbb{R}, L^2(\mathbb{R}^n))$, $h(x) \in H^s(\mathbb{R}^n)$, $x \in \mathbb{R}^n$, $t \geq \tau$, $\tau \in \mathbb{R}$. 为了得到方程弱解的存在性和拉回吸引子的存在性, 假设非线性项 $f(x, u)$ 满足如下条件: 存在正常数 $c_1, c_2, c_3, c_4 > 0$, 对 $\forall u \in \mathbb{R}, x \in \mathbb{R}^n$, 满足

$$|f(x, u)| \leq c_1 |u|^r + \phi_1(x), \quad \phi_1 \in L^2(\mathbb{R}^n), \quad (3.2)$$

$$uf(x, u) - c_2 F(x, u) \geq \phi_2(x), \quad \phi_2 \in L^1(\mathbb{R}^n), \quad (3.3)$$

$$F(x, u) \geq c_3 |u|^{r+1} - \phi_3, \quad \phi_3 \in L^1(\mathbb{R}^n), \quad (3.4)$$

$$|f_u(x, u)| \leq c_4 |u|^{r-1} + \phi_4, \quad \phi_4 \in H^s(\mathbb{R}^n), \quad (3.5)$$

当 $n = 1, 2$ 时, $1 \leq r < \infty$. 当 $n = 3$ 时, $1 \leq r < 3$, 其中 $F(x, u) = \int_0^u f(x, s) ds$. 由方程 (3.2) 和 (3.3) 可得

$$F(x, u) \leq c(|u|^2 + |u|^{r+1} + \phi_1^2 + \phi_2). \quad (3.6)$$

为了研究方程 (3.1) 的渐近行为, 需要将随机系统转化为只带有随机参数的确定系统. 因此, 令 $v(t, \tau, w) = z(t, \tau, w) - hw(t)$, 方程 (3.1) 可化为

$$\frac{du}{dt} - v + \delta u = hw(t), \quad (3.7)$$

$$\frac{dv}{dt} = (\alpha\delta - \lambda - \delta^2)u - (-\Delta)^s u + (\delta - \alpha)v + g(x, t) - f(x, u) + (\delta - \alpha)hw(t), \quad (3.8)$$

初值条件

$$u(x, \tau) = u_\tau(x), \quad v(x, \tau) = v_\tau(x), \quad (3.9)$$

其中 $v_\tau(x) = u_\tau(x) - hw(\tau)$.

由文 [2] 中的 Galerkin 方法可以证明: 若假设条件 (3.2)–(3.5) 成立, 则方程 (3.7)–(3.9) 在相空间 $X := H^s(\mathbb{R}^n) \times L^2(\mathbb{R}^n)$ 中是适定的, 即任意 $\tau \in \mathbb{R}$, 对 P -a.e. $w \in \Omega$, $(u_\tau, v_\tau) \in X$, 方程 (3.7)–(3.9) 存在唯一的弱解

$$(u(t, \tau, w, u_\tau), v(t, \tau, w, v_\tau)) \in C([\tau, \infty), X), \quad \text{且} \quad (u(\tau, \tau, w, u_\tau), v(\tau, \tau, w, v_\tau)) = (u_\tau, v_\tau).$$

进一步, 该解关于初值在 X 中是连续且 $(\mathcal{F}, \mathcal{B}(H^s(\mathbb{R}^n) \times L^2(\mathbb{R}^n)))$ 可测的. 于是, 可以定义一个 cocycle $\Phi: \mathbb{R}^+ \times \mathbb{R} \times \Omega \times X \rightarrow X$,

$$\Phi(t, \tau, w, (u_\tau, v_\tau)) = (u(t + \tau, \tau, \theta_{-\tau} w, u_\tau), v(t + \tau, \tau, \theta_{-\tau} w, v_\tau) + hw(t)), \quad (3.10)$$

其中 $(t, \tau, w, (u_\tau, v_\tau)) \in \mathbb{R}^+ \times \mathbb{R} \times \Omega \times X$, 则 Φ 关于 $(\mathbb{R}, \{\theta_{1,t}\}_{t \in \mathbb{R}})$ 和 $(\Omega, \mathcal{F}, P, \{\theta_t\}_{t \in \mathbb{R}})$ 在 X 上是一个连续 cocycle. 注意到, 对 P -a.e. $w \in \Omega$ 和 $t, s \geq 0, \tau \in \mathbb{R}$:

$$\Phi(t + s, \tau, w, (u_\tau, v_\tau)) = \Phi(t, s + \tau, w, \Phi(s, \tau, w, (u_\tau, v_\tau))). \quad (3.11)$$

这里把相空间的范数定义为:

$$\|(u, v)\|_X = (\|u\|_{H^s(\mathbb{R}^n)}^2 + \|v\|^2)^{\frac{1}{2}}.$$

设 B 是 X 的一个有界非空子集, 且 $\|B\| = \sup_{\Phi \in \mathbb{R}} \|\Phi\|_X$. 假设 $D = \{D(\tau, w) : \tau \in \mathbb{R}, w \in \Omega\}$ 是 X 的一族有界非空子集, 并满足对任意 $\tau \in \mathbb{R}, w \in \Omega$,

$$\lim_{\xi \rightarrow \infty} e^{-\sigma\xi} \|D(\tau - \xi, \theta_{-\xi}w)\|^r = 0, \quad (3.12)$$

其中 r 已在 (3.2) 中给出定义.

记 \mathcal{D}_r 为上述子集族 D 的集合, 即 $\mathcal{D}_r = \{D = \{D(\tau, w) : \tau \in \mathbb{R}, w \in \Omega\} : D \text{ 满足 (3.12)}\}$.

在本文中, 当推导解的一致估计时需要 g 满足如下条件

$$\int_{-\infty}^t e^{\sigma\xi} \|g(\cdot, \xi)\|_{L^2(\mathbb{R}^n)}^2 d\xi \leq \infty, \quad \forall t \in \mathbb{R}, \quad (3.13)$$

以及

$$\lim_{k \rightarrow \infty} \int_{-\infty}^t \int_{|x| \geq k} e^{\sigma\xi} \|g(\cdot, \xi)\|_{L^2(\mathbb{R}^n)}^2 d\xi \leq \infty, \quad \forall t \in \mathbb{R}. \quad (3.14)$$

4 解的一致估计

为了证明随机吸引子的存在性, 首先给出解的一致估计, 以证明 X 中的 \mathcal{D}_r -拉回吸收集的存在性和 Φ 的 \mathcal{D}_r -拉回渐近紧性, 使 $\delta > 0$ 足够小且满足 $\alpha - \delta > 0, \lambda + \delta^2 - \alpha\delta > 0$. 令

$$2\sigma = \min\{\alpha - \delta, \delta, c_2\delta\}, \quad (4.1)$$

其中 c_2 是 (3.3) 中的正常数, 记 $\Lambda = (-\Delta)^{\frac{\alpha}{2}}$.

引理 4.1 设 $h(x) \in H^s(\mathbb{R}^n)$, (3.2)–(3.5) 成立且 $B = \{B(t, w) : t \in \mathbb{R}, w \in \Omega\} \in \mathcal{D}_r$. 对 P -a.e. $w \in \Omega, t \in \mathbb{R}$, 存在一个时间 $T = T(t, w, B) > 0$, 当初值 $(u_{t-\tau}, v_{t-\tau}) \in B(t-\tau, \theta_{-t}w)$ 时, 对所有 $t \geq T$, 方程的解 $(u(\tau, t, w, u_{t-\tau}), v(\tau, t, w, v_{t-\tau})) = (u_{t-\tau}, v_{t-\tau})$ 满足

$$\|u(\tau, t-\tau, \theta_{-t}w, u_{t-\tau})\|_{H^s(\mathbb{R}^n)}^2 + \|v(\tau, t-\tau, \theta_{-t}w, v_{t-\tau})\|^2 \leq r_1(t, w)$$

和

$$e^{-\sigma t} \int_{t-\tau}^t e^{\sigma\xi} (\|v(\xi, t-\tau, \theta_{-t}w, v_{t-\tau})\|^2 + \|u(\xi, t-\tau, \theta_{-t}w, u_{t-\tau})\|_{H^s}^2) d\xi \leq r_1(t, w),$$

其中

$$\begin{aligned} r(t, w) &= \int_{-\infty}^0 e^{\sigma\xi} (|w(\xi)|^2 + |w(\xi)|^{r+1}) d\xi, \\ r_1(t, w) &= c(1 + r(t, w)) + ce^{-\sigma t} \int_{-\infty}^t e^{\sigma\xi} \|g(\cdot, \xi)\|^2 d\xi. \end{aligned}$$

证明 在 $L^2(\mathbb{R}^n)$ 中, 将方程 (3.1) 两边与 v 作内积, 得到

$$\begin{aligned} \frac{1}{2} \frac{d}{dt} \|v\|^2 &= (\alpha\delta - \lambda - \delta^2) \langle u, v \rangle - \langle (-\Delta)^s u, v \rangle + (\delta - \alpha) \langle v, v \rangle \\ &\quad + \langle g, v \rangle - \langle f(x, u), v \rangle + (\delta - \alpha) \langle h, v \rangle w(t). \end{aligned} \quad (4.2)$$

由 $v = \frac{du}{dt} + \delta u - hw(t)$, 可得

$$-\langle (-\Delta)^s u, v \rangle = -\frac{1}{2} \frac{d}{dt} \|\Lambda u\|^2 - \delta \|\Lambda u\|^2 + \langle \Lambda h, \Lambda u \rangle w(t), \quad (4.3)$$

同理, 方程可变为

$$\begin{aligned} & \frac{d}{dt} \left(\|v\|^2 + (\lambda + \delta^2 - \alpha\delta)\|u\|^2 + \|\Lambda u\|^2 + 2 \int_{\mathbb{R}^n} F(x, u) dx \right) \\ & + 2(\alpha - \delta)\|v\|^2 + 2\delta(\lambda + \delta^2 - \alpha\delta)\|u\|^2 + 2\delta\|\Lambda u\|^2 + 2\delta \langle f(x, u), u \rangle \\ & = 2(\lambda + \delta^2 - \alpha\delta) \langle h, u \rangle w(t) + 2 \langle \Lambda u, \Lambda h \rangle w(t) + 2 \langle f(x, u), h \rangle w(t) \\ & + 2 \langle g, v \rangle + 2(\delta - \alpha) \langle h, v \rangle w(t). \end{aligned} \quad (4.4)$$

现在将对 (4.4) 式右边的每一项进行估计.

由 Cauchy-Schwarz 不等式可得

$$2(\lambda + \delta^2 - \alpha\delta) \langle h, u \rangle w(t) \leq (\lambda + \delta^2 - \alpha\delta)\|u\|^2 + c\|h\|^2|w(t)|^2, \quad (4.5)$$

$$2 \langle \Lambda u, \Lambda h \rangle w(t) \leq \delta\|\Lambda u\|^2 + c\|\Lambda h\|^2|w(t)|^2. \quad (4.6)$$

由 (3.2), (3.4) 可得

$$\begin{aligned} 2 \langle f(x, u), h \rangle w(t) & \leq 2\|\phi_1\| \|h\| |w(t)| + c \left(\int_{\mathbb{R}^n} |u|^{r+1} \right)^{\frac{r}{r+1}} \|h\|_{r+1} |w(t)| \\ & \leq 2\|\phi_1\| \|h\| |w(t)| + c \left(\int_{\mathbb{R}^n} (F(x, u) + \phi_3) \right)^{\frac{r}{r+1}} \|h\|_{r+1} |w(t)| \\ & \leq 2\|\phi_1\| \|h\| |w(t)| + \delta c_2 \int_{\mathbb{R}^n} F(x, u) dx + \delta c_2 \int_{\mathbb{R}^n} \phi_3(x) dx \\ & + c\|h\|_{H^s}^{r+1} |w(t)|^{r+1}. \end{aligned} \quad (4.7)$$

同理, 利用 Young 不等式和 Hölder 不等式对 (4.4) 式右边的最后两项进行估计, 可得

$$2 \langle g, v \rangle + 2(\delta - \alpha) \langle h, v \rangle w(t) \leq (\alpha - \delta)\|v\|^2 + \frac{1}{2(\alpha - \delta)} \|h\|^2 |w(t)|^2 + \frac{1}{2(\alpha - \delta)} \|g\|^2. \quad (4.8)$$

由 (3.3) 有

$$2\delta \langle f(x, u), u \rangle \geq 2\delta \left(c_2 \int_{\mathbb{R}^n} F(x, u) dx + \int_{\mathbb{R}^n} \phi_2(x) dx \right). \quad (4.9)$$

由 (4.5)-(4.9), 可得

$$\begin{aligned} & \frac{d}{dt} \left(\|v\|^2 + (\lambda + \delta^2 - \alpha\delta)\|u\|^2 + \|\Lambda u\|^2 + 2 \int_{\mathbb{R}^n} F(x, u) dx \right) + (\alpha - \delta)\|v\|^2 \\ & + \delta(\lambda + \delta^2 - \alpha\delta)\|u\|^2 + \delta\|\Lambda u\|^2 + \delta c_2 \int_{\mathbb{R}^n} F(x, u) dx \\ & \leq c(1 + |w(t)|^2 + |w(t)|^{r+1}) + \frac{1}{2(\alpha - \delta)} \|g\|^2. \end{aligned} \quad (4.10)$$

由 (4.1) 知

$$\delta c_2 \int_{\mathbb{R}^n} F(x, u) dx \geq 2\sigma \int_{\mathbb{R}^n} F(x, u) dx + (2\sigma - \delta c_2) \int_{\mathbb{R}^n} \phi_3(x) dx. \quad (4.11)$$

因此, 由 (4.11) 有

$$\begin{aligned} & \frac{d}{dt} \left(\|v\|^2 + (\lambda + \delta^2 - \alpha\delta)\|u\|^2 + \|\Lambda u\|^2 + 2 \int_{\mathbb{R}^n} F(x, u) dx \right) \\ & + \sigma \left(\|v\|^2 + (\lambda + \delta^2 - \alpha\delta)\|u\|^2 + \|\Lambda u\|^2 + 2 \int_{\mathbb{R}^n} F(x, u) dx \right) \\ & \leq c(1 + |w(t)|^2 + |w(t)|^{r+1}) + \frac{1}{2(\alpha - \delta)} \|g\|^2. \end{aligned} \quad (4.12)$$

利用 Gronwall 不等式在 $[t - \tau, t]$ 上积分, 并用 $\theta_{-t}w$ 来替换 w , 可得

$$\begin{aligned} & e^{\sigma t} \left(\|v\|^2 + (\lambda + \delta^2 - \alpha\delta)\|u\|^2 + \|\Lambda u\|^2 + 2 \int_{\mathbb{R}^n} F(x, u) dx \right) \\ & + \sigma \int_{t-\tau}^t e^{\sigma\xi} (\|v\|^2 + (\lambda + \delta^2 - \alpha\delta)\|u\|^2 + \|\Lambda u\|^2) d\xi \\ & \leq e^{\sigma(t-\tau)} \left(\|v_{t-\tau}\|^2 + (\lambda + \delta^2 - \alpha\delta)\|u_{t-\tau}\|^2 + \|\Lambda u_{t-\tau}\|^2 + 2 \int_{\mathbb{R}^n} F(x, u_{t-\tau}) dx \right) \\ & + \frac{1}{2(\alpha - \delta)} \int_{t-\tau}^t e^{\sigma\xi} \|g(\cdot, \xi)\|^2 d\xi + c \int_{t-\tau}^t e^{\sigma\xi} (1 + |w(\xi)|^2 + |w(\xi)|^{r+1}) d\xi, \end{aligned} \quad (4.13)$$

且

$$\begin{aligned} & \|v(\tau, t-\tau, \theta_{-t}w, v_{t-\tau})\|^2 + (\lambda + \delta^2 - \alpha\delta)\|u(\tau, t-\tau, \theta_{-t}w, u_{t-\tau})\|^2 + \|\Lambda u(\tau, t-\tau, \theta_{-t}w, v_{t-\tau})\|^2 \\ & + 2 \int_{\mathbb{R}^n} F(x, u) dx + \sigma \int_{t-\tau}^t e^{\sigma(\xi-t)} (\|v(\xi, t-\tau, \theta_{-t}w, v_{t-\tau})\|^2 \\ & + (\lambda + \delta^2 - \alpha\delta)\|u(\xi, t-\tau, \theta_{-t}w, u_{t-\tau})\|^2 + \|\Lambda u(\xi, t-\tau, \theta_{-t}w, u_{t-\tau})\|^2) d\xi \\ & \leq ce^{-\sigma\tau} \left(\|v_{t-\tau}\|^2 + (\lambda + \delta^2 - \alpha\delta)\|u_{t-\tau}\|^2 + \|\Lambda u_{t-\tau}\|^2 + 2 \int_{\mathbb{R}^n} F(x, u_{t-\tau}) dx \right) \\ & + \frac{1}{2(\alpha - \delta)} e^{-\sigma t} \int_{t-\tau}^t e^{\sigma\xi} \|g(\cdot, \xi)\|^2 d\xi \\ & + e^{-\sigma t} \int_{t-\tau}^t [ce^{\sigma\xi} (1 + |\theta_{-t}w(\xi)|^2 + |\theta_{-t}w(\xi)|^{r+1})] d\xi. \end{aligned} \quad (4.14)$$

由 (3.6) 可知

$$\int_{\mathbb{R}^n} F(x, u_{t-\tau}) dx \leq c(1 + \|u_{t-\tau}\|^2 + \|u_{t-\tau}\|^{r+1}).$$

因为 $(u_{t-\tau}, v_{t-\tau}) \in B(t-\tau, \theta_{-t}w)$, 可知当 $\tau \rightarrow \infty$ 时,

$$\begin{aligned} & ce^{-\sigma\tau} \left(\|v_{t-\tau}\|^2 + \|u_{t-\tau}\|^2 + \|\Lambda u_{t-\tau}\|^2 + 2 \int_{\mathbb{R}^n} F(x, u_{t-\tau}) dx \right) \\ & \leq ce^{-\sigma\tau} (1 + \|v_{t-\tau}\|^2 + \|u_{t-\tau}\|_{H^s}^2 + \|u_{t-\tau}\|_{H^s}^{r+1}) \rightarrow 0. \end{aligned} \quad (4.15)$$

因此, 存在时间 $T = T(t, w, B) > 0$ 满足对任意 $t \geq T$,

$$ce^{-\sigma\xi} (1 + \|v_{t-\tau}\|^2 + \|u_{t-\tau}\|_{H^s}^2 + \|u_{t-\tau}\|_{H^s}^{r+1}) \leq 1, \quad (4.16)$$

且易知

$$ce^{-\sigma t} \int_{t-\tau}^t e^{\sigma\xi} (1 + |\theta_{-t}w(\xi)|^2 + |\theta_{-t}w(\xi)|^{r+1}) d\xi \leq \frac{c}{\sigma} e^{-\sigma\tau} + r(t, w) \rightarrow 0 \quad (\tau \rightarrow \infty). \quad (4.17)$$

由 (3.4) 可知对任意 $t \geq 0$,

$$-2 \int_{\mathbb{R}^n} F(x, u) dx \leq 2 \int_{\mathbb{R}^n} \phi_3(x) dx. \quad (4.18)$$

注意到, 当 $|\xi| \rightarrow \infty$ 时, $w(\xi)$ 至多多项式增长, 则 $r(t, w)$ 有界. 又由 (4.14), (4.16), 可得到

$$\begin{aligned} & \|v(\tau, t-\tau, \theta_{-t}w, v_{t-\tau})\|^2 + \|u(\tau, t-\tau, \theta_{-t}w, u_{t-\tau})\|^2 + \|\Lambda u(\tau, t-\tau, \theta_{-t}w, v_{t-\tau})\|^2 \\ & + e^{-\sigma t} \int_{t-\tau}^t e^{\sigma\xi} (\|v(\xi, t-\tau, \theta_{-t}w, v_{t-\tau})\|^2 + \|u(\xi, t-\tau, \theta_{-t}w, u_{t-\tau})\|^2 \\ & + \|\Lambda u(\xi, t-\tau, \theta_{-t}w, u_{t-\tau})\|^2) d\xi \\ & \leq r_1(t, w), \end{aligned} \quad (4.19)$$

则由 (4.14)–(4.19), 可以立刻得到引理 4.1 的结论, 证毕.

接下来, 将对当 x 和 t 趋近于无穷时方程的解进行一致估计. 令 $k \geq 1$, 记 $Q_k = \{x \in \mathbb{R}^n : |x| \leq k\}$, 且 $\mathbb{R}^n \setminus Q_k$ 是 Q_k 的补集.

引理 4.2 设 $h(x) \in H^s(\mathbb{R}^n)$, (3.2)–(3.5) 成立且 $B = \{B(t, w) : t \in \mathbb{R}, w \in \Omega\} \in \mathcal{D}_r$, 则对任意 $\epsilon > 0$, P -a.e. $w \in \Omega$, 存在时间 $T = T(t, w, B) > 0$ 且 $k_0 = k_0(w, \epsilon)$, 当初值 $(u_{t-\tau}, v_{t-\tau}) \in B(t-\tau, \theta_{-t}w)$ 时, 对所有 $\tau \geq T$, 方程的解 $(u(t, \tau, w, u_{t-\tau}), v(t, \tau, w, v_{t-\tau}))$ 满足

$$\int_{\mathbb{R}^n \setminus Q_k} (|u(\xi, t-\tau, \theta_{-t}w, u_{t-\tau})|^2 + |\Lambda u(\xi, t-\tau, \theta_{-t}w, u_{t-\tau})|^2 + |v(\xi, t-\tau, \theta_{-t}w, v_{t-\tau})|^2) dx < r_1(t, w).$$

证明 首先定义一个光滑函数 $\rho: \mathbb{R} \rightarrow [0, 1]$, 使得

$$\rho(s) = \begin{cases} 1, & \text{若 } |s| \leq 1, \\ 0, & \text{若 } |s| \geq 2, \end{cases} \quad (4.20)$$

并假设存在一个正常数 c , 使得对 $\forall s \in \mathbb{R}$ 有 $|\rho'(s)| \leq c$.

在 $L^2(\mathbb{R}^n)$ 中, 将方程 (3.8) 与 $\rho\left(\frac{|x|^2}{k^2}\right)v$ 作内积, 可得

$$\begin{aligned} \frac{1}{2} \frac{d}{dt} \int_{\mathbb{R}^n} \rho\left(\frac{|x|^2}{k^2}\right) |v|^2 dx &= (\alpha\delta - \lambda - \delta^2) \int_{\mathbb{R}^n} \rho\left(\frac{|x|^2}{k^2}\right) uv dx - \int_{\mathbb{R}^n} \rho\left(\frac{|x|^2}{k^2}\right) v(-\Delta)^s u dx \\ &+ (\delta - \alpha) \int_{\mathbb{R}^n} \rho\left(\frac{|x|^2}{k^2}\right) |v|^2 dx - \int_{\mathbb{R}^n} \rho\left(\frac{|x|^2}{k^2}\right) f(x, u) v dx \\ &+ \int_{\mathbb{R}^n} \rho\left(\frac{|x|^2}{k^2}\right) (gv + (\delta - \alpha)hvw(t)) dx. \end{aligned} \quad (4.21)$$

由 (3.7) 可得

$$\begin{aligned} \int_{\mathbb{R}^n} \rho\left(\frac{|x|^2}{k^2}\right) uv dx &= \frac{1}{2} \frac{d}{dt} \int_{\mathbb{R}^n} \rho\left(\frac{|x|^2}{k^2}\right) |u|^2 dx + \delta \int_{\mathbb{R}^n} \rho\left(\frac{|x|^2}{k^2}\right) |u|^2 dx \\ &- \int_{\mathbb{R}^n} \rho\left(\frac{|x|^2}{k^2}\right) uhv(t) dx. \end{aligned} \quad (4.22)$$

因为

$$F(x, u) = \int_0^u f(x, s) ds,$$

结合 (3.7) 可知

$$\begin{aligned} \int_{\mathbb{R}^n} \rho\left(\frac{|x|^2}{k^2}\right) f(x, u) v dx &= \frac{d}{dt} \int_{\mathbb{R}^n} \rho\left(\frac{|x|^2}{k^2}\right) F(x, u) dx + \delta \int_{\mathbb{R}^n} \rho\left(\frac{|x|^2}{k^2}\right) f(x, u) u dx \\ &- \int_{\mathbb{R}^n} \rho\left(\frac{|x|^2}{k^2}\right) f(x, u) hv(t) dx. \end{aligned} \quad (4.23)$$

由格林公式, 结合 (3.7) 可得

$$\begin{aligned} \int_{\mathbb{R}^n} \rho\left(\frac{|x|^2}{k^2}\right) v(-\Delta)^s u dx &= \int_{\mathbb{R}^n} \Lambda u \frac{2x}{k^2} \rho'\left(\frac{|x|^2}{k^2}\right) v dx + \frac{1}{2} \frac{d}{dt} \int_{\mathbb{R}^n} \rho\left(\frac{|x|^2}{k^2}\right) |\Lambda u|^2 dx \\ &+ \delta \int_{\mathbb{R}^n} \rho\left(\frac{|x|^2}{k^2}\right) |\Lambda u|^2 dx - \int_{\mathbb{R}^n} \rho\left(\frac{|x|^2}{k^2}\right) \Lambda u \Lambda hv(t) dx. \end{aligned} \quad (4.24)$$

则由 (4.18)–(4.20),

$$\begin{aligned}
 & \frac{d}{dt} \int_{\mathbb{R}^n} \rho \left(\frac{|x|^2}{k^2} \right) (|v|^2 + (\lambda + \delta^2 - \alpha\delta)|u|^2 + |\Lambda u|^2 + 2F(x, u)) dx \\
 & + 2 \int_{\mathbb{R}^n} \rho \left(\frac{|x|^2}{k^2} \right) ((\alpha - \delta)|v|^2 + \delta(\lambda + \delta^2 - \alpha\delta)|u|^2 + \delta|\Lambda u|^2 + \delta f(x, u)u) dx \\
 & = 2(\lambda + \delta^2 - \alpha\delta) \int_{\mathbb{R}^n} \rho \left(\frac{|x|^2}{k^2} \right) h u w(t) dx - 4 \int_{\mathbb{R}^n} \rho' \left(\frac{|x|^2}{k^2} \right) v \Lambda u \frac{x}{k^2} dx \\
 & + 2 \int_{\mathbb{R}^n} \rho \left(\frac{|x|^2}{k^2} \right) f(x, u) h w(t) dx + 2 \int_{\mathbb{R}^n} \rho \left(\frac{|x|^2}{k^2} \right) \Lambda u \Lambda h w(t) dx \\
 & + 2 \int_{\mathbb{R}^n} \rho \left(\frac{|x|^2}{k^2} \right) (g v + (\delta - \alpha) v h w(t)) dx.
 \end{aligned} \tag{4.25}$$

由 ρ 的性质, 可得

$$\int_{\mathbb{R}^n} \rho \left(\frac{|x|^2}{k^2} \right) \rho' \left(\frac{|x|^2}{k^2} \right) v \Lambda u \frac{x}{k^2} dx \leq \int_{k \leq |x| \leq \sqrt{2}k} |\rho'| |v| |\Lambda u| \frac{|x|}{k^2} dx \leq \frac{c}{k} (\|\Lambda u\|^2 + \|v\|^2). \tag{4.26}$$

由引理 4.1 中类似的估计可知

$$\begin{aligned}
 & \frac{d}{dt} \int_{\mathbb{R}^n} \rho \left(\frac{|x|^2}{k^2} \right) (|v|^2 + (\lambda + \delta^2 - \alpha\delta)|u|^2 + |\Lambda u|^2 + 2F(x, u)) dx \\
 & + \int_{\mathbb{R}^n} \rho \left(\frac{|x|^2}{k^2} \right) ((\alpha - \delta)|v|^2 + \delta(\lambda + \delta^2 - \alpha\delta)|u|^2 + \delta|\Lambda u|^2 + \delta c_2 F(x, u)) dx \\
 & \leq \frac{c}{k} (\|\Lambda u\|^2 + \|v\|^2) + c |w(t)|^2 \int_{\mathbb{R}^n} \rho \left(\frac{|x|^2}{k^2} \right) (|h|^2 + |\Lambda h|^2) dx \\
 & + c \int_{\mathbb{R}^n} \rho \left(\frac{|x|^2}{k^2} \right) (|\phi_1|^2 + |\phi_2| + |\phi_3| + |g|^2 + |w(t)|^{r+1} |h|^{r+1}) dx.
 \end{aligned} \tag{4.27}$$

因为 $\phi_1, \phi_2, \phi_3 \in L^1(\mathbb{R}^n)$, $h \in H^s(\mathbb{R}^n)$, $|x| \leq k$ 时, $\rho \left(\frac{|x|^2}{k^2} \right) = 0$, 所以存在 $k_1 = k_1(\epsilon) \geq 1$, 使得对所有 $k \geq k_1$, (4.23) 式右边的最后两项可被 $c\epsilon(1 + |w(t)|^2 + |w(t)|^{r+1})$ 控制住. 又因为 $g \in L^2_{\text{loc}}(\mathbb{R}, L^2(\mathbb{R}^n))$, 可得

$$c \int_{\mathbb{R}^n} \rho \left(\frac{|x|^2}{k^2} \right) g^2(x, t) dx \leq c \int_{|x| \geq k} g^2(x, t) dx.$$

因此, 对所有 $k \geq k_1$,

$$\begin{aligned}
 & \frac{d}{dt} \int_{\mathbb{R}^n} \rho \left(\frac{|x|^2}{k^2} \right) (|v|^2 + (\lambda + \delta^2 - \alpha\delta)|u|^2 + |\Lambda u|^2 + 2F(x, u)) dx \\
 & + \sigma \int_{\mathbb{R}^n} \rho \left(\frac{|x|^2}{k^2} \right) (|v|^2 + (\lambda + \delta^2 - \alpha\delta)|u|^2 + |\Lambda u|^2 + 2F(x, u)) dx \\
 & \leq \frac{c}{k} (\|\Lambda u\|^2 + \|v\|^2) + c\epsilon(1 + |w(t)|^2 + |w(t)|^{r+1}) + c \int_{|x| \geq k} g^2(x, t) dx.
 \end{aligned} \tag{4.28}$$

由 Gronwall 不等式, 可得

$$\begin{aligned}
 & \int_{\mathbb{R}^n} \rho \left(\frac{|x|^2}{k^2} \right) (|v(t, t - \tau, \theta_{-t} w, v_{t-\tau})|^2 + (\lambda + \delta^2 - \alpha\delta)|u(t, t - \tau, \theta_{-t} w, u_{t-\tau})|^2 \\
 & + |\Lambda u(t, t - \tau, \theta_{-t} w, u_{t-\tau})|^2 + 2F(x, u)) dx
 \end{aligned}$$

$$\begin{aligned}
&\leq e^{-\sigma\tau} \int_{\mathbb{R}^n} \rho\left(\frac{|x|^2}{k^2}\right) (|v_{t-\tau}|^2 + (\lambda + \delta^2 - \alpha\delta)|u_{t-\tau}|^2 + |\Lambda u_{t-\tau}|^2 + 2F(x, u_{t-\tau})) dx \\
&\quad + \frac{c}{k} \int_{t-\tau}^t e^{\sigma(\xi-t)} (\|\Lambda u(\xi, t-\tau, \theta_{-t}w, u_{t-\tau})\|^2 + \|v(\xi, t-\tau, \theta_{-t}w, u_{t-\tau})\|^2) d\xi \\
&\quad + c\epsilon \int_{-\infty}^0 e^{\sigma\xi} (|w(\xi)|^2 + |w(\xi)|^{r+1}) d\xi + ce^{-\sigma t} \int_{-\infty}^t \int_{|x|\geq k} e^{\sigma\xi} g^2(x, t) dx d\xi + c\epsilon. \quad (4.29)
\end{aligned}$$

由 (3.13), (3.14), 存在 $k_2 = k_2(t, \epsilon \geq k)$, 满足对所有 $k \geq k_2$,

$$ce^{-\sigma t} \int_{-\infty}^t \int_{|x|\geq k} e^{\sigma\xi} g^2(x, t) dx d\xi \leq \epsilon. \quad (4.30)$$

又因为 $(u_{t-\tau}, v_{t-\tau}) \in B(t-\tau, \theta_{-t}, w)$, 当 $\tau \rightarrow \infty$ 时, (4.29) 右边第一项 $\rightarrow 0$. 且由引理 4.1, (4.29) 右边第二项小于等于 $\frac{c}{k} r_1(t, w)$. 因此, 存在时间 $T_1 = T_1(t, w, B) > 0$ 满足对任意 $\tau \geq T$ 和 $k \geq k_2$,

$$\begin{aligned}
&\int_{\mathbb{R}^n} \rho\left(\frac{|x|^2}{k^2}\right) (|v(t, t-\tau, \theta_{-t}w, v_{t-\tau})|^2 + (\lambda + \delta^2 - \alpha\delta)|u(t, t-\tau, \theta_{-t}w, u_{t-\tau})|^2 \\
&\quad + |\Lambda u(t, t-\tau, \theta_{-t}w, u_{t-\tau})|^2 + 2F(x, u)) dx \leq \epsilon r_1(t, w), \quad (4.31)
\end{aligned}$$

证毕.

令 $\zeta = 1 - \rho$, 并对给定 $k \geq 1$, 令

$$\tilde{u}(x, t, \tau, w) = \zeta \left(\frac{|x|^2}{k^2}\right) u(x, t, \tau, w), \quad \tilde{v}(x, t, \tau, w) = \zeta \left(\frac{|x|^2}{k^2}\right) v(x, t, \tau, w). \quad (4.32)$$

那么 $(\tilde{u}, \tilde{v}) \in H_0^s(Q_{2k}) \times L^2(Q_{2k})$. (3.7) 和 (3.8) 式同时乘上 ζ , 可得

$$\tilde{u}_t + \delta\tilde{u} - \tilde{v} = \zeta h w(t). \quad (4.33)$$

$$\begin{aligned}
&\tilde{v}_t + (\alpha - \delta)\tilde{v} + (\lambda + \delta^2 - \alpha\delta)\tilde{u} + (-\Delta)^s \tilde{u} + \zeta f(x, w) \\
&= \zeta g + (\delta - \alpha)\zeta h w(t) + u(-\Delta)^s \zeta - 2\Lambda \zeta \Lambda u. \quad (4.34)
\end{aligned}$$

考虑 Q_{2k} 中的特征值问题

$$(-\Delta)^s \tilde{u} = \lambda \tilde{u}, \quad \tilde{u}|_{\partial Q_{2k}} = 0.$$

存在一列特征函数 $\{e_j\}_{j=1}^\infty$ 和相应的特征值 $\{\lambda_j\}_{j=1}^\infty$, 使得 $\{e_j\}_{j=1}^\infty$ 在 $L^2(Q_{2k})$ 中是一组完备标准正交基, 当 $j \rightarrow \infty$ 时, $\lambda_1 \leq \lambda_2 \leq \dots \leq \lambda_j \rightarrow \infty$. 对给定的 n , 令 $X_n = \text{span}\{e_1, \dots, e_n\}$, 且 $P_n : L^2(Q_{2k}) \rightarrow X_n$ 是正交投影.

引理 4.3 设 $h(x) \in H^s(\mathbb{R}^n)$, (3.2)–(3.5) 成立且 $B = \{B(t, w) : t \in \mathbb{R}, w \in \Omega\} \in \mathcal{D}_r$, 则对任意 $\epsilon > 0$, P -a.e. $w \in \Omega$, $t \in \mathbb{R}$, 存在 $K = K(t, w, B) > 0$, $T = T(t, w, B) > 0$, $N = N(t, w, \epsilon) > 0$, 满足当 $k \geq K$, $t \geq T$, $n \geq N$ 时,

$$\|(I - P_n)\tilde{u}(\cdot, t, t-\tau, \theta_{-t}w)\|_{H_0^s(Q_{2k})} + \|(I - P_n)\tilde{v}(\cdot, t, t-\tau, \theta_{-t}w)\|_{L^2(Q_{2k})} \leq \epsilon.$$

证明 令 $\tilde{u}_{n,1} = P_n \tilde{u}$, $\tilde{u}_{n,2} = \tilde{u} - \tilde{u}_{n,1}$, $\tilde{v}_{n,1} = P_n \tilde{v}$, $\tilde{v}_{n,2} = \tilde{v} - \tilde{v}_{n,1}$. 对式 (4.34) 两端作用 $I - P_n$, 可得

$$\tilde{v}_{n,2} = \frac{d}{dt} \tilde{u}_{n,2} + \delta \tilde{u}_{n,2} - (I - P_n)(\zeta h w(t)). \quad (4.35)$$

同样地, 对式 (4.35) 两端作用 $I - P_n$, 并与 $\tilde{v}_{n,2}$ 在 $L^2(Q_{2k})$ 中作内积, 可得

$$\begin{aligned} \frac{1}{2} \frac{d}{dt} \|\tilde{v}_{n,2}\|^2 &= (\alpha\delta - \lambda - \delta^2) \langle \tilde{v}_{n,2}, \tilde{u}_{n,2} \rangle - \langle (-\Delta)^s \tilde{u}, \tilde{v}_{n,2} \rangle + (\delta - \alpha) \|\tilde{v}_{n,2}\|^2 \\ &\quad - \langle \zeta f(x, u), \tilde{v}_{n,2} \rangle + \langle \zeta g + (\delta - \alpha) \zeta h w(t) + u(-\Delta)^s \zeta - 2\Lambda \zeta \Lambda u, \tilde{v}_{n,2} \rangle. \end{aligned} \quad (4.36)$$

由 (4.36), (4.37), 可得

$$\begin{aligned} \frac{d}{dt} (\|\tilde{v}_{n,2}\|^2 + (\lambda + \delta^2 - \alpha\delta) \|\tilde{u}_{n,2}\|^2 + \|\Lambda \tilde{u}_{n,2}\|^2 + 2 \langle \zeta f(x, u), \tilde{u}_{n,2} \rangle) \\ + 2(\alpha - \delta) \|\tilde{v}_{n,2}\|^2 + 2\delta(\lambda + \delta^2 - \alpha\delta) \|\tilde{u}_{n,2}\|^2 + 2\delta \|\Lambda \tilde{u}_{n,2}\|^2 + 2\delta \langle \zeta f(x, u), \tilde{u}_{n,2} \rangle \\ = 2 \langle \zeta f_u(x, u) u_t, \tilde{u}_{n,2} \rangle + 2 \langle \zeta f(x, u), (I - P_n)(\zeta h w) \rangle + 2(\lambda + \delta^2 - \alpha\delta) \langle \zeta h w, \tilde{u}_{n,2} \rangle \\ + 2 \langle \Lambda \tilde{u}_{n,2}, \Lambda(\zeta h w) \rangle + 2 \langle \zeta g + (\delta - \alpha) \zeta h w + u \Lambda \zeta - 2\Lambda \zeta \Lambda u, \tilde{v}_{n,2} \rangle. \end{aligned} \quad (4.37)$$

接下来, 对式 (4.38) 右端的每一项进行估计. 对于非线性项由 (3.5) 可得

$$\begin{aligned} |2 \langle \zeta f_u(x, u) u_t, \tilde{u}_{n,2} \rangle| &\leq c \|\phi_4\|_6 \|u_t\| \|\tilde{u}_{n,2}\|_3 + c \|u_t\| \|u\|_6^{r-1} \|\tilde{u}_{n,2}\|_{\frac{6}{4-r}} \\ &\leq \frac{1}{4} \delta \|\Lambda \tilde{u}_{n,2}\|^2 + c \lambda_{n+1}^{-\frac{1}{2}} \|u_t\|^2 + c \lambda_{n+1}^{\frac{r-3}{2}} \|u_t\|^2 \|u\|_{H^s}^{2r-2}. \end{aligned} \quad (4.38)$$

由 (3.3) 可知

$$|2 \langle \zeta f(x, u), (I - P_n)(\zeta h w) \rangle| \leq c \|(I - P_n)(\zeta h w)\| + c \|u\|_{H^s}^r \|(I - P_n)(\zeta h w)\|. \quad (4.39)$$

利用 Young 不等式和 Hölder 不等式, 可得

$$2(\lambda + \delta^2 - \alpha\delta) \langle \zeta h w, \tilde{u}_{n,2} \rangle \leq \frac{\delta(\lambda + \delta^2 - \alpha\delta)}{2} \|\tilde{u}_{n,2}\|^2 + \frac{2}{\delta} \|h\|^2 |w|^2, \quad (4.40)$$

$$2 \langle \Lambda \tilde{u}_{n,2}, \Lambda(\zeta h w) \rangle \leq \frac{\delta}{4} \|\Lambda \tilde{u}_{n,2}\|^2 + \frac{2}{\delta} \|(I - P_n) \zeta \Lambda h\|^2 |w(t)|^2, \quad (4.41)$$

$$\begin{aligned} 2 \langle \zeta g + (\delta - \alpha) \zeta h w + u \Lambda \zeta - 2\Lambda \zeta \Lambda u, \tilde{v}_{n,2} \rangle \\ \leq (\alpha - \delta) \|\tilde{v}_{n,2}\|^2 + c \|(I - P_n)(\zeta h w)\|^2 |w(t)|^2 + \frac{c}{k^2} \|\Lambda u\|^2 + \frac{c}{k^4} \|u\|^2, \end{aligned} \quad (4.42)$$

则由 (4.38)–(4.42) 可得

$$\begin{aligned} \frac{d}{dt} (\|\tilde{v}_{n,2}\|^2 + (\lambda + \delta^2 - \alpha\delta) \|\tilde{u}_{n,2}\|^2 + \|\Lambda \tilde{u}_{n,2}\|^2 + 2 \langle \zeta f(x, u), \tilde{u}_{n,2} \rangle) \\ + 2\sigma (\|\tilde{v}_{n,2}\|^2 + (\lambda + \delta^2 - \alpha\delta) \|\tilde{u}_{n,2}\|^2 + \|\Lambda \tilde{u}_{n,2}\|^2 + 2 \langle \zeta f(x, u), \tilde{u}_{n,2} \rangle) \\ \leq c \|(I - P_n)(\zeta h)\|^2 |w(t)|^2 + \frac{c}{k^2} \|h\|^2 |w|^2 + c \|(I - P_n)(\zeta \Lambda h)\|^2 |w(t)|^2 + c \lambda_{n+1}^{-\frac{1}{2}} \|u_t\|^2 \\ + c \lambda_{n+1}^{\frac{r-1}{2}} \|u_t\|^2 \|u\|_{H^s}^{2r-2} + c \|(I - P_n)(\zeta h)\| |w(t)| + c \|(I - P_n)(\zeta h)\| \|u\|_{H^s}^r |w(t)| \\ + c \lambda_{n+1}^{-1} (1 + \|u\|_{H^s}^r) + c \|(I - P_n)g\|^2 + \frac{c}{k^2} \|\Lambda u\|^2 + \frac{c}{k^4} \|u\|^2. \end{aligned} \quad (4.43)$$

又因为 $1 \leq r < 3$ 且 $\lambda_n \rightarrow \infty$, 所以存在 $N_1 = N_1(\epsilon)$, $k_1 = k_1(\epsilon)$, 当 $n \geq N_1$, $k \geq k_1$ 时,

$$\begin{aligned} c \|(I - P_n)(\zeta h)\|^2 |w(t)|^2 + \frac{c}{k^2} \|h\|^2 |w|^2 + c \|(I - P_n)(\zeta \Lambda h)\|^2 |w(t)|^2 + c \lambda_{n+1}^{-\frac{1}{2}} \|u_t\|^2 \\ + c \lambda_{n+1}^{\frac{r-3}{2}} \|u_t\|^2 \|u\|_{H^s}^{2r-2} + c \|(I - P_n)(\zeta h)\| |w(t)| + c \|(I - P_n)(\zeta h)\| \|u\|_{H^s}^r |w(t)| \\ + c \lambda_{n+1}^{-1} (1 + \|u\|_{H^s}^r) + c \|(I - P_n)g\|^2 + \frac{c}{k^2} \|\Lambda u\|^2 + \frac{c}{k^4} \|u\|^2 \\ \leq c\epsilon + c\epsilon |w(t)|^2 + c\epsilon \|u_t\|^2 + c\epsilon \|u_t\|^2 \|u\|_{H^s}^{2r-2} + c\epsilon \|u\|_{H^s}^{2r} + c \lambda_{n+1}^{-1} \|g\|^2 \\ \leq c\epsilon (1 + |w(t)|^2 + \|u_t\|^6 + \|u\|_{H^s}^6) + c \lambda_{n+1}^{-1} \|g\|^2. \end{aligned} \quad (4.44)$$

结合 (4.38) 可得

$$\begin{aligned} & \frac{d}{dt} (\|\tilde{v}_{n,2}\|^2 + (\lambda + \delta^2 - \alpha\delta)\|\tilde{u}_{n,2}\|^2 + \|\Lambda\tilde{u}_{n,2}\|^2 + 2\langle \zeta f(x, u), \tilde{u}_{n,2} \rangle) \\ & \quad + 2\sigma(\|\tilde{v}_{n,2}\|^2 + (\lambda + \delta^2 - \alpha\delta)\|\tilde{u}_{n,2}\|^2 + \|\Lambda\tilde{u}_{n,2}\|^2 + 2\langle \zeta f(x, u), \tilde{u}_{n,2} \rangle) \\ & \leq c\epsilon(1 + |w(t)|^2 + \|u_t\|^6 + \|u\|_{H^s}^6) + c\|g\|^2. \end{aligned} \quad (4.45)$$

对上式运用 Gronwall 引理, 当 $n \geq N_1$, $k \geq k_1$ 时,

$$\begin{aligned} & \|\tilde{v}_{n,2}(t, t - \tau, \theta_{-t}w)\|^2 + (\lambda + \delta^2 - \alpha\delta)\|\tilde{u}_{n,2}(t, t - \tau, \theta_{-t}w)\|^2 \\ & \quad + \|\Lambda\tilde{u}_{n,2}(t, t - \tau, \theta_{-t}w)\|^2 + 2\langle \zeta f(x, u), \tilde{u}_{n,2} \rangle) \\ & \leq e^{-2\sigma\tau}(\|\tilde{v}_{n,2}(t - \tau)\|^2 + (\lambda + \delta^2 - \alpha\delta)\|\tilde{u}_{n,2}(t - \tau)\|^2 + \|\Lambda\tilde{u}_{n,2}(t - \tau)\|^2 + 2\langle \zeta f(x, u), \tilde{u}_{n,2}(t - \tau) \rangle) \\ & \quad + c\epsilon \int_{t-\tau}^t e^{2\sigma(\xi-t)}(1 + |w(\xi)|^2 + \|u_t(\xi, \tau, u_{t-\tau})\|^6 + \|u(\xi, \tau, u_{t-\tau})\|_{H^s}^6)d\xi \\ & \quad + c\epsilon \int_{t-\tau}^t e^{2\sigma(\xi-t)}|g(\cdot, \xi)|^2 d\xi. \end{aligned} \quad (4.46)$$

又由 (3.7), $h \in H^s(\mathbb{R}^n)$ 以及引理 4.1, 可得

$$\begin{aligned} \|u(\xi, t - \tau, \theta_{-t}w, u_{t-\tau})\|^6 & = \|v(\xi, t - \tau, \theta_{-t}w, v_{t-\tau}) - \delta u(\xi, t - \tau, \theta_{-t}w, u_{t-\tau}) + hw(\xi)\|^6 \\ & \leq c(\|u(\xi, t - \tau, \theta_{-t}w, w)\|^6 + \|v(\xi, t - \tau, \theta_{-t}w, w)\|^6 + |w|^6) \\ & \leq ce^{-\sigma\xi}r^3(t, w) + c|w|^6, \end{aligned} \quad (4.47)$$

且

$$\|u(\xi, t - \tau, \theta_{-t}w, u_{t-\tau})\|_{H^s}^6 \leq ce^{-\sigma\xi}r^3(t, w). \quad (4.48)$$

因此有

$$\begin{aligned} & \|\tilde{v}_{n,2}(t, t - \tau, \theta_{-t}w)\|^2 + (\lambda + \delta^2 - \alpha\delta)\|\tilde{u}_{n,2}(t, t - \tau, \theta_{-t}w)\|^2 \\ & \quad + \|\Lambda\tilde{u}_{n,2}(t, t - \tau, \theta_{-t}w)\|^2 + 2\langle \zeta f(x, u), \tilde{u}_{n,2} \rangle) \\ & \leq ce^{-2\sigma\tau}(1 + \|v_{t-\tau}\|^2 + (\lambda + \delta^2 - \alpha\delta)\|u_{t-\tau}\|^2 + \|u_{t-\tau}\|_{H^s}^2 + \|u_{t-\tau}\|_{H^s}^{\tau+1}) \\ & \quad + c\epsilon r^3(w) + c\epsilon \int_{-\infty}^0 e^{2\sigma\xi}(1 + |w(\xi)|^2 + |w(\xi)|^6)d\xi + c\epsilon e^{-2\sigma t} \int_{-\infty}^0 e^{2\sigma\xi}|g(\cdot, \xi)|^2 d\xi. \end{aligned} \quad (4.49)$$

又因为 $(u_{t-\tau}, v_{t-\tau}) \in B(t - \tau\theta_{-t})$, 则

$$ce^{-2\sigma\tau}(1 + \|v_{t-\tau}\|^2 + (\lambda + \delta^2 - \alpha\delta)\|u_{t-\tau}\|^2 + \|u_{t-\tau}\|_{H^s}^2 + \|u_{t-\tau}\|_{H^s}^{\tau+1}) \rightarrow 0, \quad \tau \rightarrow \infty. \quad (4.50)$$

综合 (3.2), (4.50) 及引理 4.1, 可得到引理 4.3 结论, 证毕.

5 随机吸引子

由引理 4.1 可知, 对任意给定 $B = \{B(t, w) : t \in \mathbb{R}, w \in \Omega\} \in \mathcal{D}_r$, P -a.e. $w \in \Omega$, $t \in \mathbb{R}$, 存在 $T = T(t, w, B) > 0$, 当 $t \geq T$ 时,

$$\begin{aligned} \|\Phi(t, \theta_{-t}w, (u_{t-\tau}, z_{t-\tau}))\|_X^2 & = \|u(t, t - \tau, \theta_{-t}w, u_{t-\tau})\|_{H^s}^2 + \|z(t, t - \tau, \theta_{-t}w, z_{t-\tau})\|^2 \\ & \leq r_1(t, w), \end{aligned} \quad (5.1)$$

这里 $r_1(w)$ 是引理 4.1 中的缓增函数. 注意到

$$z(t, t - \tau, \theta_{-t}w, z_{t-\tau}) = v(t, t - \tau, \theta_{-t}w, v_{t-\tau}) + hw(t).$$

随机集合

$$E(t, w) = \{(u, z) \in X : \|u\|_{H^s}^2 + \|z\|^2 \leq r_1(t, w)\}. \quad (5.2)$$

构成的集族 $E = \{E(t, w)\}_{w \in \Omega}$ 是 Φ 在 X 中的一个 \mathcal{D} -拉回吸收集. 下面证明 Φ 在 X 中的拉回渐近紧性.

引理 5.1 设 $h(x) \in H^s(\mathbb{R}^n)$, (3.2)–(3.5) 式成立, cocycle Φ 在 X 中是 \mathcal{D} -拉回渐近紧的, 即对任意 $B = \{B(t, w) : t \in \mathbb{R}, w \in \Omega\} \in \mathcal{D}_r$, P -a.e. $w \in \Omega$, $t_m \rightarrow \infty$, $(u_{0,m}, z_{0,m}) \in B(t_m, \theta_{-t_m}w)$, 随机列 $\{\Phi(t_m, t_m - \tau, \theta_{-t_m}w, (u_{0,m}, z_{0,m}))\}$ 在 X 上存在收敛子列.

证明 由于 $t_m \rightarrow \infty$, 由引理 4.1 可得, 对 P -a.e. $w \in \Omega$, 存在 $M_1 = M_1(B, w) > 0$, 使得对 $\forall m \geq M_1$,

$$\|u(t_m, t_m - \tau, \theta_{-t_m}w, u_{m,0})\|_{H^s(\mathbb{R}^n)}^2 + \|v(t_m, t_m - \tau, \theta_{-t_m}w, v_{m,0})\|^2 \leq r_1(t, w), \quad (5.3)$$

且对 $\forall \epsilon > 0$, 由引理 4.2 存在

$$M_2 = M_2(B, w, \epsilon) > 0, \quad k_0 = k_0(w, \epsilon) > 0,$$

使得对 $\forall m \geq M_2$,

$$\int_{\mathbb{R}^n \setminus Q_{k_0}} (|u(t_m, t_m - \tau, \theta_{-t_m}w, u_{m,0})|^2 + |\Delta u(t_m, t_m - \tau, \theta_{-t_m}w, u_{m,0})|^2 + |v(t_m, t_m - \tau, \theta_{-t_m}w, v_{m,0})|^2) dx < \epsilon. \quad (5.4)$$

由 (4.32) 和引理 4.3 可知存在

$$k_1 = k_1(w, \epsilon) \geq k_0, \quad M_3 = M_3(B, w, \epsilon), \quad N = N(w, \epsilon),$$

使得对 $\forall m \geq M_3$,

$$\|(I - P_N)\tilde{u}(t_m, t_m - \tau, \theta_{-t_m}w, u_0)\|_{H^s(Q_{2k_1})} + \|(I - P_N)\tilde{v}(t_m, t_m - \tau, \theta_{-t_m}w, v_0)\|_{L^2(Q_{2k_1})} \leq \epsilon. \quad (5.5)$$

由 (5.3) 和 (4.32) 式可知 $\{P_N(\tilde{u}(t_m, t_m - \tau, \theta_{-t_m}w, u_0), \tilde{v}(t_m, t_m - \tau, \theta_{-t_m}w, v_0))\}$ 在有限维空 $P_N(H^s(Q_{2k_1}) \times L^2(Q_{2k_1}))$ 上有界, 再由 (5.5) 式可得

$\{\tilde{u}(t_m, t_m - \tau, \theta_{-t_m}w, u_0), \tilde{v}(t_m, t_m - \tau, \theta_{-t_m}w, v_0)\}$ 在 $H^s(Q_{2k_1}) \times L^2(Q_{2k_1})$ 上是预紧的.

因为对 $|x|^2 \leq k_1$,

$$\zeta\left(\frac{|x|^2}{k^2}\right) = 1,$$

由 (5.4) 可知 $\{u(t_m, t_m - \tau, \theta_{-t_m}w, u_0), v(t_m, t_m - \tau, \theta_{-t_m}w, v_0)\}$ 在 $H^s(Q_{2k_1}) \times L^2(Q_{2k_1})$ 中是预紧的, 结合 (5.3) 式可得随机列 $\{\Phi(t_m, t_m - \tau, \theta_{-t_m}w, (u_{0,m}, z_{0,m}))\}$ 在 X 上存在收敛子列. 证毕.

最后给出随机动力系统 \mathcal{D} -拉回吸引子的存在性.

定理 5.2 设 $h(x) \in H^s(\mathbb{R}^n)$, (3.2)–(3.5) 成立. 方程 (3.7)–(3.9) 确定的随机动力系统 Φ 在 X 上存在唯一的 \mathcal{D} -拉回吸引子 $\{\mathcal{A}(\omega)\}_{\omega \in \Omega}$.

证明 根据 (5.2) 式, 引理 5.1 和命题 2.11 可证.

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