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HOMOGENIZATION IN A THIN DOMAIN WITH AN OSCILLATORY BOUNDARY

JOSÉ M. ARRIETA*† AND MARCONE C. PEREIRA‡

Abstract. In this paper we analyze the behavior of the Laplace operator with Neumann boundary conditions in a thin domain of the type $R^\epsilon = \{(x_1, x_2) \in \mathbb{R}^2 \mid x_1 \in (0, 1), \ 0 < x_2 < \epsilon G(x_1, x_1/\epsilon)\}$ where the function $G(x, y)$ is periodic in $y$ of period $L$. Observe that the upper boundary of the thin domain presents a highly oscillatory behavior and, moreover, the height of the thin domain, the amplitude and period of the oscillations are all of the same order, given by the small parameter $\epsilon$.

Résumé: Dans cet article, nous analysons le comportement de l’opérateur de Laplace avec conditions aux limites de Neumann dans un domaine fini du type $R^\epsilon = \{(x_1, x_2) \in \mathbb{R}^2 \mid x_1 \in (0, 1), \ 0 < x_2 < \epsilon G(x_1, x_1/\epsilon)\}$ lorsque la fonction $G(x, y)$ est périodique de période $L$. On observe que la limite supérieure du domaine fini présente un comportement hautement oscillatoire et, en outre, l’hauteur du domaine, l’amplitude et la période des oscillations sont tous du même ordre, donné par un petit paramètre $\epsilon$.

1. Introduction

In this work we study the asymptotic behavior of the solutions of the Neumann problem for the Laplace operator

$$
\begin{align*}
-\Delta w^\epsilon + w^\epsilon &= f^\epsilon \quad \text{in } R^\epsilon \\
\partial w^\epsilon / \partial \nu^\epsilon &= 0 \quad \text{on } \partial R^\epsilon
\end{align*}
$$

(1.1)

with $f^\epsilon \in L^2(R^\epsilon)$, $\nu^\epsilon = (\nu^\epsilon_1, \nu^\epsilon_2)$ is the unit outward normal to $\partial R^\epsilon$ and $\partial / \partial \nu^\epsilon$ is the outside normal derivative. The domain $R^\epsilon$ is a thin domain with a highly oscillating boundary which is given by

$$
R^\epsilon = \{(x_1, x_2) \in \mathbb{R}^2 \mid x_1 \in (0, 1), \ 0 < x_2 < \epsilon G_\epsilon(x_1)\}
$$

where $G_\epsilon(\cdot)$ is a function satisfying $0 < G_0 \leq G_\epsilon(\cdot) \leq G_1$ for some fixed positive constants $G_0$, $G_1$ and such that oscillates as the parameter $\epsilon \to 0$. We may think, for instance, that the function $G_\epsilon$ is of the form $G_\epsilon(x) = a(x) + b(x)g(x/\epsilon^\alpha)$ where $a, b : I \to \mathbb{R}$ are piecewise $C^1$-functions defined on $I = (0, 1)$, $g : \mathbb{R} \to \mathbb{R}$ is an $L$-periodic smooth function and $\alpha \geq 0$, see Figure 1. This includes the case where the function $G_\epsilon(\cdot)$ is a purely periodic function, for instance, $G_\epsilon(x) = 2 + \sin(x/\epsilon^\alpha)$ but also includes the case where the function $G_\epsilon$ is not periodic and the amplitude is modulated by a function. As a matter of fact, we will be able to treat more general cases, see hypothesis (H) below, but to stay the general ideas in the introduction we may consider the prototypical function $G_\epsilon(x) = a(x) + b(x)g(x/\epsilon^\alpha)$.

The existence and uniqueness of solutions for problem (1.1) for each $\epsilon > 0$ is guaranteed by Lax-Milgram Theorem. We are interested here in analyzing the behavior of the solutions as $\epsilon \to 0$, that is, as the domain gets thinner and thinner although with a high oscillating boundary.

Observe that the domain is thin since $R^\epsilon \subset (0, 1) \times (0, \epsilon G_1)$ and its upper boundary oscillates due to the function $g(x/\epsilon^\alpha)$, (if $\alpha > 0$ and $g$ is not a constant function).

Since the domain $R^\epsilon$ is thin, “approaching” the line segment $(0, 1) \subset \mathbb{R}$, it is reasonable to expect that the family of solutions $w^\epsilon$ will converge to a function of just one variable and that this function will satisfy

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an equation of the same type of \[1.1\] but in one dimension, say \(L u + u = h\) in \((0,1)\) with some boundary conditions, where \(L\) is a second order elliptic operator in one dimension. As a matter of fact, if the function \(G_\epsilon(x)\) is independent of \(\epsilon\), (say \(\alpha = 0\) or \(g \equiv 0\)), that is, the thin domain does not present any oscillations whatsoever:

\[ R^\epsilon = \{(x_1, x_2) : 0 < x_1 < 1, 0 < x_2 < \epsilon G(x)\} \]

the limit equation is given by

\[
\begin{cases}
- \frac{1}{G(x)} (G(x)w_x)_x + w(x) = f(x) & x \in (0,1) \\
w_x(0) = w_x(1) = 0
\end{cases}
\]  

(1.2)

see for instance \([10, 11]\). Observe that the geometry of the thin domain enters into the limit equation through the diffusion coefficient.

Moreover, if we consider \(0 \leq \alpha < 1\) and if we assume that \(a(x) + b(x) g(x/\epsilon) \rightarrow h(x)\) w-\(L^2(0,1)\) and \(\frac{1}{a(x) + b(x) g(x/\epsilon)} \rightarrow k(x)\) w-\(L^2(0,1)\) (observe that \(h(x)k(x) \geq 1\) a.e. and in general it is not true that \(h(x)k(x) \equiv 1\)), then the limit problem is

\[
\begin{cases}
- \frac{1}{h(x)} \left( \frac{1}{k(x)} v_x \right)_x + v = f, & \text{in } (0,1) \\
v_x(0) = v_x(1) = 0
\end{cases}
\]

see \([2]\). Observe that this case contains the previous one. If \(\alpha = 0\), then \(h(x) = a(x) + b(x) g(x) \equiv G(x)\) and \(k(x) = \frac{1}{a(x) + b(x) g(x)} = \frac{1}{G(x)}\), and we recover equation \([1.2]\).

In this work we are interested in addressing the case \(\alpha = 1\), that is \(G_\epsilon(x) = a(x) + b(x) g(x/\epsilon)\), where none of the techniques used to solve the previous ones apply. Observe that this situation is very resonant: the height of the domain, the amplitude of the oscillations at the boundary and the period of the oscillations are of the same order \(\epsilon\). Moreover we are interested in addressing not only the purely periodic case, that is, the case where the function \(G_\epsilon(x) = G(x/\epsilon)\) for some \(L\)-periodic smooth function \(G\) but also the general case where the amplitude of the oscillation depend on \(x\) in a continuous fashion, that is, in our prototype case, the situation where \(a\) and \(b\) are not piecewise constant, but piecewise continuous function.

The purely periodic case can be addressed by somehow standard techniques in homogenization theory, as developed in \([5, 8, 12]\). If \(G_\epsilon(x) = G(x/\epsilon)\) where \(G\) is an \(L\)-periodic \(C^1\) function and if we denote by

\[ Y^* = \{(y_1, y_2) \in \mathbb{R}^2 : 0 < y_1 < L, \quad 0 < y_2 < G(y_1)\} \]

then the limit equation is shown to be

\[
\begin{cases}
- q_0 w_{xx} + w = f(x), & x \in (0,1) \\
w'(0) = w'(1) = 0
\end{cases}
\]  

(1.3)

where

\[ q_0 = \frac{1}{|Y^*|} \int_{Y^*} \left(1 - \frac{\partial X}{\partial y_1} (y_1, y_2)\right) dy_1 dy_2, \]
and $X$ is the unique solution of

$$
\begin{cases}
-\Delta X = 0 & \text{in } Y^* \\
\frac{\partial X}{\partial n} = 0 & \text{on } B_2 \\
\frac{\partial X}{\partial n} = N_1 & \text{on } B_1 \\
X(0,y_2) = X(L,y_2) & \text{on } B_0
\end{cases}
$$

(1.4)

where $B_0$ is the lateral boundary, $B_1$ is the upper boundary and $B_2$ is the lower boundary of $\partial Y^*$, that is

$$B_0 = \{(0,y_2) : 0 < y_2 < G(0)\} \cup \{(L,y_2) : 0 < y_2 < G(L)\}$$

$$B_1 = \{(y_1,G(y_1)) : 0 < y_1 < L\}$$

$$B_2 = \{(y_1,0) : 0 < y_1 < L\}.$$

We refer to [4] for a complete analysis of the purely periodic case of a nonlinear parabolic problem.

If we want to analyze now the case where the function $G_\epsilon(x)$ is given by $G_\epsilon(x) = a(x) + b(x)g(x/\epsilon)$ and the functions $a, b$ are smooth but not necessarily constant, it is intuitively true that the limiting equation should behave like (1.3) with a diffusion coefficient $q_0$ depending on $x$ somehow. Actually if we look at the thin domain in a small neighborhood of a point $\xi \in (0,1)$, we will approximately see a domain with very high oscillations but locally the domain behaves like the thin domain with the function $x \to a(\xi) + b(\xi)g(x/\epsilon)$. Therefore, it is expected that if we freeze the coefficients of the limit equation in a fixed point $\xi \in (0,1)$ we should recover equation (1.3). Although this intuitive argument will turn out to be true, it does not give us a complete information about the limit equation, specially, the way in which the dependence on $x$ is explicitly stated in the limit equation. For instance, it is not clear at this stage whether the limit equation should be

$$-q(x)w_x + w = f$$

or

$$-(q(x)w_x)_x + w = f$$

or maybe other. Observe that all these equations coincide if we consider the purely periodic case.

In order to accomplish our goal and obtain the limit equation in the general case, we propose a technique that consists in solving first the piecewise periodic case, that is, the case where the functions $a(x)$ and $b(x)$ are piecewise constant and then do an approximation argument to obtain the limit equation in the general case. This is a subtle task since we are approximating first the functions $a, b$ by piecewise constant functions, say $a^\delta(x), b^\delta(x)$ so that $|a(x) - a^\delta(x)| + |b(x) - b^\delta(x)| \leq \delta$ and obtain the limit equation for $\delta > 0$ fixed, passing to the limit as $\epsilon \to 0$. Then, in this limit equation, which will depend on $\delta$, we pass to the limit as $\delta \to 0$. But the limit we are interested in is taking first $\delta \to 0$ for $\epsilon > 0$ fixed, so we obtain the domain given by the function $a(x) + b(x)g(x/\epsilon)$, and then we pass to the limit as $\epsilon \to 0$. But, a priori there is no guarantee that these two limits commute. We will actually show that these two limits commute by proving that the solutions of problem (1.1) in two domains $\Omega^\epsilon = \{(x,y) : 0 < x < 1, 0 < y < G_\epsilon(x) = a(x) + b(x)g(x/\epsilon)\}$ and $\tilde{\Omega}^\epsilon = \{(x,y) : 0 < x < 1, 0 < y < G_\delta(x) = \tilde{a}(x) + b(x)g(x/\epsilon)\}$ are close in the $H^1$ norm uniformly in $\epsilon$ when $a, b$ and $\tilde{a}, \tilde{b}$ are close. This result, which can be regarded as a domain perturbation result but uniformly in $\epsilon$, guarantee that the two limits commute and will show that the limit problem is given as above. We remark that this domain perturbation result is not deduced from standard and known results on domain perturbation techniques since we are able to compare the solutions of an elliptic problem in two families of domains which also depend on a parameter and the way this domains depend on $\epsilon$ is not smooth at all.

We strongly believe that this technique of solving first the piecewise periodic case and then use an approximation argument, uniform in the parameter $\epsilon$, can be used in other problems to obtain the appropriate homogenized limit for the non periodic case.

Following this agenda, we solve first the piecewise periodic case, that is, the case where the function $G_\epsilon(x) = a^\delta(x) + b^\delta(x)g(x/\epsilon)$ and $a^\delta, b^\delta$ are piecewise constant. We consider the points $0 = \xi_0 < \xi_1 < \ldots < \xi_{N-1} < \xi_N = 1$ and assume that the functions $a^\delta$ and $b^\delta$ are constant in each of the interval $(\xi_{i-1}, \xi_i)$, say
Now we will be able to pass to the limit in this equation as $\delta \to 0$ and obtain the limit problem:

$$
\begin{cases}
- \frac{1}{p(x)}(r(x)w_x)_x + w = f(x), & x \in (0, 1) \\
\quad w'(0) = w'(1) = 0
\end{cases}
$$

where

$$r(x) = p(x)q(x) = \frac{1}{L} \int_{Y^*(x)} \left\{ 1 - \frac{\partial X(x)}{\partial y_1} (y_1, y_2) \right\} dy_1 dy_2,$$

$$p(x) = \frac{|Y^*(x)|}{L}$$

and $X(x)$ is the unique solution of \([1.4]\) in the basic cell $Y^*(x)$ which depends on the variable $x$ and it is given by

$$Y^*(x) = \{(y_1, y_2) \in \mathbb{R}^2 : 0 < y_1 < L, \ 0 < y_2 < a(x) + b(x)g(y_1)\}.$$

Equation \([1.7]\) is the limit equation we were looking for.

Finally, we would like to remark that although we will treat the Neumann boundary condition problem, we may also impose different conditions in the lateral boundaries of the thin domain $R^\varepsilon$, while preserving the Neumann type boundary condition in the upper and lower boundary. That is for problem \([1.1]\) we may consider conditions of the Dirichlet type, $w^\varepsilon = 0$, or even Robin, $\frac{\partial w^\varepsilon}{\partial N} + \beta w^\varepsilon = 0$ in the lateral boundaries \{$(0, y) : 0 < y < \varepsilon G_\varepsilon(0)$\}, \{(1, y) : 0 < y < \varepsilon G_\varepsilon(1)$\}. The limit problem will preserve this boundary condition. That is, in problem \([1.7]\) we will obtain the conditions $w = 0$ or $\frac{\partial w}{\partial N} + \beta v = 0$ at $x = 0$ and $x = 1$.

We describe the contents of the paper. In Section 2 we set up the notation, obtain some technical results that will be needed in the proofs and state the main result. In Section 3 we obtain the result for the piecewise periodic case. In Section 4 we show the continuous dependence result on the domain, uniform in $\varepsilon$, that will be the key argument to obtain the limit problem. In Section 5 we provide a proof of the main result. Finally, we include an Appendix where we analyze the behavior of the basic function $X$ solution of \([1.4]\) as we perturb $G$.

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2. Basic facts, notation and main result

We consider the one parameter family of functions \( G_\epsilon : I \rightarrow (0, \infty) \), where \( I = (0, 1) \), \( \epsilon \in (0, \epsilon_0) \) for some \( \epsilon_0 > 0 \). We will assume the following hypothesis

(H) There exist two positive constants \( G_0, G_1 \) such that

\[
0 < G_0 \leq G_\epsilon(x) \leq G_1, \quad \forall x \in I, \quad \forall \epsilon \in (0, \epsilon_0).
\]  

Moreover, the functions \( G_\epsilon(\cdot) \) are of the type \( G_\epsilon(x) = G(x, x/\epsilon) \), where the function

\[
G : I \times \mathbb{R} \rightarrow (0, +\infty)
\]

is \( L \)-periodic in the second variable, that is, \( G(x, y + L) = G(x, y) \) and piecewise \( C^1 \) with respect to the first variable, that is, there exists a finite number of points \( 0 = \xi_0 < \xi_1 < \cdots < \xi_{N-1} < \xi_N = 1 \) such that the function \( G : (\xi_i, \xi_{i+1}) \times \mathbb{R} \rightarrow (0, +\infty) \) is \( C^1 \) and such that \( G, G_x \) and \( G_y \) are uniformly bounded in \( (\xi_i, \xi_{i+1}) \times \mathbb{R} \) and have limits when we approach \( \xi_i \) and \( \xi_{i+1} \).

One important example of a function satisfying the above conditions is

\[
G(x, y) = a(x) + \sum_{r=1}^{N} b_r(x)g_r(y)
\]

where the functions \( a, b_1, \ldots, b_N \) are piecewise \( C^1 \) in \( I = (0, 1) \) and the functions \( g_1, \ldots, g_N \) are all \( C^1 \) and \( L \)-periodic.

We define the thin domain as

\[
R^\epsilon = \{(x_1, x_2) \in \mathbb{R}^2 \mid x_1 \in I, \quad 0 < x_2 < \epsilon G_\epsilon(x_1)\}.
\]

In this work we study the asymptotic behavior of the solutions of the Neumann problem for the Laplace operator

\[
\begin{align*}
-\Delta w^\epsilon + w^\epsilon &= f^\epsilon & \text{in } R^\epsilon \\
\frac{\partial w^\epsilon}{\partial \nu^\epsilon} &= 0 & \text{on } \partial R^\epsilon
\end{align*}
\]  

(2.3)

with \( f^\epsilon \in L^2(R^\epsilon) \) and where \( \nu^\epsilon = (\nu_1^\epsilon, \nu_2^\epsilon) \) is the unit outward normal to \( \partial R^\epsilon \) and \( \frac{\partial}{\partial \nu^\epsilon} \) is the outside normal derivative.

From Lax-Milgram Theorem, we have that problem (2.3) has a unique solution for each \( \epsilon > 0 \). We are interested here in analyzing the behavior of the solutions as \( \epsilon \to 0 \), that is, as the domain gets thinner and thinner although with a high oscillating boundary.

To study the convergence of (2.3) in the thin oscillating domain \( R^\epsilon \), we consider the equivalent linear elliptic problem

\[
\begin{align*}
-\frac{\partial^2 u^\epsilon}{\partial x_1^2} - \frac{1}{\epsilon^2} \frac{\partial^2 u^\epsilon}{\partial x_2^2} + u^\epsilon &= f^\epsilon & \text{in } \Omega^\epsilon \\
\frac{\partial u^\epsilon}{\partial x_1} N_1^\epsilon + \frac{1}{\epsilon^2} \frac{\partial u^\epsilon}{\partial x_2} N_2^\epsilon &= 0 & \text{on } \partial \Omega^\epsilon
\end{align*}
\]  

(2.4)

where \( f^\epsilon \in L^2(\Omega^\epsilon) \) satisfies

\[
\|f^\epsilon\|_{L^2(R^\epsilon)} \leq C
\]  

for some \( C > 0 \) independent of \( \epsilon \) and now \( N^\epsilon = (N_1^\epsilon, N_2^\epsilon) \) is the outward unit normal to \( \partial \Omega^\epsilon \) and \( \Omega^\epsilon \subset \mathbb{R}^2 \) is given by

\[
\Omega^\epsilon = \{(x_1, x_2) \in \mathbb{R}^2 \mid x_1 \in I, \quad 0 < x_2 < \epsilon G_\epsilon(x_1)\}.
\]  

(2.6)

Observe that the equivalence between the problems (2.3) and (2.4) is obtained by changing the scale of the domain \( R^\epsilon \) through the transformation \((x, y) \rightarrow (x, \epsilon y)\), (see [10] for more details). Moreover, the domain \( \Omega^\epsilon \) is not “thin” anymore but presents very wild oscillations at the top boundary, although the presence of a high diffusion coefficient in front of the derivative with respect the second variable balance the effect of the wild oscillations.
The domain \( \Omega' \) is related to the ones analyzed in the papers \([6, 11, 9]\) but the fact that in our case we have a very high diffusion in the \( y \)-direction makes our analysis and results different from these other papers.

We write \( H^1(\Omega') \) for the space \( H^1(U) \) with the equivalent norm

\[
\|w\|_{H^1(U)}^2 = \|w\|_{L^2(U)}^2 + \\|\partial u/\partial x_1\|_{L^2(\Omega')}^2 + \|\partial u/\partial x_2\|_{L^2(\Omega')}^2
\]

given by the inner product

\[
(\phi, \varphi)_{H^1(U)} = \int_U \left\{ \phi \varphi + \frac{\partial \phi}{\partial x_1} \frac{\partial \varphi}{\partial x_1} + \frac{\partial \phi}{\partial x_2} \frac{\partial \varphi}{\partial x_2} \right\} dx_1 dx_2
\]

where \( U \) is an arbitrary open set of \( \mathbb{R}^2 \), which may depend also on \( \epsilon \).

The variational formulation of \((2.4)\) is find \( u^\epsilon \in H^1(\Omega') \) such that

\[
\int_{\Omega'} \left\{ \frac{\partial u^\epsilon}{\partial x_1} \frac{\partial \varphi}{\partial x_1} + \frac{1}{\epsilon^2} \frac{\partial u^\epsilon}{\partial x_2} \frac{\partial \varphi}{\partial x_2} + u^\epsilon \varphi \right\} dx_1 dx_2 = \int_{\Omega'} f^\epsilon \varphi dx_1 dx_2, \forall \varphi \in H^1(\Omega').
\]

Remark that the solutions \( u^\epsilon \) satisfy an uniform a priori estimate on \( \epsilon \). In fact, taking \( \varphi = u^\epsilon \) in expression \((2.7)\), we obtain

\[
\left\| \frac{\partial u^\epsilon}{\partial x_1} \right\|_{L^2(\Omega')}^2 + \left\| \frac{\partial u^\epsilon}{\partial x_2} \right\|_{L^2(\Omega')}^2 + \|u^\epsilon\|_{L^2(\Omega')}^2 \leq \|f^\epsilon\|_{L^2(\Omega')} \|u^\epsilon\|_{L^2(\Omega')}.
\]

Consequently,

\[
\|u^\epsilon\|_{L^2(\Omega')} \left\| \frac{\partial u^\epsilon}{\partial x_1} \right\|_{L^2(\Omega')} + \frac{1}{\epsilon} \left\| \frac{\partial u^\epsilon}{\partial x_2} \right\|_{L^2(\Omega')} \leq \|f^\epsilon\|_{L^2(\Omega')} \quad \forall \epsilon > 0.
\]

Hence, it follows from \((2.5)\) that there exists \( C > 0 \), independent of \( \epsilon > 0 \), such that

\[
\|u^\epsilon\|_{L^2(\Omega')} \left\| \frac{\partial u^\epsilon}{\partial x_1} \right\|_{L^2(\Omega')} + \frac{1}{\epsilon} \left\| \frac{\partial u^\epsilon}{\partial x_2} \right\|_{L^2(\Omega')} \leq C.
\]

Observe that the solutions \( u^\epsilon \) of \((2.4)\) can also be characterized as the minimum of a functional. That is, \( u^\epsilon \in H^1(\Omega') \) is the solution of \((2.4)\) if only if

\[
V_\epsilon(u^\epsilon) = \min_{\varphi \in H^1(\Omega')} V_\epsilon(\varphi),
\]

where

\[
V_\epsilon : H^1(\Omega') \rightarrow \mathbb{R}
\]

\[
V_\epsilon(\varphi) = \frac{1}{2} \int_{\Omega'} \left\{ \frac{\partial \varphi}{\partial x_1}^2 + \frac{1}{\epsilon^2} \frac{\partial \varphi}{\partial x_2}^2 + \varphi^2 \right\} dx_1 dx_2 - \int_{\Omega'} f^\epsilon \varphi dx_1 dx_2.
\]

It follows from \((2.7)\) with \( \varphi = u^\epsilon \) that

\[
V_\epsilon(u^\epsilon) = -\frac{1}{2} \int_{\Omega'} f^\epsilon u^\epsilon dx_1 dx_2.
\]

Hence, due to \((2.5)\) and \((2.9)\) we obtain

\[
|V_\epsilon(u^\epsilon)| \leq \frac{1}{2} \|f^\epsilon\|_{L^2(\Omega')} \|u^\epsilon\|_{L^2(\Omega')} \leq C^2.
\]

Important tools for the analysis are appropriate extension operators for functions defined in the sets \( \Omega' \). We will obtain such operator and we will be able to construct it even for more general domains than the ones like \( \Omega' \).

Hence, let us consider the following open sets:

\[
\mathcal{O} = \{(x_1, x_2) \in \mathbb{R}^2 \mid x_1 \in I \text{ and } 0 < x_2 < G_1\}
\]

\[
\mathcal{O}' = \{(x_1, x_2) \in \mathbb{R}^2 \mid x_1 \in I \text{ and } 0 < x_2 < G_*(x_1)\}
\]
Proof. Observe first that the set $\eta(\epsilon) = \sup_{x \in \hat{O}} \{ |G_\epsilon'(x)| \}$ and assume $\eta(\epsilon) < +\infty$ for fixed $\epsilon$, although in general $\eta(\epsilon) \to +\infty$ as $\epsilon \to 0$.

Also, we denote by $\hat{\mathcal{O}} = \mathcal{O} \setminus \bigcup_{i=1}^{N} \{ (\xi_i, x_2) : 0 < x_2 < G_\epsilon(\xi_i) \}.$

Notice that $\hat{\mathcal{O}}' \subset \mathcal{O}$.

**Lemma 2.1.** With the notation above, there exists an extension operator $P_\epsilon \in \mathcal{L}(L^p(\hat{\mathcal{O}}'), L^p(\hat{\mathcal{O}})) \cap \mathcal{L}(W^{1,p}(\hat{\mathcal{O}}'), W^{1,p}(\hat{\mathcal{O}}))$ (where $W^{1,p}_{\partial_h}$ is the set of functions in $W^{1,p}$ which are zero in the lateral boundary $\partial_h$) and a constant $K$ independent of $\epsilon$ and $p$ such that

$$
\|P_\epsilon \varphi\|_{L^p(\hat{\mathcal{O}}')} \leq K \|\varphi\|_{L^p(\mathcal{O}'')}
$$

$$
\frac{\partial P_\epsilon \varphi}{\partial x_1} \bigg|_{L^p(\hat{\mathcal{O}}')} \leq K \left\{ \left\| \frac{\partial \varphi}{\partial x_1} \right\|_{L^p(\mathcal{O}'')} + \eta(\epsilon) \left\| \frac{\partial \varphi}{\partial x_2} \right\|_{L^p(\mathcal{O}'')} \right\}
$$

for all $\varphi \in W^{1,p}(\mathcal{O}'')$ where $1 \leq p \leq \infty$ and $\eta(\epsilon)$ is defined in \eqref{2.13}.

**Proof.** Observe first that the set $\mathcal{O}' = (0, 1) \times (0, G_\epsilon) \subset \mathcal{O}'$ for all $\epsilon$. Hence, if we have that $G_\epsilon(x_1) \leq 2G_0$, we can define the operator:

$$
(P_\epsilon \varphi)(x_1, x_2) = \begin{cases} 
\varphi(x_1, x_2) & (x_1, x_2) \in \mathcal{O}'
\varphi(x_1, 2G_\epsilon(x_1) - x_2) & (x_1, x_2) \in \mathcal{O}/\mathcal{O}'.
\end{cases}
$$

Observe that this operator is obtained through a “reflection” procedure in the $x_2$ direction along the oscillating boundary. It is straightforward to check that this operator satisfies \eqref{2.14}.

If we are in the case where $G_\epsilon > 2G_0$, we will need to extend first the function $\varphi_0|_{\mathcal{O}'}$ in the direction of negative $x_2$, with a finite number of successive reflections. That is, if $\varphi_0$ is defined in $\mathcal{O}'$ then we extend $\varphi_0$ to the set $(0, 1) \times (-G_0, 0)$ with the reflecting along the line $x_2 = 0$. This produces the function

$$
\varphi_1(x_1, x_2) = \begin{cases} 
\varphi_0(x_1, x_2) & (x_1, x_2) \text{ with } 0 < x_2 < G_\epsilon(x_1)
\varphi_0(x_1, -x_2) & (x_1, x_2) \text{ with } -G_0 < x_2 \leq 0.
\end{cases}
$$

We can continue producing these reflections inductively as follows:

$$
\varphi_n(x_1, x_2) = \begin{cases} 
\varphi_{n-1}(x_1, x_2) & (x_1, x_2) \text{ with } - (n-1)G_0 < x_2 \leq G_\epsilon(x_1)
\varphi_{n-1}(x_1, -x_2 - 2(n-1)G_0) & (x_1, x_2) \text{ with } -nG_0 < x_2 \leq - (n-1)G_0.
\end{cases}
$$

Choosing $n$ large enough so that $nG_0 > G_1$, constructing $\varphi_n$ and applying to $\varphi_n$ the procedure by reflection in the $x_2$ direction along the oscillating boundary, we obtain the extension operator $P_\epsilon$ which satisfies \eqref{2.14}. \qed

**Remark 2.2.**

1) This operator preserves periodicity in the $x_1$ variable. That is, if the function $\varphi_\epsilon$ is periodic in $x_1$, then the extended function $P_\epsilon \varphi_\epsilon$ is also periodic in $x_1$.

2) This result can be applied to the case $G_\epsilon(x) = G(x)$ independent of $\epsilon$. In particular, we can apply the extension operator to the basic cell.

Now we are in condition to state our main result. We consider the general case, that is, the domain $\Omega'$ is given as

$$
\Omega' = \{ (x_1, x_2) \in \mathbb{R}^2 \mid x_1 \in I, \ 0 < x_2 < G_\epsilon(x_1) \}.
$$
where the function \( G_x(\cdot) \) satisfies hypothesis (H). Recall that we denote by \( \Omega = (0, 1) \times (0, G_1) \) and 
\[
\hat{\Omega} = \Omega \setminus \bigcup_{i=1}^N \{(\xi_i, x_2) : G_0 < x_2 < G_1 \},
\]
where the points \( \xi_0, \xi_1, \ldots, \xi_N \) are given by (H).

**Theorem 2.3.** Let \( u^* \) be the solution of (2.4) with \( f^* \in L^2(\Omega^*) \) satisfying \( ||f^*||_{L^2(\Omega^*)} \leq C \) for some positive constant \( C \) independent of \( \epsilon > 0 \). Assume that the function \( \hat{f}^*(x) = \int_0^{G_x(x)} f(x, y) \text{d}y \) satisfies that \( \hat{f}^* \to \hat{f} \), \( w-L^2(0,1) \).

Then, there exists \( \hat{u} \in H^1(\hat{\Omega}) \), such that, if \( P_\epsilon \) is the extension operator constructed in Lemma 2.1 then 
\[
P_\epsilon u^* \to \hat{u} \quad w-H^1(\hat{\Omega})
\]
where \( \hat{u}(x_1, x_2) \) depends only on the first variable, that is, \( \hat{u}(x_1, x_2) = u(x_1) \), and \( u \) is the unique solution of the Neumann problem 
\[
\int_I \left\{ r(x) u_x(x) \varphi_x(x) + p(x) u(x) \varphi(x) \right\} \text{d}x = \int_I \hat{f}(x) \varphi \text{d}x
\]
for all \( \varphi \in H^1(I) \), where 
\[
r(x) = \frac{1}{L} \int_{Y^*(x)} \left\{ 1 - \frac{\partial X(x)}{\partial y_1}(y_1, y_2) \right\} \text{d}y_1 \text{d}y_2
\]
\[
p(x) = \frac{|Y^*(x)|}{L}
\]
and \( X(x) \) is the unique solution of problem 
\[
\begin{aligned}
-\Delta X(x) &= 0 \quad \text{in } Y^*(x) \\
\frac{\partial X(x)}{\partial N} &= 0 \quad \text{on } B_2(x) \\
\frac{\partial X(x)}{\partial N} &= N_1 \quad \text{on } B_1(x) \\
X(x)(0, y_2) &= X(x)(L, y_2) \quad \text{on } B_0(x) \\
\int_{Y^*(x)} X(x) \text{d}y_1 \text{d}y_2 &= 0
\end{aligned}
\]
in the representative cell \( Y^*(x) \) given by 
\[
Y^*(x) = \{(y_1, y_2) \in \mathbb{R}^2 : 0 < y_1 < L, \quad 0 < y_2 < G(x, y_1)\}.
\]

\( B_0(x) \) is the lateral boundary, \( B_1(x) \) is the upper boundary and \( B_2(x) \) is the lower boundary of \( \partial Y^*(x) \) for all \( x \in I \).

**Remark 2.4.** i) If the function \( r(x) \) is a continuous function, then, the integral formulation (2.15) is the weak formulation of problem (1.7) with \( f(x) = \hat{f}(x)/p(x) \).

ii) If initially the function \( f^*(x, y) = f_0(x) \), then it is not difficult to see that \( \hat{f}^*(x) = G_x(x)f_0(x) \) and \( G_x(x) \to \frac{|Y^*(x)|}{L} \equiv p(x) \) as \( \epsilon \to 0 \), and therefore, \( \hat{f}(x) = p(x)f_0(x) \).

3. THE PIECEWISE PERIODIC CASE

In this section we find the limit of the sequence \( \{u^*\}_{\epsilon>0} \) given by the Neumann problem (2.4) as \( \epsilon \) goes to zero for the case where the oscillating boundary is piecewise periodic.

So let us consider that the family of domains \( \Omega^* \) satisfies (H) and moreover the function \( G \) is independent of the first variable in each of the domains \( (\xi_{i-1}, \xi_i) \times \mathbb{R} \). That is, there exist \( 0 = \xi_0 < \xi_1 < \ldots < \xi_{N-1} < \xi_N = 1 \) so that the function \( G \) from (2.2) satisfies that \( G(x, y) = G_i(y) \) for \( x \in I_i = (\xi_{i-1}, \xi_i) \) and \( G_i(y + L) = G_i(y) \)
for all $y \in \mathbb{R}$. Moreover, the function $G_i(\cdot)$ is $C^1$ for all $i = 1, 2, \ldots, N$, there exists $0 < G_0 < G_1$ such that $0 < G_0 \leq G_i(\cdot) \leq G_1$ for all $i = 1, \ldots, N$; and the domain is given by

$$
\Omega^\varepsilon = \left\{(x, y) : \xi_{i-1} < x < \xi_i, 0 < y < G_i(y/\varepsilon), i = 1, \ldots, N \right\} \cup 
\bigcup_{i=1}^{N-1} \left\{(\xi_i, y), 0 < y < \min\{G_{i-1}(\xi_i/\varepsilon), G_i(\xi_i/\varepsilon)\} \right\}
$$

(3.1)

(see Figure 2). Denote also by $\Omega$ the open rectangle $\Omega = I \times (0, G_1)$ and by

$$
\hat{\Omega} = \Omega \setminus \bigcup_{i=1}^{N} \{(\xi_i, x_2) : G_0 < x_2 < G_1\}.
$$

Observe that for $\Omega^\varepsilon$ and $\hat{\Omega}$ we have the extension operator $P_\varepsilon$ constructed in Lemma 2.1.

\begin{figure}[h]
\centering
\includegraphics[width=0.5\textwidth]{fig2.png}
\caption{Piecewise periodic domain $\Omega^\varepsilon$}
\end{figure}

We can show,

**Theorem 3.1.** Assume that $f^\varepsilon \in L^2(\Omega^\varepsilon)$ satisfies (2.5) and the function $\hat{f}^\varepsilon(x) = \int_{0}^{G_i(x)} f(x, y)dy$ satisfies that $\hat{f}^\varepsilon \to \hat{f}$, w-$L^2(0, 1)$. Let $u^\varepsilon$ be the unique solution of (2.4). Then, there exists $\hat{u} \in H^1(\Omega)$ such that if $P_\varepsilon$ is the extension operator constructed in Lemma 2.1 we have

$$
P_\varepsilon u^\varepsilon \rightharpoonup 0 \quad \text{in} \quad H^1(\Omega), \quad s - L^2(\hat{\Omega})
$$

where $\hat{u}(x_1, x_2) = u(x_1)$ in $\hat{\Omega}$ and $u(\cdot)$ is the unique weak solution of the Neumann problem

$$
\int_{I} \left\{r(x) u_x(x) \varphi_x(x) + p(x) u(x) \varphi(x) \right\} dx = \int_{I} \hat{f}(x) \varphi dx
$$

(3.2)

for all $\varphi \in H^1(I)$, where $p(x)$ and $r(x)$ are piecewise constant functions defined as follows: $p(x) = p_i$ for all $x \in (\xi_{i-1}, \xi_i)$ where

$$
p_i = \frac{|Y^*_i|}{L}, \quad i = 1, \ldots, N
$$

(3.3)

where $Y^*_i$ is the basic cell for $x \in (\xi_{i-1}, \xi_i)$, that is

$$
Y^*_i = \{(y_1, y_2) \in \mathbb{R}^2 : 0 < y_1 < L, \quad 0 < y_2 < G_i(y_1)\}
$$

(3.4)

and $r(x) = r_i$ for all $x \in (\xi_{i-1}, \xi_i)$ where

$$
r_i = \frac{1}{L} \int_{Y^*_i} \left\{1 - \frac{\partial X_i}{\partial y_1}(y_1, y_2) \right\} dy_1 dy_2
$$
and the function $X_i$ is the unique solution of

$$
\begin{cases}
-\Delta X_i = 0 & \text{in } Y_i^* \\
\frac{\partial X_i}{\partial N} = 0 & \text{on } B_2^i \\
\frac{\partial X_i}{\partial N} = N_1 & \text{on } B_1^i \\
X_i(0,y_2) = X_i(L,y_2) & \text{on } B_0^i \\
\int_{Y_i^*} X_i \, dy_1 dy_2 = 0
\end{cases}
$$

(3.5)

**Remark 3.2.** If we define $f_0(x) = \hat{f}(x)/p(x)$, then problem 3.2 is equivalent to the following:

$$
- q_i u_{xx}(x) + u(x) = f_0(x) \quad x \in (\xi_{i-1}, \xi_i)
$$

(3.6)

for $i = 1, \ldots, N$, where $q_i = r_i/p_i$, satisfying the following boundary conditions

$$
\begin{cases}
\quad u_x(\xi_0) = u_x(\xi_N) = 0 \\
q_i u_x(\xi_i) - q_{i+1} u_x(\xi_{i+1}) = 0 & i = 1, \ldots, N-1.
\end{cases}
$$

(3.7)

Here, $u_x(\xi_i)$ denote the right(left)-hand side limits of $u_x$ at $\xi_i$.

**Proof.** Let us consider the family of representative cell $Y_i^*$, $i = 1, 2, \ldots, N$, defined by

$$
Y_i^* = \{(y_1,y_2) \in \mathbb{R}^2 : 0 < y_1 < L \text{ and } 0 < y_2 < G_i(y_1)\}
$$

and let $\chi_i$ be their characteristic function. We extend each $\chi_i$ periodically on the variable $y_1 \in \mathbb{R}$ and denote this extension again by $\chi_i$, for $i = 1, \ldots, N$.

If we denote by $\chi_i^*$ the characteristic function of the set $\Omega_i^* = \{(x,y) : \xi_{i-1} < x < \xi_i, 0 < y < G_i(x/\epsilon) = G(x,y/\epsilon)\}$, we easily see that

$$
\chi_i^*(x_1,x_2) = \chi_i\left(\frac{x_1}{\epsilon},x_2\right), \quad \text{for } (x_1,x_2) \in \Omega_i^*.
$$

(3.8)

Let us also denote by $\Omega^i$ the rectangle $\Omega_i^* = \{(x,y) : \xi_{i-1} < x < \xi_i, 0 < y < \xi_i\}$, for $i = 1, \ldots, N$.

Let us also consider the following families of isomorphisms $T_k^i : A_k^i \rightarrow Y$ given by

$$
T_k^i(x_1,x_2) = \left(\frac{x_1 - ekL}{\epsilon},x_2\right)
$$

(3.9)

where

$$
A_k^i = \{(x_1,x_2) \in \mathbb{R}^2 \mid ekL \leq x_1 < \epsilon L(k+1) \text{ and } 0 < x_2 < G_1\}
$$

$$
Y = (0,L) \times (0,G_1)
$$

with $k \in \mathbb{N}$.

Let us consider the following auxiliary problem given by

$$
\begin{cases}
-\Delta X_i = 0 & \text{in } Y_i^* \\
\frac{\partial X_i}{\partial N} = 0 & \text{on } B_2^i \\
\frac{\partial X_i}{\partial N} = -\frac{G_i'(y_1)}{\sqrt{1 + G_i'(y_1)^2}} & \text{on } B_1^i \\
X_i(0,y_2) = X_i(L,y_2) & \text{on } B_0^i \\
\int_{Y_i^*} X_i \, dy_1 dy_2 = 0
\end{cases}
$$

(3.10)

where $B_0^i$ is the lateral boundary, $B_1^i$ is the upper boundary and $B_2^i$ is the lower boundary of $\partial Y_i^*$. 
Taking the isomorphism \( \Psi \in \mathcal{L}(H^1(Y_\epsilon^*), H^1(Y)) \cap \mathcal{L}(L^2(Y_\epsilon^*), L^2(Y)) \)
defined by Lemma 2.1 with \( G_\epsilon(x_1) = G_i(x_1) \) independent of \( \epsilon \) and \( Y = (0, L) \times (0, G_1) \), see Remark 2.2 we define the function
\[
\omega^\epsilon(x_1, x_2) = x_1 - \epsilon \left( P \epsilon X \circ T_k^\epsilon(x_1, x_2) \right) = x_1 - \epsilon \left( P \epsilon X \left( \frac{x_1 - \epsilon k L}{\epsilon} , x_2 \right) \right), \text{ for } (x_1, x_2) \in \Omega^i \cap A^\epsilon_k, \quad i = 1, \ldots, N.
\]

Notice that this function is defined in \( \bigcup_{i=1}^N \Omega^i \) and it is well defined. For \( \epsilon > 0 \) fixed and for \( (x_1, x_2) \in \Omega^i \) for some \( i = 1, \ldots, N \) then there exists a unique \( k \in \mathbb{N} \) such that \( (x_1, x_2) \in A^\epsilon_k \). Observe that \( \bigcup_{i=1}^N \Omega^i = \Omega \setminus \bigcup_{i=1}^{N-1} \{(\xi_i, y) : 0 < y < G_1\} \) and that \( \omega^\epsilon \in H^1(\bigcup_{i=1}^N \Omega^i) \).

We introduce now the vector \( \eta^\epsilon = (\eta_1^\epsilon, \eta_2^\epsilon) \) defined by
\[
\eta^\epsilon_r(x_1, x_2) = \frac{\partial \omega^\epsilon}{\partial x_r}(x_1, x_2), \quad (x_1, x_2) \in \bigcup_{i=1}^N \Omega^i, \quad r = 1, 2 \quad (3.11)
\]

Since \( \frac{\partial}{\partial x_1} = \frac{1}{\epsilon} \frac{\partial}{\partial y_1} \) and \( \frac{\partial}{\partial x_2} = \frac{\partial}{\partial y_2} \) we have that
\[
\eta_1^\epsilon(x_1, x_2) = 1 - \frac{\partial X_1}{\partial y_1}(\frac{x_1 - \epsilon k L}{\epsilon}, x_2) = 1 - \frac{\partial X}{\partial y_1}(\frac{x_1}{\epsilon}, x_2) := \eta_1(y_1, y_2),
\]
\[
\eta_2^\epsilon(x_1, x_2) = -\frac{\partial X_2}{\partial y_2}(\frac{x_1 - \epsilon k L}{\epsilon}, x_2) = -\frac{\partial X}{\partial y_2}(\frac{x_1}{\epsilon}, x_2) := \eta_2(y_1, y_2)
\]
for \( (y_1, y_2) = (\frac{x_1 - \epsilon k L}{\epsilon}, x_2) \in Y^*_\epsilon \) and \( (x_1, x_2) \in \Omega^r_i \), for \( i = 1, \ldots, N \).

It follows from definition of \( X \) that the functions \( \eta_1^\epsilon \) and \( \eta_2^\epsilon \) satisfy
\[
\frac{\partial \eta_1^\epsilon}{\partial x_1} + \frac{1}{\epsilon^2} \frac{\partial \eta_2^\epsilon}{\partial x_2} = 0 \text{ in } \Omega^r_i, \quad i = 1, \ldots, N
\]
\[
\eta_1^\epsilon N^r_1 + \frac{1}{\epsilon^2} \eta_2^\epsilon N^r_2 = 0 \text{ on } (x_1, G_i(\frac{x_1}{\epsilon})), \quad i = 1, \ldots, N \quad (3.12)
\]
where
\[
N^r = (N^r_1, N^r_2) = \left( -\frac{G_i'(\frac{x_1}{\epsilon})}{(\epsilon^2 + G_i'(\frac{x_1}{\epsilon})^2)^{\frac{\epsilon}{2}}}, \frac{\epsilon}{(\epsilon^2 + G_i'(\frac{x_1}{\epsilon})^2)^{\frac{\epsilon}{2}}} \right) \text{ on } (x_1, G_i(\frac{x_1}{\epsilon})), \quad i = 1, \ldots, N
\]
\[
N^r = (0, -1) \text{ on } (x_1, 0)
\]

In fact, by (3.10) we have
\[
\frac{\partial \eta_1^\epsilon}{\partial x_1} + \frac{1}{\epsilon^2} \frac{\partial \eta_2^\epsilon}{\partial x_2} = -\frac{1}{\epsilon} \left( \frac{\partial^2 X_1}{\partial y_1^2}(\frac{x_1}{\epsilon}, x_2) + \frac{\partial^2 X_1}{\partial y_2^2}(\frac{x_1}{\epsilon}, x_2) \right) = 0 \text{ in } \Omega^r_i, \quad i = 1, \ldots, N
\]
\[
\eta_1^\epsilon N^r_1 + \frac{1}{\epsilon^2} \eta_2^\epsilon N^r_2 = -\frac{G_i'(\frac{x_1}{\epsilon})}{(1 + g'_i(\frac{x_1}{\epsilon})^2)^{\frac{\epsilon}{2}}} \cdot \frac{\epsilon}{(1 + g'_i(\frac{x_1}{\epsilon})^2)^{\frac{\epsilon}{2}}} \cdot \left( 1 - \frac{\partial X}{\partial y_1}(\frac{x_1}{\epsilon}, x_2) \right) + \frac{\partial X}{\partial y_2}(\frac{x_1}{\epsilon}, x_2) = 0
\]
on \((x_1, G_{i}(\frac{z_i}{\epsilon}))\) for \(i = 1, \ldots, N\). Moreover,

\[
\eta_i^2 N_i^2 + \frac{1}{\epsilon^2} \eta_2^2 N_2^2 = (1 - \frac{\partial X_1}{\partial y_1}(\frac{x_1}{\epsilon}, x_2)) \cdot 0 + \frac{1}{\epsilon} \frac{\partial X_1}{\partial y_1}(\frac{x_1}{\epsilon}, x_2) = 0 \text{ on } (x_1, 0).
\]

Therefore, multiplying (3.12) by a test function \(\varphi \in H^1(\Omega)\) with \(\varphi = 0\) in neighborhood of the set \(\cup_{i=0}^{N-1}((\xi_i, x_2)) : 0 \leq x_2 \leq G_1\) and integrating by parts, we obtain

\[
0 = \int_{\Omega'} \varphi \left( \frac{\partial \eta_i^2}{\partial x_1} + \frac{1}{\epsilon^2} \frac{\partial \eta_2^2}{\partial x_2} \right) dx_1 dx_2
\]

\[
= \int_{\partial \Omega'} \varphi \left( \eta_i^2 N_i^2 + \frac{1}{\epsilon^2} \eta_2^2 N_2^2 \right) dS - \int_{\Omega'} \left( \frac{\partial \varphi}{\partial x_1} \eta_i^2 + \frac{1}{\epsilon^2} \frac{\partial \varphi}{\partial x_2} \eta_2^2 \right) dx_1 dx_2
\]

\[
= \int_{(x_1, g(\frac{z_i}{\epsilon}))} \varphi \left( \eta_i^2 N_i^2 + \frac{1}{\epsilon^2} \eta_2^2 N_2^2 \right) dS - \int_{\Omega'} \left( \frac{\partial \varphi}{\partial x_1} \eta_i^2 + \frac{1}{\epsilon^2} \frac{\partial \varphi}{\partial x_2} \eta_2^2 \right) dx_1 dx_2
\]

\[
= 0 - \int_{\Omega'} \left( \frac{\partial \varphi}{\partial x_1} \eta_i^2 + \frac{1}{\epsilon^2} \frac{\partial \varphi}{\partial x_2} \eta_2^2 \right) dx_1 dx_2.
\]

That is

\[
\int_{\Omega'} \left( \eta_i^2 \frac{\partial \varphi}{\partial x_1} + \eta_2^2 \frac{1}{\epsilon^2} \frac{\partial \varphi}{\partial x_2} \right) dx_1 dx_2 = 0. \quad (3.13)
\]

Let \(\phi = \varphi(x_1) \in C_0^\infty(\cup_{i=0}^{N-1}((\xi_i, \xi_{i+1}))\) and considering the test function \(\varphi = \phi \omega^\epsilon\) in (2.7) and in (3.13), we obtain

\[
\int_{\Omega'} f^\epsilon(\phi \omega^\epsilon) dx_1 dx_2
\]

\[
= \int_{\Omega'} \left\{ \frac{\partial u^\epsilon}{\partial x_1} \left( \frac{\partial \phi}{\partial x_1}(\phi \omega^\epsilon) + \frac{1}{\epsilon^2} \frac{\partial \phi}{\partial x_2}(\phi \omega^\epsilon) + u^\epsilon(\phi \omega^\epsilon) \right) \right\} dx_1 dx_2
\]

\[
= \int_{\Omega'} \left\{ \frac{\partial u^\epsilon}{\partial x_1}(\phi \omega^\epsilon) + \frac{1}{\epsilon^2} \frac{\partial u^\epsilon}{\partial x_2}(\phi \omega^\epsilon) + u^\epsilon(\phi \omega^\epsilon) \right\} dx_1 dx_2
\]

\[
- \int_{\Omega'} \left\{ \eta_i^2 \frac{\partial \phi}{\partial x_1}(\phi w^\epsilon) + \frac{1}{\epsilon^2} \eta_2^2 \frac{\partial \phi}{\partial x_2}(\phi w^\epsilon) \right\} dx_1 dx_2
\]

\[
= \int_{\Omega'} \left\{ \frac{\partial u^\epsilon}{\partial x_1} \frac{\partial \phi}{\partial x_1}(\phi \omega^\epsilon) + \frac{\partial u^\epsilon}{\partial x_1} \frac{\partial \phi}{\partial x_1} \phi + \frac{1}{\epsilon^2} \frac{\partial u^\epsilon}{\partial x_2} \frac{\partial \phi}{\partial x_2} \phi + u^\epsilon \phi \omega^\epsilon \right\} dx_1 dx_2
\]

\[
- \eta_i^2 \frac{\partial \phi}{\partial x_1} u^\epsilon - \eta_2^2 \frac{\partial \phi}{\partial x_2} \phi - \frac{1}{\epsilon^2} \eta_2^2 \frac{\partial \phi}{\partial x_2} \phi \right\} dx_1 dx_2.
\]

Using that \(\eta_i^2 = \frac{\partial \omega^\epsilon}{\partial x_i}\), we cancel the appropriate terms and obtain

\[
\int_{\Omega'} \left\{ \frac{\partial u^\epsilon}{\partial x_1} \frac{\partial \phi}{\partial x_1}(\phi \omega^\epsilon) - \eta_i^2 \frac{\partial \phi}{\partial x_1} u^\epsilon + u^\epsilon \phi \omega^\epsilon \right\} dx_1 dx_2
\]

\[
= \int_{\Omega'} f^\epsilon \phi \omega^\epsilon dx_1 dx_2, \quad \forall \phi \in C_0^\infty(\cup_{i=0}^{N-1}((\xi_i, \xi_{i+1}))). \quad (3.15)
\]

On the other hand, we have obtained before the weak formulation of problem (2.4), that is

\[
\int_{\Omega'} \left\{ \frac{\partial u^\epsilon}{\partial x_1} \frac{\partial \phi}{\partial x_1} + \frac{1}{\epsilon^2} \frac{\partial u^\epsilon}{\partial x_2} \frac{\partial \phi}{\partial x_2} + u^\epsilon \phi \right\} dx_1 dx_2 = \int_{\Omega'} f^\epsilon \phi dx_1 dx_2, \quad \forall \phi \in H^1(\Omega'). \quad (3.16)
\]

Now we need to pass to the limit in (3.15) and (3.16). In order to accomplish this we need to write both expressions as integrals in the same domain. For this, we will use the extension \(P_{\epsilon}\) constructed in Lemma 2.1 the standard extension by zero, that we denote by \(\gamma^\epsilon\), and the characteristic function \(\chi^\epsilon\) of \(\Omega^\epsilon\) as follows:
\[
\int_{\Omega} \left\{ \frac{\partial u^\varepsilon}{\partial x_1} \frac{\partial \phi}{\partial x_1} \omega^\varepsilon - \frac{\partial}{\partial x_1} P_\varepsilon u^\varepsilon + \chi^\varepsilon P_\varepsilon (u^\varepsilon) \phi \omega^\varepsilon \right\} dx_1 dx_2 \\
= \int_{\Omega} \chi^\varepsilon f^\varepsilon \phi \omega^\varepsilon dx_1 dx_2, \quad \forall \phi \in C_0^\infty (\cup_{i=0}^{N-1} (\xi_i, \xi_{i+1}))
\]

(3.17)

Also, from (3.19) we have that

\[
\int_{\Omega} \left\{ \frac{\partial u^\varepsilon}{\partial x_1} \frac{\partial \varphi}{\partial x_1} + \chi^\varepsilon P_\varepsilon u^\varepsilon \varphi \right\} dx_1 dx_2 = \int_{\Omega} \chi^\varepsilon f^\varepsilon \varphi dx_1 dx_2, \quad \forall \varphi \in H^1(0,1).
\]

(3.18)

Observe that in this last equality we have taken \( \varphi \in H^1(0,1) \) and the term including partial derivatives with respect to \( x_2 \) do not appear.

We want to pass to the limit in the expressions above, (3.17) and (3.18). In order to accomplish this, we pass to the limit in the different functions that form the integrands.

(a) Limit of \( \chi^\varepsilon \).

From (3.8), we have for \( i = 1, \ldots, N \),

\[
\chi_i^\varepsilon (\cdot, x_2) \overset{\varepsilon \to 0}{\longrightarrow} \theta_i(x_2) := \frac{1}{L} \int_0^L \chi_i(s, x_2) ds \quad w^\varepsilon - L^\infty ((\xi_i-1, \xi_i), \quad \forall x_2 \in (0, G_1).
\]

(3.19)

Observe that the limit \( \theta_i \) does not depend on the variable \( x_1 \in (\xi_i-1, \xi_i) \), although it depends on \( i = 1, \ldots, N \). Moreover, we can get the area of the open set \( Y^*_i \) with the formula

\[
L \int_0^{G_1} \theta_i(x_2) dx_2 = |Y^*_i|.
\]

(3.20)

Also, from (3.19) we have that

\[
H^*_i(x_2) = \int_{\xi_{i-1}}^{\xi_i} \varphi(x_1, x_2) \left\{ \chi_i^\varepsilon(x_1, x_2) - \theta_i(x_2) \right\} dx_1 \to 0 \text{ as } \varepsilon \to 0
\]
a.e. \( x_2 \in (0, G_1) \) and for all \( \varphi \in L^1(\Omega) \). So, due to

\[
\int_{\Omega} \varphi(x_1, x_2) \left\{ \chi_i^\varepsilon(x_1, x_2) - \theta_i(x_2) \right\} dx_1 dx_2 = \int_0^{G_1} H^*_i(x_2) dx_2
\]
and \( |H^*_i(x_2)| \leq \int_{\xi_{i-1}}^{\xi_i} |\varphi(x_1, x_2)| dx_1 \),

we can get by Lebesgue’s Dominated Convergence Theorem that

\[
\chi_i^\varepsilon \overset{\varepsilon \to 0}{\longrightarrow} \theta \quad w^\varepsilon - L^\infty(\Omega)
\]

(3.21)

where \( \theta(x_1, x_2) = \theta_i(x_2) \) for \( x_1 \in (\xi_i-1, \xi_i), \ i = 1, 2, \ldots, N \).

(b) Limit in the tilde functions

Since \( \|f^\varepsilon\|_{L^2(\Omega)} \) is uniformly bounded, we get from (2.8) that there exists \( M \) independent of \( \varepsilon \) such that

\[
\|\tilde{u}^\varepsilon\|_{L^2(\Omega)} , \|\frac{\partial u^\varepsilon}{\partial x_1}\|_{L^2(\Omega)} \text{ and } \frac{1}{\varepsilon} \left\| \frac{\partial u^\varepsilon}{\partial x_2} \right\|_{L^2(\Omega)} \leq M \text{ for all } \varepsilon > 0.
\]

(3.22)

Then, we can extract a subsequence, still denoted by \( \tilde{u}^\varepsilon, \frac{\partial u^\varepsilon}{\partial x_1} \) and \( \frac{\partial u^\varepsilon}{\partial x_2} \), such that

\[
\tilde{u}^\varepsilon \rightharpoonup w^\ast - L^2(\Omega)
\]
\[
\frac{\partial u^\varepsilon}{\partial x_1} \rightharpoonup \xi^\ast \text{ - } w - L^2(\Omega) \text{ and }
\]
\[
\frac{\partial u^\varepsilon}{\partial x_2} \rightharpoonup 0 \text{ - } s - L^2(\Omega)
\]

(3.23)
as \( \epsilon \to 0 \) for some \( u^* \) and \( \xi^* \in L^2(\Omega) \).

Moreover, since \( \|f^*\|_{L^2(\Omega')} \leq C \) independent of \( \epsilon \), we have \( \|\hat{f}\|_{L^2(\Omega)} \leq C \) and therefore, the function \( \hat{f}^* \) defined by

\[
\hat{f}^*(x_1) = \int_0^{G_1} \hat{f}^*(x_1, x_2)dx_2
\]

satisfies that \( \hat{f}^* \in L^2(0, 1) \). Hence, via subsequences, we have the existence of a function \( \hat{f} = \hat{f}(x_1) \in L^2(0, 1) \) such that

\[
\hat{f}^* \rightharpoonup \hat{f} \quad w - L^2(0, 1)
\]

(c). Limit in the extended functions

Using the a priori estimate (2.8), the fact that \( u^* \in H^1(\Omega') \) and using the results from Lemma 2.1 on the extension operator \( P_* \) we get that

\[
\|P_*u^*\|_{L^2(\Omega)} \leq C \quad \text{and} \quad \frac{1}{\epsilon} \|\partial_x P_*u^*\|_{L^2(\Omega)} \leq \tilde{M} \text{ for all } \epsilon > 0
\]

where \( \tilde{M} \) is a positive constant independent of \( \epsilon \) given by estimate (3.22) and Lemma 2.1. Then, we can extract a subsequence, still denoted by \( P_*u^* \) and a function \( u_0 \in H^1(\Omega) \), such that

\[
\begin{align*}
P_*u^* & \to u_0 \quad w - H^1(\Omega) \\
P_*u^* & \to u_0 \quad s - L^2(\Omega) \\
\partial_x P_*u^* & \to 0 \quad s - L^2(\Omega).
\end{align*}
\]

A consequence of the limits (3.27) is that \( u_0(x_1, x_2) \) does not depend on the variable \( x_2 \). More precisely,

\[
\frac{\partial u_0}{\partial x_2}(x_1, x_2) = 0 \quad \text{a.e. } \Omega.
\]

In fact, for \( i = 1, \ldots, N \) and for all \( \varphi \in C^\infty_0(\Omega_i) \), we have by (3.27) that

\[
\int_{\Omega_i} u_0 \frac{\partial \varphi}{\partial x_2} dx_1dx_2 = \lim_{\epsilon \to 0} \int_{\Omega_i} P_*u^* \frac{\partial \varphi}{\partial x_2} dx_1dx_2 = \lim_{\epsilon \to 0} \int_{\Omega_i} \partial_x P_*u^* \varphi dx_1dx_2 = 0
\]

which implies that \( u_0(x_1, x_2) \) does not depend on \( x_2 \). Moreover, since the rectangle \( I \times (0, G_0) \subset \Omega' \) for all \( \epsilon \) and \( u^* \in H^1(I \times (0, G_0)) \) we have from (3.27) that \( u^* \to u_0 w - H^1(I \times (0, G_0)) \) and therefore \( u_0 \in H^1(0, 1) \).

Also, we note that \( u^* = \chi^* P_*u^* \) a.e. \( \Omega \). Thus, it follows from (3.21), (3.23) and (3.27) that we have the following relationship between \( u^* \) and \( u_0 \)

\[
u^*(x_1, x_2) = \theta_i(x_2) u_0(x_1) \quad \text{a.e. } (x_1, x_2) \in \Omega_i, \quad i = 1, \ldots, N.
\]

(d). Limit in \( \omega_* \)

With the definition of \( \omega_* \), we have for all \( i = 1, \ldots, N \),

\[
\int_{\Omega_i \cap \Omega'} |\omega_* - x_1|^2dx_1dx_2 = \int_{Y_i'} \epsilon^3 |(PX_i)(y_1, y_2)|^2dy_1dy_2 \leq \int_{Y_i'} C\epsilon^3 |X_i(y_1, y_2)|^2dy_1dy_2
\]

and so,

\[
\int_{\Omega_i} |\omega_* - x_1|^2dx_1dx_2 \approx \sum_{k=1}^\infty \int_{Y_i'} C\epsilon^3 |X_i(y_1, y_2)|^2dy_1dy_2
\]

\[
\approx C^2 \int_{Y_i'} |X_i(y_1, y_2)|^2dy_1dy_2 \to 0 \text{ as } \epsilon \to 0.
\]
Similarly, 
\[ \int_{A_1 \cap \Omega_i} \left| \frac{\partial}{\partial x_1} (\omega^\epsilon - x_1) \right|^2 dx_1 dx_2 = \int_{Y_i} \left| \frac{\partial(PX_i)}{\partial y_1}(y_1, y_2) \right|^2 \epsilon dy_1 dy_2 \]
and
\[ \int_{A_1 \cap \Omega_i} \left| \frac{\partial}{\partial x_2} (\omega^\epsilon - x_1) \right|^2 dx_1 dx_2 = \int_{Y_i} \left| \frac{\partial(PX_i)}{\partial y_2}(y_1, y_2) \right|^2 \epsilon dy_1 dy_2 \]
for all \( \epsilon > 0 \) and
\[ \int_{\Omega_i} \left| \frac{\partial}{\partial x_2} (\omega^\epsilon - x_1) \right|^2 dx_1 dx_2 \leq \epsilon^2 \int_{Y_i^*} \hat{C} \left| \frac{\partial X_i}{\partial y_1}(y_1, y_2) \right|^2 dy_1 dy_2 \]
for all \( \epsilon > 0 \) and
\[ \int_{\Omega_i} \left| \frac{\partial}{\partial x_2} (\omega^\epsilon - x_1) \right|^2 dx_1 dx_2 \leq \epsilon^2 \int_{Y_i^*} \hat{C} \left| \frac{\partial X_i}{\partial y_2}(y_1, y_2) \right|^2 dy_1 dy_2 \to 0 \text{ as } \epsilon \to 0. \]

Then, we can conclude
\[ \omega^\epsilon \to x_1 \quad s - L^2(\Omega) \text{ and } w - H^1(\Omega_i), \quad i = 1, \ldots, N, \quad (3.30) \]
and
\[ \frac{\partial \omega^\epsilon}{\partial x_2} \to 0 \quad s - L^2(\Omega). \]

(e) Limit of \( \eta_i^\epsilon \)
Let \( \tilde{\eta}^\epsilon = \eta^\epsilon \chi^\epsilon \) be the extension by zero of the vector \( \eta^\epsilon \) to the whole \( \Omega \). We can obtain by the Average Theorem that
\[ \tilde{\eta}_i^\epsilon(x_1, x_2) \to \frac{1}{L} \int_0^L (1 - \frac{\partial X_i}{\partial y_1}(s, x_2)) \chi_i(s, x_2) ds := \hat{\eta}_i(x_2) \quad w^* - L^\infty(\xi_{i-1}, \xi_i) \quad (3.31) \]
where \( \chi_i \) is the characteristic function of \( Y_i^* \).
Hence, arguing as in \( (3.21) \), we can prove
\[ \tilde{\eta}_i^\epsilon \to \hat{\eta} \quad w^* - L^\infty(\Omega). \quad (3.32) \]

where \( \hat{\eta}(x_1, x_2) \equiv \hat{\eta}_i(x_2), (x_1, x_2) \in \Omega_i, i = 1, \ldots, N. \)

Now, by the convergences shown in (a)-(e) above, we can pass to the limit in \( (3.17) \) and in \( (3.18) \). We obtain, for all \( \phi \in \mathcal{C}_0^\infty(\cup_{i=0}^{N-1} (\xi_i, \xi_{i+1})) \),
\[ \int_{\Omega} \left\{ \xi_1 \frac{\partial}{\partial x_1} \phi(x_1) (x_1) - \hat{\eta} \frac{\partial}{\partial x_1} \phi(x_1) + \xi^* \phi \right\} dx_1 dx_2 = \int_0^1 \hat{f}(x_1) \phi(x_1) x_1 dx_1. \]
Observe that \( \xi^* \frac{\partial}{\partial x_1} (\phi(x_1) = \xi^* x_1 \frac{\partial}{\partial x_1} + \xi^* \phi \). Consequently, we have
\[ \int_{\Omega} \left\{ \xi^* \frac{\partial}{\partial x_1} (\phi(x_1) - \phi \xi^* - \hat{\eta} \frac{\partial}{\partial x_1} \phi(x_1) + \xi^* \phi \right\} dx_1 dx_2 = \int_0^1 \hat{f}(x_1) \phi(x_1) x_1 dx_1 \quad (3.33) \]
for all $\phi \in C_0^\infty(\cup_{i=0}^{N-1}(\xi_i,\xi_{i+1}))$. From (3.18), we get
\[
\int_\Omega \left\{ \xi^* \frac{\partial \varphi}{\partial x_1} + \theta u_0 \varphi \right\} dx_1 dx_2 = \int_0^1 \tilde{f} \varphi dx_1, \quad \forall \varphi \in H^1(0,1).
\] (3.34)

In particular, via iterated integration and (3.34), we get
\[
\sum_{i=1}^N \int_{\xi_{i-1}}^{\xi_i} \left\{ \left( \int_0^{G_1} \xi^*(x_1, x_2) dx_2 \right) \frac{\partial \varphi(x_1)}{\partial x_1} + \frac{|Y^*|}{L} u_0(x_1) \varphi(x_1) \right\} dx_1
\]
\[
= \int_0^1 \tilde{f}(x_1) \varphi(x_1) dx_1, \quad \forall \varphi \in H^1(0,1).
\] (3.35)

Taking $\varphi = \phi x_1$ in (3.34), we get
\[
\int_\Omega \left\{ \xi^* \frac{\partial \varphi}{\partial x_1}(\phi x_1) + \theta u_0 \phi x_1 \right\} dx_1 dx_2 = \int_0^1 \tilde{f} \phi x_1 dx_1.
\] (3.36)

Hence, it follows from (3.33) and (3.36) that, for all $\phi \in C_0^\infty(\cup_{i=0}^{N-1}(\xi_i,\xi_{i+1}))$,
\[
0 = \int_\Omega \left\{ \phi \xi^* + \hat{\tau} \frac{\partial \varphi}{\partial x_1} u_0 \right\} dx_1 dx_2 = \int_\Omega \left\{ \phi \xi^* - \hat{\tau} \phi \frac{\partial u_0}{\partial x_1} \right\} dx_1 dx_2
\] (3.37)

where we have performed an integration by parts to obtain the last integral. Observe that this integration by parts can be performed since $\phi \in C_0^\infty(\cup_{i=0}^{N-1}(\xi_i,\xi_{i+1}))$ and $\hat{\tau}$ does not depend on $x_1$ in each of the domains $\Omega_i$. Hence, if we define
\[
r_i \equiv \int_0^{G_1} \tilde{r}_i(s) ds = \frac{1}{L} \int_{Y_i} \{ 1 - \frac{\partial X_i}{\partial y_1}(y_1,y_2) \} dy_1 dy_2, \quad i = 1, \ldots, N
\]
and we denote by
\[
r(x_1) = r_i, \quad \text{for} \ x_1 \in (\xi_{i-1},\xi_i), \quad i = 1, \ldots, N
\]
and performing an iterated integration in (3.37) we get
\[
\int_0^1 \phi(x_1) \left( \int_0^{G_1} \xi^*(x_1, x_2) dx_2 - r(x_1) \frac{\partial u_0(x_1)}{\partial x_1} \right) dx_1 = 0, \quad \forall \phi \in C_0^\infty(\cup_{i=0}^{N-1}(\xi_i,\xi_{i+1}))
\]
which implies that
\[
\int_0^{G_1} \xi^*(x_1, x_2) dx_2 = r(x_1) \frac{\partial u_0(x_1)}{\partial x_1}, \quad \text{a.e.} \ x_1 \in (0,1).
\] (3.38)

Plugging this last equality in (3.35) we get
\[
\sum_{i=1}^N \int_{\xi_{i-1}}^{\xi_i} r_i \frac{\partial u_0}{\partial x_1} + \frac{|Y^*|}{L} u_0 \varphi dx_1 = \int_0^1 \tilde{f} \varphi dx_1, \quad \forall \varphi \in H^1(0,1).
\] (3.39)

\[\square\]

4. A DOMAIN DEPENDENCE RESULT

In this section we are going to analyze how the solutions of (2.4) depend on the domain $\Omega'$ and more exactly on the function $G_\varepsilon$. As a matter of fact we will show a continuous dependence result with respect to the functions $G_\varepsilon$.

More precisely, assume $G_\varepsilon$ and $\tilde{G}_\varepsilon$ are piecewise continuous functions satisfying (2.1) and consider the associated oscillating domains $\Omega'$ and $\tilde{\Omega}'$ given by
\[
\Omega' = \{(x_1, x_2) \in \mathbb{R}^2 \mid x_1 \in I, \ 0 < x_2 < G_\varepsilon(x_1)\}
\]
\[
\tilde{\Omega}' = \{(x_1, \tilde{x}_2) \in \mathbb{R}^2 \mid x_1 \in I, \ 0 < x_2 < \tilde{G}_\varepsilon(x_1)\}.
\]

Let $u'$ and $\tilde{u}'$ be the solutions of the problem (2.4) in the oscillating domains $\Omega'$ and $\tilde{\Omega}'$ respectively with $f' \in L^2(\mathbb{R}^2)$. Then we have the following result:
Theorem 4.1. There exists a positive real function $\rho : [0, \infty) \to [0, \infty)$ such that
\[
\|u^\epsilon - \hat{u}^\epsilon\|^2_{H^1_0(\Omega^\epsilon)} + \|u^\epsilon\|^2_{H^1_0(\Omega^{\epsilon',\eta})} + \|\hat{u}^\epsilon\|^2_{H^1_0(\Omega^{\epsilon',\eta})} \leq \rho(\delta)
\] 
with $\rho(\delta) \to 0$ as $\delta \to 0$ uniformly for all
- $\epsilon > 0$;
- piecewise $C^1$ functions $G_\epsilon$ and $\hat{G}_\epsilon$ with $0 < G_\epsilon(\cdot), \hat{G}_\epsilon(\cdot) \leq 1$ and
  \[\|G_\epsilon - \hat{G}_\epsilon\|_{L^\infty(0,1)} \leq \delta;\]
- $f^\epsilon \in L^2(\mathbb{R}^2)$, $\|f^\epsilon\|_{L^2(\mathbb{R}^2)} \leq 1$.

Remark 4.2. The important part of this result is that the function $\rho(\delta)$ does not depend on $\epsilon$. Only depends on $G_0$ and $G_1$.

To prove this theorem, we use the fact that $u^\epsilon$ and $\hat{u}^\epsilon$ are minimizers of the quadratic forms
\[
V_\epsilon(\varphi) = \frac{1}{2} \int_{\Omega^\epsilon} \left\{ \frac{\partial^2\varphi}{\partial x_1^2} + \frac{\partial^2\varphi}{\partial x_2^2} + \varphi^2 \right\} dx_1 dx_2 - \int_{\Omega^\epsilon} f^\epsilon \varphi dx_1 dx_2
\]
\[
\hat{V}_\epsilon(\hat{\varphi}) = \frac{1}{2} \int_{\Omega^\epsilon} \left\{ \frac{\partial^2\hat{\varphi}}{\partial x_1^2} + \frac{\partial^2\hat{\varphi}}{\partial x_2^2} + \hat{\varphi}^2 \right\} dx_1 dx_2 - \int_{\Omega^\epsilon} f^\epsilon \hat{\varphi} dx_1 dx_2.
\]
That is, we have
\[
V_\epsilon(u^\epsilon) = \min_{\varphi \in H^1(\Omega^\epsilon)} V_\epsilon(\varphi)
\]
\[
\hat{V}_\epsilon(\hat{u}^\epsilon) = \min_{\hat{\varphi} \in H^1(\Omega^\epsilon)} \hat{V}_\epsilon(\hat{\varphi}).
\]

In order to prove Theorem 4.1 we will need to consider the minimizer of the functionals $V_\epsilon$, $\hat{V}_\epsilon$, and plug them in the other functional. For this, we need to transform the function $u^\epsilon$ into a function defined in $\Omega^\epsilon$ and the function $\hat{u}^\epsilon$ into a function defined in $\Omega^\epsilon$. One possibility is to use some kind of extension operator as the one we have constructed in Section 2. But the problem with this approach is that the norm of the extension operators will depend on the derivatives of the function $G_\epsilon$ and $\hat{G}_\epsilon$ and therefore it will be very unlikely to prove a results that will depend only on the $L^\infty$ norm of $G_\epsilon - \hat{G}_\epsilon$.

In order to transform the function $u^\epsilon$ (resp. $\hat{u}^\epsilon$) into a function defined in $\Omega^\epsilon$ (resp. $\Omega^\epsilon$), we construct the following operators:
\[
P_{1+\eta} : H^1(U) \to H^1(U(1+\eta))
\]
\[
(P_{1+\eta}\varphi)(x_1, x_2) = \varphi \left( x_1, \frac{x_2}{1+\eta} \right) \quad (x_1, x_2) \in U
\]
(4.3)

where
\[
U(1+\eta) = \{ (x_1, (1+\eta)x_2) \in \mathbb{R}^2 \mid (x_1, x_2) \in U \}
\]
and $U \subset \mathbb{R}^2$ is an arbitrary open set.

We also consider the following norm in $H^1(U)$
\[
\|w\|^2_{H^1(U)} = \frac{1}{1+\eta} \|w\|^2_{L^2(U)} + \frac{1}{1+\eta} \|w_{x_1}\|^2_{L^2(U)} + \frac{1+\eta}{\epsilon^2} \|w_{x_2}\|^2_{L^2(U)},
\]
(4.4)

and we can easily see that
\[
\|\varphi\|^2_{H^1(U)} = \|P_{1+\eta}\varphi\|^2_{H^1(U(1+\eta))}
\]
(4.5)

and
\[
\frac{1}{1+\eta} \|\varphi\|^2_{H^1(U)} \leq \|\varphi\|^2_{H^1(U(1+\eta))} \leq (1+\eta) \|\varphi\|^2_{H^1(U)}.
\]
(4.6)

We have the following preliminary result about the behavior of the solutions near of the oscillating boundary.
Lemma 4.3. Let \( u^\epsilon \) be the solution of the problem \((2.4)\) and let \( P_{1+\eta} \) be the operator given by \((4.3)\).

Then exists a positive constant \( C = C(G_1, \|f\|_{L^2}) \) independent of \( \epsilon \in (0, 1) \) such that

\[
\|u^\epsilon\|^2_{H^1_0(\Omega^\epsilon(\frac{1}{1+\eta}))} + \|P_{1+\eta}u^\epsilon\|^2_{H^1_0(\Omega^\epsilon(1+\eta)\setminus\Omega^\epsilon)} + \|u^\epsilon - P_{1+\eta}u^\epsilon\|^2_{H^1_0(\Omega^\epsilon)} \leq C\sqrt{\eta}
\]

for all \( \eta > 0 \).

Proof. Since \( \eta > 0 \), we have \( \Omega^\epsilon(\frac{1}{1+\eta}) \subset \Omega^\epsilon \). So, we obtain,

\[
V_{\epsilon}(u^\epsilon) = \frac{1}{2} \|u^\epsilon\|^2_{H^2_0(\Omega^\epsilon)} - \int_{\Omega^\epsilon} f^\epsilon u^\epsilon dx_1 dx_2
\]

where we have used \((4.5), (4.6)\). Moreover,

\[
\|P_{1+\eta}u^\epsilon\|^2_{H^1_0(\Omega^\epsilon)} = \|P_{1+\eta}u^\epsilon - u^\epsilon + u^\epsilon\|^2_{H^1_0(\Omega^\epsilon)}
\]

\[
= \|P_{1+\eta}u^\epsilon - u^\epsilon\|^2_{H^1_0(\Omega^\epsilon)} + \|u^\epsilon\|^2_{H^1_0(\Omega^\epsilon)} + 2(P_{1+\eta}u^\epsilon - u^\epsilon, u^\epsilon)_{H^1_0(\Omega^\epsilon)}
\]

\[
= \|P_{1+\eta}u^\epsilon - u^\epsilon\|^2_{H^1_0(\Omega^\epsilon)} + \|u^\epsilon\|^2_{H^1_0(\Omega^\epsilon)} + 2\int_{\Omega^\epsilon} (P_{1+\eta}u^\epsilon - u^\epsilon)f^\epsilon dx_1 dx_2
\]

where we have used that \( u^\epsilon \) satisfies the variational formulation \((2.7)\) with \( \varphi = P_{1+\eta}u^\epsilon - u^\epsilon \in H^1(\Omega^\epsilon) \).

Consequently, it follows from \((4.7)\) that

\[
V_{\epsilon}(u^\epsilon) \geq \frac{1}{2} \|u^\epsilon\|^2_{H^1_0(\Omega^\epsilon(\frac{1}{1+\eta}))} + \frac{1}{2(1+\eta)}\|P_{1+\eta}u^\epsilon - u^\epsilon\|^2_{H^1_0(\Omega^\epsilon)}
\]

\[
+ \frac{1}{2(1+\eta)}\|u^\epsilon\|^2_{H^1_0(\Omega^\epsilon)} - \frac{1}{1+\eta} \int_{\Omega^\epsilon} (u^\epsilon - P_{1+\eta}u^\epsilon)f^\epsilon dx_1 dx_2 - \int_{\Omega^\epsilon} f^\epsilon u^\epsilon dx_1 dx_2
\]

\[
\geq \frac{1}{2} \|u^\epsilon\|^2_{H^1_0(\Omega^\epsilon(\frac{1}{1+\eta}))} + \frac{1}{2(1+\eta)}\|P_{1+\eta}u^\epsilon - u^\epsilon\|^2_{H^1_0(\Omega^\epsilon)}
\]

\[
+ \frac{1}{1+\eta}V_{\epsilon}(u^\epsilon) + \int_{\Omega^\epsilon} \left( \frac{1}{1+\eta}P_{1+\eta}u^\epsilon - u^\epsilon \right)f^\epsilon dx_1 dx_2.
\]

Hence, we obtain

\[
\frac{1}{2} \|u^\epsilon\|^2_{H^1_0(\Omega^\epsilon(\frac{1}{1+\eta}))} + \frac{1}{2(1+\eta)}\|P_{1+\eta}u^\epsilon - u^\epsilon\|^2_{H^1_0(\Omega^\epsilon)}
\]

\[
\leq \frac{\eta}{1+\eta}V(u^\epsilon) + \int_{\Omega^\epsilon} \left( \frac{1}{1+\eta}P_{1+\eta}u^\epsilon - u^\epsilon \right)f^\epsilon dx_1 dx_2.
\]

(4.8)

Now, we analyze the integral

\[
\int_{\Omega^\epsilon} \left( \frac{1}{1+\eta}P_{1+\eta}u^\epsilon - u^\epsilon \right)f^\epsilon dx_1 dx_2.
\]

To this, observe that

\[
u^\epsilon(x_1, x_2) - (P_{1+\eta}u^\epsilon)(x_1, x_2) = u^\epsilon(x_1, x_2) - u^\epsilon \left( x_1, \frac{x_2}{1+\eta} \right) = \int_{\frac{x_2}{1+\eta}}^{x_2} \frac{\partial u^\epsilon}{\partial s}(x_1, s) ds
\]
which implies
\[
\left| u^\epsilon(x_1, x_2) - u^\epsilon\left(x_1, \frac{x_2}{1 + \eta}\right) \right| \leq \int_{\frac{x_2}{1 + \eta}}^{x_2} \left| \frac{\partial u^\epsilon}{\partial s}(x_1, s) \right| ds \\
\leq \left( \int_{\frac{x_2}{1 + \eta}}^{x_2} \left| \frac{\partial u^\epsilon}{\partial s}(x_1, s) \right|^2 ds \right)^{1/2} \left( \frac{\eta x_2}{1 + \eta} \right)^{1/2}.
\]

Thus
\[
\int_0^{G^\epsilon(x_1)} \left| u^\epsilon(x_1, x_2) - u^\epsilon\left(x_1, \frac{x_2}{1 + \eta}\right) \right|^2 \ dx_2 \\
\leq \left( \int_0^{G^\epsilon(x_1)} \left| \frac{\partial u^\epsilon}{\partial s}(x_1, s) \right|^2 ds \right) \left( \frac{\eta}{1 + \eta} \right) (G^\epsilon(x_1))^2
\]
and we have
\[
\| u^\epsilon - P_1 + \eta u^\epsilon \|_{L^2(\Omega')} \leq \left\| \frac{\partial u^\epsilon}{\partial x_2} \right\|_{L^2(\Omega')} \left( \frac{\eta}{1 + \eta} \right)^{1/2} G_1.
\]
Consequently
\[
\left| \int_{\Omega'} \left( \frac{1}{1 + \eta} P_1 + \eta u^\epsilon - u^\epsilon \right) f^\epsilon \ dx_1 dx_2 \right| \\
\leq \frac{\eta}{1 + \eta} \int_{\Omega'} |f^\epsilon u^\epsilon| \ dx_1 dx_2 + \frac{1}{1 + \eta} \int_{\Omega'} \left| (P_1 + \eta u^\epsilon - u^\epsilon) f^\epsilon \right| \ dx_1 dx_2 \\
\leq \frac{\eta}{1 + \eta} \| f^\epsilon \|_{L^2(\Omega')} \| u^\epsilon \|_{L^2(\Omega')} + \frac{\eta^{1/2}}{(1 + \eta)^{3/2}} \| f^\epsilon \|_{L^2(\Omega')} \left\| \frac{\partial u^\epsilon}{\partial x_2} \right\|_{L^2(\Omega')} G_1.
\]
Then, it follows from (4.8) that
\[
\frac{1}{2} \| u^\epsilon \|^2_{H^1(\Omega' \setminus (\Omega' \setminus \frac{1}{1 + \eta})))} + \frac{1}{2(1 + \eta)} \| P_1 + \eta u^\epsilon - u^\epsilon \|^2_{H^1(\Omega')} \\
\leq \frac{\eta}{1 + \eta} (V(u^\epsilon) + \| f^\epsilon \|_{L^2(\Omega')} \| u^\epsilon \|_{L^2(\Omega)}) + \frac{\eta^{1/2}}{(1 + \eta)^{3/2}} \| f^\epsilon \|_{L^2(\Omega')} \left\| \frac{\partial u^\epsilon}{\partial x_2} \right\|_{L^2(\Omega')} G_1.
\]
Hence, due to (2.9), (2.12) and (4.10), we obtain
\[
\| u^\epsilon \|^2_{H^1(\Omega' \setminus (\Omega' \setminus \frac{1}{1 + \eta})))} + \| P_1 + \eta u^\epsilon - u^\epsilon \|^2_{H^1(\Omega')} \\
\leq 2 \| f^\epsilon \|^2_{L^2(\Omega')} \left( \frac{3}{2} \eta + \eta^{1/2} \epsilon G_1 \right).
\]
On the other hand, we have
\[
V_\epsilon(u^\epsilon) = \frac{1}{2} \| u^\epsilon \|^2_{H^1(\Omega')} - \int_{\Omega'} f^\epsilon u^\epsilon \ dx_1 dx_2 \\
= \frac{1}{2} \| P_1 + \eta u^\epsilon \|^2_{H^1(1 + \eta) \setminus (\Omega' \setminus \frac{1}{1 + \eta})))} - \int_{\Omega'} f^\epsilon u^\epsilon \ dx_1 dx_2 \\
= \frac{1}{2} \| P_1 + \eta u^\epsilon \|^2_{H^1(1 + \eta) \setminus (\Omega' \setminus \frac{1}{1 + \eta})))} + \frac{1}{2} \| P_1 + \eta u^\epsilon \|^2_{H^1(\Omega')} - \int_{\Omega'} f^\epsilon u^\epsilon \ dx_1 dx_2 \\
\geq \frac{1}{2(1 + \eta)} \left( \| P_1 + \eta u^\epsilon \|^2_{H^1(1 + \eta) \setminus (\Omega')} + \| P_1 + \eta u^\epsilon \|^2_{H^1(\Omega')} \right) - \int_{\Omega'} f^\epsilon u^\epsilon \ dx_1 dx_2.
So, we can proceed as in (4.11) to get
\[ \|P_{1+\eta}u^r\|_{H^1_\varepsilon(\Omega^r(1+\eta))}^2 + \|P_{1+\eta}u^r - u^r\|_{H^1_\varepsilon(\Omega^r)}^2 \leq 2\|f^r\|_{L^2(\Omega^r)}^2 \left( \frac{3}{2} \eta + \eta^{1/2} \epsilon G_1 \right). \] (4.12)

Putting together (4.11) and (4.12), we complete the proof of the lemma.

We are in conditions now to proof the main result of this section.

Proof of Theorem 4.1. If we define \( \eta = \delta/G_0 \), then under the hypotheses on \( G_\varepsilon \) and \( \hat{G}_\varepsilon \) and if \( \|G_\varepsilon - \hat{G}_\varepsilon\|_{L^\infty(\Omega^r(0,1))} \leq \delta \) we have that
\[ \Omega^r\left(\frac{1}{1+\eta}\right) \subset \Omega^r(1+\eta) \]
\[ \Omega^r\left(\frac{1}{1+\eta}\right) \subset \Omega^r(1+\eta) \] (4.13)

Applying (4.13) and Lemma 4.3 we easily get that
\[ \|u^r\|_{H^1_\varepsilon(\Omega^r \setminus \hat{\Omega}^r)}^2 \leq \|u^r\|_{H^1_\varepsilon(\Omega^r \setminus \hat{\Omega}^r(1+\eta))}^2 \leq C\sqrt{\eta} \leq C\sqrt{\delta}. \] (4.14)

So we will concentrate in the first term of (4.11). Therefore,
\[ V_\varepsilon(u^r) \leq V_\varepsilon((P_{1+\eta}\hat{u}^r)|_{\Omega^r}) \]
\[ = \frac{1}{2}\|P_{1+\eta}\hat{u}^r\|_{H^1_\varepsilon(\Omega^r)}^2 - \int_{\Omega^r} f^r(P_{1+\eta}\hat{u}^r) \, dx \, dx_2 \]
\[ \leq \frac{1}{2}\|P_{1+\eta}\hat{u}^r\|_{H^1_\varepsilon(\Omega^r(1+\eta))}^2 - \int_{\Omega^r} f^r P_{1+\eta}\hat{u}^r \, dx \, dx_2 \]
\[ + \int_{\Omega^r \setminus \hat{\Omega}^r} f^r P_{1+\eta}\hat{u}^r \, dx \, dx_2. \]

But from (4.5) and (4.6) we get
\[ \|P_{1+\eta}\hat{u}^r\|_{H^1_\varepsilon(\Omega^r(1+\eta))}^2 \leq (1 + \eta)\|\hat{u}^r\|_{H^1_\varepsilon(\Omega^r)}^2. \] (4.15)

Moreover
\[ \int_{\Omega^r} f^r P_{1+\eta}\hat{u}^r \, dx \, dx_2 \leq \int_{\Omega^r} f^r(P_{1+\eta}\hat{u}^r - \hat{u}_\varepsilon) \, dx \, dx_2 + \int_{\Omega^r} f^r\hat{u}^r \, dx \, dx_2 \]
but from Lemma 4.3
\[ |\int_{\Omega^r} f^r(P_{1+\eta}\hat{u}^r - \hat{u}_\varepsilon) \, dx \, dx_2| \leq \|f^r\|_{L^2(\Omega^r)} \|P_{1+\eta}\hat{u}^r - \hat{u}_\varepsilon\|_{L^2(\Omega^r)} \leq C\eta^{1/4}. \]

Also,
\[ |\int_{\Omega^r \setminus \hat{\Omega}^r} f^r P_{1+\eta}\hat{u}^r \, dx \, dx_2| \leq \|f^r\|_{L^2(\hat{\Omega}^r)} \|P_{1+\eta}\hat{u}^r\|_{L^2(\hat{\Omega}^r)} \leq C\eta^{1/4} \]
where we have used Lemma 4.3 and (4.13).

Hence, putting all this information together, we get
\[ V_\varepsilon(u^r) \leq (1 + \eta)\hat{V}_\varepsilon(\hat{u}^r) + \eta \|f^r\|_{L^2(\hat{\Omega}^r)} \|\hat{u}^r\|_{L^2(\hat{\Omega}^r)} + C\eta^{1/4} \leq \hat{V}_\varepsilon(\hat{u}_\varepsilon) + C\eta^{1/4}. \]

Therefore
\[ V_\varepsilon(u^r) \leq \hat{V}_\varepsilon(\hat{u}^r) + C\delta^{1/4}. \] (4.16)

On the other hand, we obtain by (4.4), (4.5) and (4.13)
\[ V_\varepsilon(u^r) = \frac{1}{2}\|u^r\|_{H^1_\varepsilon(\Omega^r)}^2 - \int_{\Omega^r} f^r u^r \, dx \, dx_2 \]
= \frac{1}{2} \| P_{1+\eta}\hat{u}^e \|^2_{H^1(\hat{\Omega})} - \int_{\Omega^c} f^e u^e \, dx \, dx_2 \\
\geq \frac{1}{2(1+\eta)} \| P_{1+\eta}\hat{u}^e \|^2_{H^1(\hat{\Omega})} - \int_{\Omega^c} f^e u^e \, dx \, dx_2 \\
= \frac{1}{2(1+\eta)} \| P_{1+\eta}\hat{u}^e - \hat{u}^e + \hat{u}^e \|^2_{H^1(\hat{\Omega})} - \int_{\Omega^c} f^e u^e \, dx \, dx_2 \\
= \frac{1}{2(1+\eta)} \left( \| P_{1+\eta}\hat{u}^e - \hat{u}^e \|^2_{H^1(\hat{\Omega})} + \| \hat{u}^e \|^2_{H^1(\hat{\Omega})} \\
+ 2(P_{1+\eta}\hat{u}^e - \hat{u}^e) \hat{u}^e \right) - \int_{\Omega^c} f^e u^e \, dx \, dx_2 \\
= \frac{1}{2(1+\eta)} \left( \| P_{1+\eta}\hat{u}^e - \hat{u}^e \|^2_{H^1(\hat{\Omega})} + \| \hat{u}^e \|^2_{H^1(\hat{\Omega})} \\
+ 2 \int_{\hat{\Omega}} (P_{1+\eta}\hat{u}^e - \hat{u}^e) f^e \, dx \, dx_2 \right) - \int_{\Omega^c} f^e u^e \, dx \, dx_2 \\
= \frac{1}{2(1+\eta)} \| P_{1+\eta}\hat{u}^e - \hat{u}^e \|^2_{H^1(\hat{\Omega})} + \frac{1}{1+\eta} \hat{v}^e(\hat{u}^e) \\
+ \frac{1}{1+\eta} \int_{\hat{\Omega}} P_{1+\eta}\hat{u}^e f^e \, dx \, dx_2 - \int_{\Omega^c} f^e u^e \, dx \, dx_2. \quad (4.17)

But, due to (4.9) and Lemma 4.3, we have

\left| \frac{1}{1+\eta} \int_{\Omega^c} P_{1+\eta}\hat{u}^e f^e \, dx \, dx_2 - \int_{\Omega^c} f^e u^e \, dx \, dx_2 \right| \\
\leq \frac{1}{1+\eta} \| P_{1+\eta}\hat{u}^e \| L^2(\hat{\Omega}^c) \| f^e \| L^2(\hat{\Omega}^c) + C_0 \eta^{1/2} \int_{\Omega^c} \hat{v}^e(\hat{u}^e) \hat{u}^e \|
\\
\leq \frac{1}{1+\eta} \left( \| P_{1+\eta}\hat{u}^e \| L^2(\hat{\Omega}^c) \| f^e \| L^2(\hat{\Omega}^c) + C_0 \eta^{1/2} \right) \int_{\Omega^c} \hat{v}^e(\hat{u}^e) \\
\leq \frac{1}{1+\eta} \left( \| P_{1+\eta}\hat{u}^e \| H^1(\hat{\Omega}^c) \| f^e \| L^2(\hat{\Omega}^c) + C_0 \eta^{1/2} \right) \\
\leq \frac{1}{1+\eta} \left( C_1 \eta^{1/4} \| f^e \| L^2(\hat{\Omega}^c) + C_0 \eta^{1/2} \right) \leq C_2 \delta^{1/4}

with \(C_0, C_1\) and \(C_2\) independent of \(\epsilon\) and \(\eta\).

Consequently

\[ V'(u^e) \geq \frac{1}{1+\eta} \hat{v}^e(\hat{u}^e) + \| P_{1+\eta}\hat{u}^e - \hat{u}^e \|^2_{H^1(\hat{\Omega})} - C_2 \delta^{1/4}. \quad (4.18)\]

Thus, it follows from (4.16) and (4.18) that

\[ \| P_{1+\eta}\hat{u}^e - \hat{u}^e \|^2_{H^1(\hat{\Omega})} \leq \frac{\eta}{1+\eta} \hat{v}^e(\hat{u}^e) + C \delta^{1/4} + C_2 \delta^{1/4} \]

which implies

\[ \| P_{1+\eta}\hat{u}^e - \hat{u}^e \|^2_{H^1(\hat{\Omega})} \leq C_3 \delta^{1/4} \quad (4.19) \]

with \(C_3\) independent of \(\epsilon\) and \(\eta\).

But, from Lemma 4.3, we have that \(\| u^e - P_{1+\eta}\hat{u}^e \|^2_{H^1(\hat{\Omega})} \leq C \sqrt{\eta}. \) Hence, from (4.19), we get

\[ \| u^e - \hat{u}^e \|^2_{H^1(\hat{\Omega})} \leq C \delta^{1/4} \quad (4.20) \]
for \( C \) independent of \( \epsilon \). This proves the result. \( \square \)

5. The General Case

We provide now a proof of the main result, Theorem 2.3.

Proof. From estimate (2.10) and (2.14) we derive

\[
\|P_\epsilon u^\epsilon\|_{L^2(\tilde{\Omega})} + \frac{1}{\epsilon} \|\frac{\partial P_\epsilon u^\epsilon}{\partial x_2}\|_{L^2(\tilde{\Omega})} \leq M \text{ for all } \epsilon > 0
\]

where \( M \) is a positive constant independent of \( \epsilon \). Hence, there exists \( u_0 \in H^1(\tilde{\Omega}) \) and a subsequence, still denoted by \( P_\epsilon u^\epsilon \), such that

\[
P_\epsilon u^\epsilon \rightarrow u_0 \quad \text{in } H^1(\tilde{\Omega})
\]

and

\[
\frac{\partial P_\epsilon u^\epsilon}{\partial x_2} \rightarrow 0 \quad \text{in } L^2(\tilde{\Omega}).
\]

It follows from (5.1) that \( u_0(x_1, x_2) = u_0(x_1) \) on \( \tilde{\Omega} \).

We will show that \( u_0 \) satisfies the Neumann problem (2.15). To do this, we use a discretization argument.

Let us fix a parameter \( \delta > 0 \) small enough and consider a function \( G^\delta(x, y) \) with the property that

\[
0 \leq G^\delta(x, y) - G(x, y) \leq \delta
\]

for all \((x, y) \in I \times \mathbb{R}\) and such that the function \( G^\delta \) satisfies hypothesis (H) and is piecewise periodic as described in Section 3. To construct this function, we may proceed as follows. The function \( G \) is uniformly \( C^1 \) in each of the domains \((\xi_{i-1}, \xi_i) \times \mathbb{R}\) and it is also periodic in the second variable. In particular, for \( \delta > 0 \) small enough and for a fixed \( z \in (\xi_{i-1}, \xi_i) \) we have that there exists a small interval \((z - \eta, z + \eta)\) with \( \eta \) depending only on \( \delta \) such that \( |G(x, y) - G(z, y)| + |\partial_y G(x, y) - \partial_y G(z, y)| < \delta/2 \) for all \( x \in (\xi_{i-1}, \xi_i) \times \mathbb{R}\). This allows us to select a finite number of points: \( \xi_{i-1} = \xi_1 < \xi_2 < \ldots < \xi_{m-1} = \xi_i \) such that \( \xi_{i-1} - \xi_i \leq \eta \) and therefore, defining \( G^\delta(x, y) = G(\xi_{i-1}, y) + \delta/2 \) for all \( x \in (\xi_{i-1}, \xi_i) \times \mathbb{R}\) we have that \( 0 \leq G^\delta(x, y) - G(x, y) \leq \delta \) and \( |\partial_y G^\delta(x, y) - \partial_y G(x, y)| \leq \delta \) for all \((x, y) \in (\xi_{i-1}, \xi_i) \times \mathbb{R}\). This construction can be done for all \( i = 1, \ldots, N \).

In particular, if we rename all the points \( \xi_i^k \) constructed above by \( 0 = z_0 < z_1 < \ldots < z_m = 1 \) (and observe that \( m = m(\delta) \)), the function \( G^\delta(x, y) = G^\delta_i(y) \) with \((x, y) \in (z_{i-1}, z_i) \times \mathbb{R}, i = 1, \ldots, m \) and \( G^\delta_i \) is \( C^1 \) and \( L \)-periodic.

We denote by \( G^\delta_i(x) = G^\delta(x, x/\epsilon) \) and consider the domains

\[
\Omega^\delta = \{(x, y) \in \mathbb{R}^2 \mid x \in I, \quad 0 < y < G^\delta_i(x)\}
\]

\[
\tilde{\Omega} = I \times (0, G_1)
\]

\[
\tilde{\Omega}^\delta = \tilde{\Omega} \setminus \bigcup_{i=1}^{m-1} \{ (z_i, y) \in \mathbb{R}^2 \mid G_0 < y < G_1 \}.
\]

Since \( G^\delta \) satisfies the hypotheses of the Lemma 2.1, there exists an extension operator

\[
P_\epsilon, \delta \in \mathcal{L}(L^p(\Omega^\delta), L^p(\tilde{\Omega}^\delta)) \cap \mathcal{L}(W^{1,p}(\Omega^\delta), W^{1,p}(\tilde{\Omega}^\delta))
\]

satisfying the uniform estimate (2.14) with \( \eta(\epsilon) \sim 1/\epsilon \).

Since \( f^\delta \in L^2(\tilde{\Omega}^\delta) \) with \( \|f^\delta\|_{L^2(\tilde{\Omega}^\delta)} \leq C \), then if we extend this function by 0 outside \( \Omega^\delta \) and denote the extended function again by \( f^\delta \) and using that \( G_\delta \geq G \), we have that \( \hat{f}_\delta(x) = \int_0^{G_i(x)} f^\delta(x, y)dy = \int_0^{G_i(x/\epsilon)} f^\delta(x, y)dy = \hat{f}(x) \) and by hypothesis, we have that \( \hat{f}_\delta \equiv \hat{f} \rightarrow \hat{f} \text{ w-}L^2(0,1) \).

Therefore, it follows from Theorem 3.1 that for each \( \delta > 0 \) fixed, there exist \( u^\delta \in H^1(0,1) \) such that the solutions \( u^\epsilon, \delta \) of (2.4) in \( \Omega^\delta \) satisfy

\[
P_\epsilon, \delta u^\epsilon, \delta \rightarrow u^\delta \quad \text{in } H^1(\tilde{\Omega}^\delta)
\]

where \( u^\delta(x_1, x_2) = u^\delta(x_1) \) on \( \tilde{\Omega}^\delta \) is the unique solution of the Neumann problem
where \( u \) in the interval \((z_{i-1}, z_i)\). Hence with \( \epsilon \) for all \( \epsilon \in (0, \lambda) \), we can choose a \( \delta > 0 \) such that

\[
\|u^\delta - u\|_{L_2(\Omega_0)} \leq \eta \quad \text{and} \quad \|u^{\epsilon, \delta} - u\|_{L_2(\Omega_0)} \leq \eta \quad \text{uniformly for all } \epsilon > 0.
\]

Now, from (5.2) for this particular value of \( \delta \), we can choose \( \epsilon_1 > 0 \) small enough such that \( \|u^{\epsilon} - u_0\|_{L_2(\Omega_0)} \leq \eta \) for all \( 0 < \epsilon < \epsilon_1 \). Moreover, from (5.1) we have that there exists \( \epsilon_2 > 0 \) such that \( \|u^{\epsilon} - u_0\|_{L_2(\Omega_0)} \leq \eta \) for all \( 0 < \epsilon < \epsilon_2 \). Hence with \( \epsilon = \min\{\epsilon_1, \epsilon_2\} \) applied to (5.8), we get \( \|u^\delta - u_0\|_{L_2(\Omega_0)} \leq 4\eta \). Since \( \eta \) is arbitrarily small, then \( u^\delta = u_0 \).

**Appendix A. A Perturbation Result in the Basic Cell.**

In the proof of the main result in Section 5, we have used the convergence of \( r^\delta \to r \), where \( r^\delta = r_{i, \delta} \) in the interval \((z_{i-1}, z_i)\), and \( r_{i, \delta}, r \) are defined by (5.5) and (2.16), respectively. In order to proof such a
convergence we need to analyze how the function $X$, solution of

$$\begin{align*}
-\Delta X &= 0 \text{ in } Y^* \\
\frac{\partial X}{\partial N} &= 0 \text{ on } B_2 \\
\frac{\partial X}{\partial N} &= N_1 = -\frac{\partial_2 G}{\sqrt{1 + (\partial_2 G)^2}} \text{ on } B_1 \\
X(0, y_2) &= X(L, y_2) \text{ on } B_0 \\
\int_{Y^*} X \, dy_1 dy_2 &= 0
\end{align*}$$

(A.1)

on the representative cell

$$Y^* = \{(y_1, y_2) \in \mathbb{R}^2 \mid 0 < y_1 < L, \quad 0 < y_2 < G(y_1)\},$$

(A.2)

depends on the function $G$.

We will consider the following class of admissible functions

$$A(M) = \{G \in C^1(\mathbb{R}) \mid L - \text{periodic, } 0 < G_0 \leq G(\cdot) \leq G_1, |G'(s)| \leq M\}$$

(A.3)

and we will denote by $Y^*(G)$ and $X(G)$ the basic cell (A.2) and the solution of (A.1) for a particular $G \in A(M)$. Observe that for each $G \in A(M)$, we have the extension operator $E_G : H^1(Y^*(G)) \to H^1(Y)$ as constructed in Lemma 2.1 which will satisfy $\|E_G u\|_{H^1(Y)} \leq C\|u\|_{H^1(Y^*(G))}$ with $C = C(M)$, but $C$ independent of $G$, and therefore this constant can be chosen the same for all $G \in A(M)$.

For each $G \in A(M)$, we can consider the basic cell $Y^*(\hat{G})$ defined by (A.2). Here, we proceed as [2, p. 84] and [10], we begin by making the following transformation on the domain $Y^*(G)$

$$L_{\hat{G}} : Y^*(G) \mapsto Y^*(\hat{G})$$

with

$$\hat{F}(z) = \frac{\hat{G}(z)}{\hat{G}'(z)}.$$ 

The Jacobian matrix for this transformation is

$$JL_{\hat{G}}(z_1, z_2) = \begin{pmatrix} 1 & 0 \\ \hat{F}'(z_1)z_2 & \hat{F}(z_1) \end{pmatrix}$$

and observe that its determinant is given by $|JL_{\hat{G}}(z_1, z_2)| = \hat{F}(z_1) = \frac{\hat{G}(z)}{\hat{G}'(z)}$.

Using $L_{\hat{G}}$, we can show that problem (A.1) in $Y^*(\hat{G})$ is equivalent to

$$\begin{align*}
-\frac{1}{\hat{F}} \text{div}(B_{\hat{G}} W) &= 0 \quad \text{in } Y^*(\hat{G}) \\
B_{\hat{G}} W \cdot N &= 0 \quad \text{on } B_2(\hat{G}) \\
B_{\hat{G}} W \cdot N &= -\frac{\partial_{2} \hat{G}}{\sqrt{1 + (\partial_{2} \hat{G})^2}} \quad \text{on } B_1(\hat{G}) \\
W(0, z_2) &= W(L, z_2) \quad \text{on } B_0(\hat{G}) \\
\int_{Y^*(\hat{G})} W \, |JL_{\hat{G}}| \, dz_1 dz_2 &= 0
\end{align*}$$

(A.4)

where

$$(B_{\hat{G}} W)(z_1, z_2) = \begin{pmatrix} \hat{F}(z_1) \frac{\partial W}{\partial z_1}(z_1, z_2) - \hat{F}'(z_1) z_2 \frac{\partial W}{\partial z_2}(z_1, z_2) \\ -\hat{F}(z_1) \frac{\partial W}{\partial z_2}(z_1, z_2) + \frac{1}{\hat{F}(z_1)} (1 + (\hat{F}'(z_1))^2) \frac{\partial W}{\partial z_2}(z_1, z_2) \end{pmatrix}.$$ 

That is, we have that $X(\hat{G})$ is the solution of (A.1) in $Y^*(\hat{G})$ if and only if $W(\hat{G}) = X(\hat{G}) \circ L_{\hat{G}}$ satisfies equation (A.4) in $Y^*(G)$.

Moreover, if we define

$$U(\hat{G}) = W(\hat{G}) - \frac{1}{|Y^*(G)|} \int_{Y^*(G)} W(\hat{G})$$

then, $U(\hat{G})$ is the unique solution of

$$
\begin{cases}
-\frac{1}{F}\text{div}(B_G U) = 0 & \text{in } Y^*(G) \\
B_G U \cdot N = 0 & \text{on } B_2(G) \\
B_G U \cdot N = -\frac{\partial_2 \hat{G}}{\sqrt{1 + (\partial_2 \hat{G})^2}} & \text{on } B_1(G) \\
U(0, z_2) = U(L, z_2) & \text{on } B_0(G) \\
\int_{Y^*(G)} U \, dz_1 \, dz_2 = 0
\end{cases}
$$

(A.5)

Also, we have that the variational formulation of problem (A.5) is given by the bilinear form

$$
\rho_G : H(G) \times H(G) \to \mathbb{R},
(U, V) \mapsto \int_{Y^*(G)} B_G U \cdot \nabla \left( \frac{V}{F} \right) \, dz_1 \, dz_2
$$

where $H(G)$ is given by

$\begin{align*}
H(G) &= \{ U \in H^1(Y^*(G)) | U(0, z_2) = U(L, z_2) \text{ on } B_0(G), \int_{Y^*(G)} U = 0 \}
\end{align*}$

with the $H^1(Y^*(G))$ norm. Hence, we have that $X(\hat{G})$ is the solution of (A.1) in $Y^*(\hat{G})$ if and only if

$$
U(\hat{G}) = X(\hat{G}) \circ L_{\hat{G}} - \frac{1}{|Y^*(\hat{G})|} \int_{Y^*(\hat{G})} X(\hat{G}) \circ L_{\hat{G}}
$$

satisfies

$$
\rho_G(U, V) = -\int_{B_1(G)} \frac{\hat{G}'}{\sqrt{1 + (\hat{G}')^2}} \frac{V}{F} \, dS, \quad \text{for all } V \in H(G).
$$

(A.6)

Observe also that the bilinear form associated to problem (A.1) in $Y^*(G)$ is given by

$$
\rho_G : H(G) \times H(G) \to \mathbb{R},
(U, V) \mapsto \int_{Y^*(G)} \nabla U \cdot \nabla V \, dz_1 \, dz_2
$$

and the weak formulation is given by

$$
\rho_G(U, V) = -\int_{B_1(G)} \frac{G'}{\sqrt{1 + (G')^2}} V \, dS, \quad \text{for all } V \in H(G).
$$

As a matter of fact, we will be able to show the following:

**Proposition A.1.** Let us consider the family of admissible functions $G \in A(M)$ for some constant $M$, where $A(M)$ is defined in (A.3).

Then, for each $\epsilon > 0$ there exists $\delta > 0$ such that if $G, \hat{G} \in A(M)$ with $\|G - \hat{G}\|_{C^1(\mathbb{R})} \leq \delta$, then

$$
\|U(G) - U(\hat{G})\|_{H^1(Y^*(G))} \leq \epsilon.
$$

(A.8)

Moreover, we obtain from (A.8)

$$
|r(G) - r(\hat{G})| \leq \epsilon
$$

(A.9)

where

$$
r(G) = \frac{1}{|Y^*(G)|} \int_{Y^*(G)} \left\{ 1 - \frac{\partial X(G)}{\partial y_1}(y_1, y_2) \right\} dy_1 \, dy_2
$$

(A.10)

and similarly for $r(\hat{G})$.  

Proof. Obviously follows straightforward from (A.8), the relation between $U$ and $X$ stated in (A.6), the definition of $r(G)$ in (A.10) and the fact that $G$ and $\hat{G}$ are close in the $C^1$-metric, and in particular in the uniform norm.

Hence, we need to show (A.8). For this let $\rho_G$ and $\rho_{\hat{G}}$ be bilinear forms associated to the variational formulation of (A.5) for $G$ and $\hat{G}$ respectively. We can get the following estimate

$$\left| \rho_{\hat{G}}(U, V) - \rho_G(U, V) \right| \leq \int_{Y^*(G)} \left\{ \left| \frac{\partial}{\partial z_1} \left( \frac{V}{F} \right) \right| \left( (\hat{F} - 1) \frac{\partial U}{\partial z_1} - z_2 \hat{F}' \frac{\partial U}{\partial z_2} \right) \right\} + \left| \frac{1}{F} \frac{\partial V}{\partial z_2} \left( \frac{1}{F} (1 - (z_2 \hat{F}')^2) \frac{\partial U}{\partial z_2} - z_2 \hat{F}' \frac{\partial U}{\partial z_1} \right) \right| \, dz_1 \, dz_2$$

$$\leq \frac{G_1}{G_0} \int_{L^\infty} \left( \frac{1}{\hat{F}} \frac{\partial U}{\partial z_1} \right) \left( \frac{\partial U}{\partial z_2} \right) \frac{\partial U}{\partial z_2} \left( \frac{\partial U}{\partial z_1} \right) \frac{\partial U}{\partial z_2} \leq \frac{1}{G_0^2} \left( \| G - \hat{G} \|_{L^\infty((0, L))} + G_1 \| G' - \hat{G}' \|_{L^\infty((0, L))} \right).$$

Since

$$\hat{F}(z_1) - 1 = \frac{\hat{G}(z_1) - G(z_1)}{G(z_1)^2}$$

we have

$$\| \hat{F} - 1 \|_{L^\infty((0, L))} \leq \frac{1}{G_0} \| G - \hat{G} \|_{L^\infty((0, L))}$$

and

$$\| \hat{F}' \|_{L^\infty((0, L))} \leq \frac{1}{G_0^2} \left( M \| G - \hat{G} \|_{L^\infty((0, L))} + G_1 \| G' - \hat{G}' \|_{L^\infty((0, L))} \right).$$

Then, due to (A.11), we get

$$\left| \rho_G(U, V) - \rho_{\hat{G}}(U, V) \right| \leq C \left( \| G - \hat{G} \|_{L^\infty} + \| G' - \hat{G}' \|_{L^\infty} \right) \| U \|_H \| V \|_H,$$

where the constant $C$ depends on $M$, $G_0$ and $G_1$ and therefore it can be chosen the same constant for all $G, \hat{G} \in A(M)$.

Now, since $\rho_G$ is a coercive bilinear form in $H(G)$ (observe that we have imposed the condition $\int_{Y^*(G)} U = 0$ in $H(G)$) then, there will exist a constant $c > 0$ such that $\rho_G(U(G) - U(\hat{G}), U(G) - U(\hat{G})) \geq c \| U(G) - U(\hat{G}) \|_{H(G)}^2$. But, to simplify, if we denote by $U = U(G)$ and $\hat{U} = U(\hat{G})$, we will have

$$c \| U - \hat{U} \|_{H(G)}^2 \leq \rho_G(U - \hat{U}, U - \hat{U}) = \rho_G(U, U - \hat{U}) - \rho_G(\hat{U}, U - \hat{U})$$

$$\leq |\rho_G(U, U - \hat{U}) - \rho_{\hat{G}}(U, U - \hat{U})| + |\rho_{\hat{G}}(\hat{U}, U - \hat{U}) - \rho_G(\hat{U}, U - \hat{U})|$$

$$\leq \int_{B_1(G)} \frac{G'}{1 + (G')^2} - \frac{\hat{G}'}{1 + (\hat{G}')^2} \frac{1}{F} \left| U - \hat{U} \right| \, dS + C \| G - \hat{G} \|_{C^1(\mathbb{R})} \| \hat{U} \|_{H(G)} \| U - \hat{U} \|_{H(G)}.$$
a uniform bound of $\|\hat{U}\|_{H(G)}$ for all $G \in A(M)$, which is easily obtained from the variational formulation (A.7) and the fact that $\hat{G} \in A(M)$. This shows (A.8) and we conclude the proof of the result.

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