

## ON THE PROBLEM OF EXIT<sup>1</sup>

BY B. J. MATKOWSKY AND Z. SCHUSS

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We consider the effect of small random perturbations on a (deterministic) dynamical system  $\dot{x} = b(x)$ . The vector  $x(t)$  then becomes a stochastic process  $x_\epsilon(t)$ . The perturbations are taken to be Gaussian white noise, i.e.,  $x_\epsilon(t)$  satisfies the stochastic differential equation

$$(1) \quad dx = b(x) dt + \epsilon \sigma(x) dw.$$

Here  $w(t)$  is the  $n$ -dimensional Wiener process (Brownian motion),  $b(x)$  is a vector field,  $\sigma(x)$  is the diffusion matrix and  $\epsilon \neq 0$  is a small real parameter.

The cumulative effect of even very small random perturbations may be considerable after sufficiently long times, so that even if the deterministic dynamical system has an asymptotically stable equilibrium point, the trajectories of the system will leave any compact domain with probability one. The following problem was posed by Kolmogorov: determine the probability distribution of the points on the boundary where trajectories exit, at the first time of their exit from a compact domain, as well as the expected exit times. The random effect may be thought of as a slow diffusion of particles in the deterministic flow field given by  $b(x)$ , and the results may differ according as particles are diffusing (a) with a flow, (b) across a flow, or (c) against a flow. Results on (a) were first obtained by Levinson [4], and on (b) by Khasminskii [3], both of whom used analytical techniques. Problem (c) seems to be the most difficult, and to date only partial results are available (cf. Ventsel and Freidlin [5] and Friedman [1] who used probabilistic methods). Using analytical techniques, we present a full solution of this problem for flows which are essentially gradients of a potential (as well as certain more general flows).

Let  $\Omega$  be a compact domain in  $R^n$  with a smooth boundary  $\partial\Omega$ . Let  $a_{ij}(x) = \frac{1}{2}(\sigma(x)\sigma^*(x))_{ij}$ , be strictly positive definite in  $\bar{\Omega}$ ,  $b(x) = (b_1, b_2, \dots, b_n)$ , and let  $u_\epsilon(x)$  be the solution of the Dirichlet problem

$$(2) \quad L_\epsilon u \equiv \epsilon^2 \sum_{i,j=1}^n a_{ij} \frac{\partial^2 u}{\partial x_i \partial x_j} + \sum_{i=1}^n b_i \frac{\partial u}{\partial x_i} = g(x) \quad (x \in \Omega),$$
$$u|_{\partial\Omega} = f(x).$$

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It is well known [1] that if  $g \equiv 0$ , then

$$u_\epsilon(x) = E_x f(x(\tau)),$$

and that if  $g \equiv -1$  with  $f \equiv 0$ , then

$$u_\epsilon(x) = E_x \tau \sim \lambda_1^{-1}.$$

Here  $\tau$  is the first exit time of a trajectory  $x_\epsilon(t)$  of (1) from the domain  $\Omega$ ,  $E_x$  denotes the conditional expectation, given that  $x_\epsilon(0) = x$  and  $\lambda_1$  is the principal eigenvalue of  $L_\epsilon$ . Let  $0 \in \Omega$  denote the origin of the coordinate system and  $\nu(x) = (\nu_1, \dots, \nu_n)$  the outer normal to  $\partial\Omega$ . For any function  $\psi(x)$  in  $\bar{\Omega}$ ,

$$\frac{\partial\psi}{\partial n} \equiv \sum_{i,j=1}^n a_{ij}(x)\nu_i(x) \frac{\partial\psi}{\partial x_j} \quad (x \in \partial\Omega),$$

represents its conormal derivative.

**THEOREM 1.** *Let  $b(x)$  be a smooth vector field in  $\bar{\Omega} - 0$ , and assume*

$$b \cdot \nu = \sum_{i=1}^n b_i(x)\nu_i(x) < 0 \quad (x \in \partial\Omega),$$

and

$$|b|^2 = \sum_{i=1}^n b_i^2(x) > 0 \quad (x \in \bar{\Omega} - 0).$$

*If there exists a function  $\psi(x)$  in  $\bar{\Omega}$  such that*

$$b_j(x) = \sum_{i=1}^n a_{ij}(x) \frac{\partial\psi}{\partial x_i} \quad (j = 1, 2, \dots, n)$$

*and if  $g \equiv 0$ , then  $u_\epsilon(x) \rightarrow c$ , uniformly on any compact subset of  $\Omega$  as  $\epsilon \rightarrow 0$ . The constant  $c$  is given by*

$$c = \lim_{\epsilon \rightarrow 0} \frac{\int_{\partial\Omega} \exp(\psi\epsilon^{-2})\rho(x)f(x) ds}{\int_{\partial\Omega} \exp(\psi\epsilon^{-2})\rho(x) ds}$$

with  $\rho(x) = \partial\psi/\partial n = b \cdot \nu$ .

**THEOREM 2.** *Let  $p_\epsilon(y) = Pr(x_\epsilon(t) = y | x_\epsilon(0) = x)$  ( $y \in \partial\Omega, x \in \Omega$ ), be the probability density of the exit points of  $x_\epsilon(t)$  from  $\Omega$ . Then, (i) if the maximum of  $\psi$  on the boundary, is achieved on a set  $U \subset \partial\Omega$ , with nonempty interior  $U^\circ$ , and that the measure of  $U - U^\circ$  in  $\partial\Omega$  is zero, then*

$$\lim_{\epsilon \rightarrow 0} p_\epsilon(y) = \begin{cases} \rho(y) / \int_{U^\circ} \rho(x) ds & \text{if } y \in U^\circ, \\ 0 & \text{if } y \in \partial\Omega - U^\circ; \end{cases}$$

(ii) assume for simplicity that  $n = 2$  and let  $(x, y) = (x(s), y(s))$  be the parametric representation of  $\partial\Omega$ , where  $s$  denotes arc length on  $\partial\Omega$ . If the maximum of  $\psi$  on  $\partial\Omega$ , is achieved at the points  $s_1, s_2, \dots, s_m$ , and

$$\psi(x(s_i), y(s_i)) - \psi(x(s), y(s)) = d_i^{-2k} i (s - s_i)^{2k} i (1 + o(1))$$

as  $s - s_i \rightarrow 0$ , with  $d_i > 0$  ( $i = 1, 2, \dots, m$ ), and  $k \equiv k_1 = k_2 = \dots = k_p = \max_i k_i$  ( $p \leq m$ ), then

$$\lim_{\epsilon \rightarrow 0} p_\epsilon(x(s), y(s)) = \sum_{j=1}^p \delta(s - s_j) d_j \rho(s_j) / \sum_{j=1}^p d_j \rho(s_j)$$

where  $\delta(s)$  is the Dirac measure on  $\partial\Omega$ , and  $\rho(s) = \rho(x(s), y(s))$ .

**THEOREM 3.** Let  $b(x)$  and  $\psi(x)$  be as in Theorem 1, with  $\psi$  normalized so that  $\psi(0) = 0$ , and assume that  $H(0) = \det \partial^2 \psi / \partial x^2 |_{x=0} \neq 0$ . If  $g(0) \neq 0$  (e.g.,  $g \equiv -1$ ), then

$$u_\epsilon(x) \sim c(\epsilon) [1 - \exp(\zeta(x)/\epsilon^2)],$$

where

$$\zeta(x) = \rho(x) \text{dist}(x, \partial\Omega) / \sum_{i,j=1}^n a_{ij} \nu_i(x) \nu_j(x).$$

In case (i) of Theorem 2,

$$c(\epsilon) = \frac{(2\pi\epsilon^2)^{n/2} g(0) \exp(-\hat{\psi}/\epsilon^2)}{H^{1/2}(0) \int_{U^\circ} \rho(x) ds}$$

with  $\hat{\psi} = \max_{\partial\Omega} \psi < 0$ .

In case (ii) of Theorem 2

$$c(\epsilon) = \frac{2\pi k \epsilon^{(2k-1)/k} g(0) \exp(-\hat{\psi}/\epsilon^2)}{\Gamma(1/2k) H^{1/2}(0) \sum_{j=1}^p d_j \rho(s_j)}$$

Note that the expected exit time increases exponentially and the principal eigenvalue decreases exponentially, as  $\epsilon \rightarrow 0$ .

**REMARKS.** (I) Similar results hold for higher dimensions in (ii) as well as for more general equations in all Theorems, and also if  $g(0) = 0$  and/or  $H(0) = 0$ .

(II) The results of Ventsel and Freidlin correspond to  $m = 1$  in (ii), for somewhat more general flows, while the results of Friedman for Theorem 1, correspond to  $f = \text{constant}$  on the set of maxima.

(III) The methods we employ are generalizations of the method developed by Grasman and Matkowsky [2].

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DEPARTMENT OF MATHEMATICS, RENSSELAER POLYTECHNIC INSTITUTE,  
TROY, NEW YORK 12181