

# A local uniqueness result for a quasi-linear heat transmission problem in a periodic two-phase dilute composite

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*Dedicated to Professor Roland Duduchava on the occasion of his 70th anniversary*

**Abstract.** We consider a quasi-linear heat transmission problem for a composite material which fills the  $n$ -dimensional Euclidean space. The composite has a periodic structure and consists of two materials. In each periodicity cell one material occupies a cavity of size  $\epsilon$ , and the second material fills the remaining part of the cell. We assume that the thermal conductivities of the materials depend nonlinearly upon the temperature. For  $\epsilon$  small enough the problem is known to have a solution, *i.e.*, a pair of functions which determine the temperature distribution in the two materials. Then we prove a limiting property and a local uniqueness result for families of solutions which converge as  $\epsilon$  tends to 0.

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## 1. Introduction

This paper is devoted to the investigation of limiting and local uniqueness properties for families of solutions of a singularly perturbed quasi-linear temperature transmission problem in an infinite periodic two-phase composite. Our approach is based on integral equations and functional analysis. As is well-known, the integral equation method has shown to be an extremely powerful tool to analyze and solve

several problems of physical relevance. Clearly, it is impossible to provide a complete list. Here, however, we mention applications to scattering theory and inverse problems (Ammari and Kang [1], Castro, Duduchava, and Kapanadze [8], Colton and Kress [10], Costabel and Le Louër [11], Kirsch and Hettlich [32]), elasticity and thermoelasticity (Duduchava [20, 21], Duduchava, Natroshvili, and Shargorodsky [22, 23], Kupradze, Gegelia, Basheleishvili, and Burchuladze [35], Thomson and Constanda [53]), fluid mechanics (Kohr, Wendland and the second-named author [34]), composite materials (Chkadua, Mikhailov, and Natroshvili [9], Duduchava, Sändig, and Wendland [24]), *etc.*

In this paper, instead, we exploit the integral equation method and potential theory in order to prove a local uniqueness result for families of solutions of quasi-linear temperature transmission problems in a singularly perturbed periodic two-phase composite. In order to do so, we fix once for all

$$n \in \mathbb{N} \setminus \{0, 1\}, \quad (q_{11}, \dots, q_{nn}) \in ]0, +\infty[^n,$$

and we introduce a periodicity cell

$$Q \equiv \Pi_{j=1}^n ]0, q_{jj}[.$$

Then we denote by  $q$  the diagonal matrix

$$q \equiv \begin{pmatrix} q_{11} & 0 & \dots & 0 \\ 0 & q_{22} & \dots & 0 \\ \dots & \dots & \dots & \dots \\ 0 & 0 & \dots & q_{nn} \end{pmatrix},$$

and by  $m_n(Q)$  the  $n$ -dimensional measure of the fundamental cell  $Q$ , and by  $\nu_Q$  the outward unit normal to  $\partial Q$ , where it exists. Clearly,  $q\mathbb{Z}^n \equiv \{qz : z \in \mathbb{Z}^n\}$  is the set of vertices of a periodic subdivision of  $\mathbb{R}^n$  corresponding to the fundamental cell  $Q$ .

Then we consider  $\alpha \in ]0, 1[$  and a subset  $\Omega$  of  $\mathbb{R}^n$  satisfying the following assumption.

$$\text{Let } \Omega \text{ be a bounded open connected subset of } \mathbb{R}^n \text{ of class } C^{1,\alpha}. \quad (1.1)$$

$$\text{Let } \mathbb{R}^n \setminus \text{cl}\Omega \text{ be connected. Let } 0 \in \Omega.$$

Here  $\text{cl}$  denotes the closure. Next we fix  $p \in Q$ . Then there exists  $\epsilon_0 \in ]0, +\infty[$  such that

$$p + \epsilon \text{cl}\Omega \subseteq Q \quad \forall \epsilon \in ]-\epsilon_0, \epsilon_0[. \quad (1.2)$$

To shorten our notation, we set

$$\Omega_{p,\epsilon} \equiv p + \epsilon\Omega \quad \forall \epsilon \in \mathbb{R}.$$

Then we introduce the periodic domains

$$\mathbb{S}[\Omega_{p,\epsilon}] \equiv \bigcup_{z \in \mathbb{Z}^n} (qz + \Omega_{p,\epsilon}), \quad \mathbb{S}[\Omega_{p,\epsilon}]^- \equiv \mathbb{R}^n \setminus \text{cl}\mathbb{S}[\Omega_{p,\epsilon}],$$

for all  $\epsilon \in ] - \epsilon_0, \epsilon_0[$ . Then a function  $u^i$  from  $\text{cl}\mathbb{S}[\Omega_{p,\epsilon}]$  to  $\mathbb{R}$  is  $q$ -periodic if

$$u^i(x + q_{hh}e_h) = u^i(x) \quad \forall x \in \text{cl}\mathbb{S}[\Omega_{p,\epsilon}],$$

for all  $h \in \{1, \dots, n\}$ , and a function  $u^o$  from  $\text{cl}\mathbb{S}[\Omega_{p,\epsilon}]^-$  to  $\mathbb{R}$  is  $q$ -periodic if

$$u^o(x + q_{hh}e_h) = u^o(x) \quad \forall x \in \text{cl}\mathbb{S}[\Omega_{p,\epsilon}]^-,$$

for all  $h \in \{1, \dots, n\}$ . Here  $\{e_1, \dots, e_n\}$  denotes the canonical basis of  $\mathbb{R}^n$ . Next we assume that

$$K_i, K_o \text{ are } C^2 \text{ diffeomorphisms from } \mathbb{R} \text{ onto itself.} \quad (1.3)$$

Then we set

$$\kappa_i(\tau) \equiv K_i'(\tau), \kappa_o(\tau) \equiv K_o'(\tau) \text{ for all } \tau \in \mathbb{R}.$$

The functions  $\kappa_i$  and  $\kappa_o$  represent the heat conductivity of the materials occupying the sets  $\mathbb{S}[\Omega_{p,\epsilon}]$  and  $\mathbb{S}[\Omega_{p,\epsilon}]^-$ , respectively. Next we fix

$$\rho \in ]0, +\infty[$$

and we denote by  $C_{q,\omega,\rho}^0(\mathbb{R}^n)$  the corresponding Roumieu Banach space of  $q$ -periodic analytic functions in  $\mathbb{R}^n$  (cf. (2.1).) Then we assume that

$$\{f_\epsilon\}_{\epsilon \in ]-\epsilon_0, \epsilon_0[} \text{ is a } C^1 \text{ family in } C_{q,\omega,\rho}^0(\mathbb{R}^n), \quad (1.4)$$

*i.e.*, that the map from  $] - \epsilon_0, \epsilon_0[$  to  $C_{q,\omega,\rho}^0(\mathbb{R}^n)$  which takes  $\epsilon$  to  $f_\epsilon$  is of class  $C^1$ , and that

$$\{g_\epsilon\}_{\epsilon \in ]-\epsilon_0, \epsilon_0[} \text{ is a } C^1 \text{ family in } C^{0,\alpha}(\partial\Omega). \quad (1.5)$$

For a fixed value  $\epsilon \in ]0, \epsilon_0[$  the function  $f_\epsilon$  represents the opposite of the external heat source per volume unit applied to the composite material. The function  $g_\epsilon$  represents the external heat supply per surface unit applied at the interface between the materials of  $\mathbb{S}[\Omega_{p,\epsilon}]$  and  $\mathbb{S}[\Omega_{p,\epsilon}]^-$ . Then we introduce a constant

$$k \in \mathbb{R}. \quad (1.6)$$

The role of  $k$  is that of a normalizing condition for the temperature in  $\mathbb{S}[\Omega_{p,\epsilon}]$ .

Then for each  $\epsilon \in ]0, \epsilon_0[$ , we consider the following quasi-linear transmission problem.

$$\left\{ \begin{array}{ll} \text{div}(\kappa_i(T^i(x))DT^i(x)) = f_\epsilon(x) & \forall x \in \mathbb{S}[\Omega_{p,\epsilon}], \\ \text{div}(\kappa_o(T^o(x))DT^o(x)) = f_\epsilon(x) & \forall x \in \mathbb{S}[\Omega_{p,\epsilon}]^-, \\ T^i \text{ is } q\text{-periodic in } \text{cl}\mathbb{S}[\Omega_{p,\epsilon}], & \\ T^o \text{ is } q\text{-periodic in } \text{cl}\mathbb{S}[\Omega_{p,\epsilon}]^-, & \\ T^o(x) = T^i(x) & \forall x \in \partial\Omega_{p,\epsilon}, \\ \kappa_o(T^o(x))\frac{\partial T^o}{\partial \nu_{\Omega_{p,\epsilon}}}(x) = \kappa_i(T^i(x))\frac{\partial T^i}{\partial \nu_{\Omega_{p,\epsilon}}}(x) + g_\epsilon\left(\frac{x-p}{\epsilon}\right) & \forall x \in \partial\Omega_{p,\epsilon}, \\ \frac{1}{\int_{\partial\Omega_{p,\epsilon}} d\sigma} \int_{\partial\Omega_{p,\epsilon}} K_i(T^i(x)) d\sigma_x = k, & \end{array} \right. \quad (1.7)$$

where  $\nu_{\Omega_{p,\epsilon}}$  denotes the outward unit normal to  $\Omega_{p,\epsilon}$ , and where the functions  $T^i$  and  $T^o$  from  $\text{cl}\mathbb{S}[\Omega_{p,\epsilon}]$  to  $\mathbb{R}$  and from  $\text{cl}\mathbb{S}[\Omega_{p,\epsilon}]^-$  to  $\mathbb{R}$  represent the temperature

distribution of the material in  $\mathbb{S}[\Omega_{p,\epsilon}]$  and in  $\mathbb{S}[\Omega_{p,\epsilon}]^-$ , respectively. The pair of functions  $(T^i, T^o)$  is the unknown of the problem, and we are interested in solutions in the product  $C_q^{1,\alpha}(\text{cl}\mathbb{S}[\Omega_{p,\epsilon}]) \times C_q^{1,\alpha}(\text{cl}\mathbb{S}[\Omega_{p,\epsilon}]^-)$  of Schauder spaces of  $q$ -periodic functions (cf. §3.) By an energy argument, problem (1.7) can have a classical solution  $(T^i, T^o)$  only if

$$\int_Q f_\epsilon dx + \epsilon^{n-1} \int_{\partial\Omega} g_\epsilon d\sigma = 0, \quad (1.8)$$

(cf. [41, Lem. 3.1].) We note that *a priori*, it is not clear why problem (1.7) should admit a classical solution. However, if we further assume that

$$K_i, K_o \text{ are } C^5 \text{ diffeomorphisms from } \mathbb{R} \text{ onto itself,} \quad (1.9)$$

and that

$$\kappa_i(\tau) > 0, \kappa_o(\tau) > 0 \text{ for all } \tau \in \mathbb{R}, \quad (1.10)$$

then we know that under suitable assumptions there exists  $\epsilon' \in ]0, \epsilon_0]$  such that the boundary value problem in (1.7) has a solution  $(T^i(\epsilon, \cdot), T^o(\epsilon, \cdot))$  in  $C_q^{1,\alpha}(\text{cl}\mathbb{S}[\Omega_{p,\epsilon}]) \times C_q^{1,\alpha}(\text{cl}\mathbb{S}[\Omega_{p,\epsilon}]^-)$  for all  $\epsilon \in ]0, \epsilon' [$  (cf. [41] and Theorem 3.5 and Definition 3.7 below.)

In this paper, we are interested in discussing the limiting behavior and the local uniqueness of families of solutions of problem (1.7) as  $\epsilon$  tends to 0, under weaker assumptions than those in [41]. In particular, in Theorems 4.5, 4.6 below, we show that if  $\{\epsilon_j\}_{j \in \mathbb{N}}$  is a sequence in  $]0, \epsilon_0 [$  converging to 0 and if  $\{(T_j^i, T_j^o)\}_{j \in \mathbb{N}}$  is a family of pairs of functions such that  $(T_j^i, T_j^o)$  solves problem (1.7) for  $\epsilon = \epsilon_j$  for all  $j \in \mathbb{N}$  and such that a certain limiting condition holds, then suitable restrictions of the rescaled functions  $T^i(p + \epsilon_j \cdot)$  and  $T^o(p + \epsilon_j \cdot)$  converge to  $K_i^{(-1)}(k)$  as  $j \rightarrow +\infty$ .

Then we turn to consider uniqueness results and by Theorem 4.7 and Corollary 4.8, we show that if  $\{\epsilon_j\}_{j \in \mathbb{N}}$  is a sequence in  $]0, \epsilon_0 [$  converging to 0 and if  $\{(T_{1,j}^i, T_{1,j}^o)\}_{j \in \mathbb{N}}$ ,  $\{(T_{2,j}^i, T_{2,j}^o)\}_{j \in \mathbb{N}}$  are families of functions such that  $(T_{1,j}^i, T_{1,j}^o)$  and  $(T_{2,j}^i, T_{2,j}^o)$  solve problem (1.7) for  $\epsilon = \epsilon_j$  for all  $j \in \mathbb{N}$  and such that the restrictions to  $\partial\Omega$  of  $\kappa_i(T_{1,j}^i(p + \epsilon_j \cdot)) \left( \frac{\partial T_{1,j}^i}{\partial \nu_{\Omega_{p,\epsilon_j}}} \right) (p + \epsilon_j \cdot)$  and of  $\kappa_i(T_{2,j}^i(p + \epsilon_j \cdot)) \left( \frac{\partial T_{2,j}^i}{\partial \nu_{\Omega_{p,\epsilon_j}}} \right) (p + \epsilon_j \cdot)$  converge as  $j \rightarrow +\infty$ , then we must have

$$(T_{1,j}^i, T_{1,j}^o) = (T_{2,j}^i, T_{2,j}^o)$$

for  $j$  big enough.

We note that the present article extends to the case of a quasi-linear transmission problem the results of [15] and of [16], concerning a nonlinear Robin problem for the Laplace equation and a nonlinear traction problem for the linearized elastostatics equations, respectively.

The functional analytic approach of [41] and of the present paper has been previously exploited by the authors to analyze nonlinear singular perturbation problems in a bounded perforated domain (cf. *e.g.*, [14, 37, 38]) and in a periodically perforated domain (cf. *e.g.*, [16, 40, 41].)

Singularly perturbed boundary value problems have been largely investigated with the methods of asymptotic analysis: see, *e.g.*, the works of Bonnaillie-Noël, Dambrine, Tordeux, and Vial [5], Bonnaillie-Noël, Lacave, and Masmoudi [6], Iguernane, Nazarov, Roche, Sokołowski, and Szulc [31], Maz'ya, Movchan, and Nieves [45], Maz'ya, Nazarov, and Plamenevskij, [46], Novotny and Sokołowski [52]. In particular, in connection with periodic problems, we mention, *e.g.*, Amari, Kang, and Touibi [2].

We also observe that in literature the existence and uniqueness of solutions of nonlinear boundary value problems has been largely investigated by means of variational techniques (see, *e.g.*, the monographs of Nečas [51] and of Roubíček [54] and references therein. See also Hlaváček, Křížek and Malý [30].) Instead, potential theoretic techniques have been widely exploited to study linear or semi-linear partial differential equations with nonlinear boundary conditions. In particular, as far back as in 1921 Carleman [7] has considered the existence of harmonic functions which satisfy a certain nonlinear Robin condition on the boundary of the domain of definition. Since then, such a problem has received the attention of many authors such as Leray [44], Nakamori and Suyama [50], Kilngelhöfer [33], Cushing [13], and Efendiev, Schmitz, and Wendland [25]. Moreover, an approach based on coupling of boundary integral and finite element methods has been developed in order to study exterior nonlinear boundary value problems with transmission conditions, we mention for example the papers of Berger, Warnecke, and Wendland [4], Costabel and Stephan [12], Gatica and Hsiao [27], and Barrenechea and Gatica [3]. Boundary integral methods have been applied also by Mityushev and Rogosin for the analysis of transmission problems in the two dimensional plane (cf. [48, Chap. 5]) and by the first named author and Mishuris [17] to study the existence of solutions of boundary value problems with nonlinear transmission conditions.

The paper is organized as follows. Section 2 is a section of notation and preliminaries. In Section 3 we provide an existence result for the solutions of problem (1.7). In Section 4 we prove our main results on the limiting behavior and the local uniqueness of a family of solutions of problem (1.7).

## 2. Notation and preliminaries

We denote the norm on a normed space  $\mathcal{X}$  by  $\|\cdot\|_{\mathcal{X}}$ . Let  $\mathcal{X}$  and  $\mathcal{Y}$  be normed spaces. We endow the space  $\mathcal{X} \times \mathcal{Y}$  with the norm defined by  $\|(x, y)\|_{\mathcal{X} \times \mathcal{Y}} \equiv \|x\|_{\mathcal{X}} + \|y\|_{\mathcal{Y}}$  for all  $(x, y) \in \mathcal{X} \times \mathcal{Y}$ , while we use the Euclidean norm for  $\mathbb{R}^n$ . We denote by  $\mathcal{L}(\mathcal{X}, \mathcal{Y})$  the Banach space of linear and continuous maps from  $\mathcal{X}$  to  $\mathcal{Y}$  endowed with its usual norm of the uniform convergence on the unit sphere of  $\mathcal{X}$ . For standard definitions of Calculus in normed spaces, we refer to Deimling [18]. The symbol  $\mathbb{N}$  denotes the set of natural numbers including 0. The inverse function of an invertible function  $f$  is denoted  $f^{(-1)}$ , as opposed to the reciprocal of a real-valued function  $g$ , or the inverse of a matrix  $A$ , which are denoted  $g^{-1}$  and  $A^{-1}$ , respectively. Let  $A$  be a matrix. Then  $A^t$  denotes the transpose matrix of  $A$  and

$A_{ij}$  denotes the  $(i, j)$ -entry of  $A$ . Let  $\mathbb{D} \subseteq \mathbb{R}^n$ . Then  $\text{cl}\mathbb{D}$  denotes the closure of  $\mathbb{D}$ , and  $\partial\mathbb{D}$  denotes the boundary of  $\mathbb{D}$ , and  $\text{id}_{\mathbb{D}}$  denotes the identity map in  $\mathbb{D}$ . We also set

$$\mathbb{D}^- \equiv \mathbb{R}^n \setminus \text{cl}\mathbb{D}.$$

For all  $R > 0$ ,  $x \in \mathbb{R}^n$ ,  $x_j$  denotes the  $j$ -th coordinate of  $x$ ,  $|x|$  denotes the Euclidean modulus of  $x$  in  $\mathbb{R}^n$ , and  $\mathbb{B}_n(x, R)$  denotes the ball  $\{y \in \mathbb{R}^n : |x - y| < R\}$ . Let  $\Omega$  be an open subset of  $\mathbb{R}^n$ . The space of  $m$  times continuously differentiable real-valued functions on  $\Omega$  is denoted by  $C^m(\Omega, \mathbb{R})$ , or more simply by  $C^m(\Omega)$ . Let  $r \in \mathbb{N} \setminus \{0\}$ . Let  $f \in (C^m(\Omega))^r$ . The  $s$ -th component of  $f$  is denoted  $f_s$ , and  $Df$  denotes the Jacobian matrix  $\left(\frac{\partial f_s}{\partial x_l}\right)_{\substack{s=1, \dots, r, \\ l=1, \dots, n}}$ . Let  $\eta \equiv (\eta_1, \dots, \eta_n) \in \mathbb{N}^n$ ,  $|\eta| \equiv \eta_1 + \dots + \eta_n$ . Then  $D^\eta f$  denotes  $\frac{\partial^{|\eta|} f}{\partial x_1^{\eta_1} \dots \partial x_n^{\eta_n}}$ . The subspace of  $C^m(\Omega)$  of those functions  $f$  whose derivatives  $D^\eta f$  of order  $|\eta| \leq m$  can be extended with continuity to  $\text{cl}\Omega$  is denoted  $C^m(\text{cl}\Omega)$ . The subspace of  $C^m(\text{cl}\Omega)$  whose functions have  $m$ -th order derivatives that are Hölder continuous with exponent  $\alpha \in ]0, 1[$  is denoted  $C^{m, \alpha}(\text{cl}\Omega)$  (cf. *e.g.*, Gilbarg and Trudinger [28].) The subspace of  $C^m(\text{cl}\Omega)$  of those functions  $f$  such that  $f|_{\text{cl}(\Omega \cap \mathbb{B}_n(0, R))} \in C^{m, \alpha}(\text{cl}(\Omega \cap \mathbb{B}_n(0, R)))$  for all  $R \in ]0, +\infty[$  is denoted  $C_{\text{loc}}^{m, \alpha}(\text{cl}\Omega)$ . Let  $\mathbb{D} \subseteq \mathbb{R}^r$ . Then  $C^{m, \alpha}(\text{cl}\Omega, \mathbb{D})$  denotes  $\{f \in (C^{m, \alpha}(\text{cl}\Omega))^r : f(\text{cl}\Omega) \subseteq \mathbb{D}\}$ .

We say that a bounded open subset  $\Omega$  of  $\mathbb{R}^n$  is of class  $C^m$  or of class  $C^{m, \alpha}$ , if  $\text{cl}\Omega$  is a manifold with boundary imbedded in  $\mathbb{R}^n$  of class  $C^m$  or  $C^{m, \alpha}$ , respectively (cf. *e.g.*, Gilbarg and Trudinger [28, §6.2].) We denote by  $\nu_\Omega$  the outward unit normal to  $\partial\Omega$ . For standard properties of functions in Schauder spaces, we refer the reader to Gilbarg and Trudinger [28] (see also [36, §2, Lem. 3.1, 4.26, Thm. 4.28], [43, §2].)

If  $M$  is a manifold imbedded into  $\mathbb{R}^n$  of class  $C^{m, \alpha}$ , with  $m \geq 1$ ,  $\alpha \in ]0, 1[$ , one can define the Schauder spaces also on  $M$  by exploiting the local parametrizations. In particular, one can consider the spaces  $C^{k, \alpha}(\partial\Omega)$  on  $\partial\Omega$  for  $0 \leq k \leq m$  with  $\Omega$  a bounded open set of class  $C^{m, \alpha}$ , and the trace operator from  $C^{k, \alpha}(\text{cl}\Omega)$  to  $C^{k, \alpha}(\partial\Omega)$  is linear and continuous. We denote by  $d\sigma$  the area element of a manifold imbedded in  $\mathbb{R}^n$ . We retain the standard notation for the Lebesgue space  $L^p(M)$  of  $p$ -summable functions. Also, if  $\mathcal{X}$  is a vector subspace of  $L^1(M)$ , we find convenient to set

$$\mathcal{X}_0 \equiv \left\{ f \in \mathcal{X} : \int_M f d\sigma = 0 \right\}.$$

We note that throughout the paper ‘analytic’ means always ‘real analytic’ (cf. *e.g.*, Deimling [18, §15].) In particular, we mention that the pointwise product in Schauder spaces is bilinear and continuous, and thus analytic, and that the map which takes a nonvanishing function to its reciprocal, or an invertible matrix of functions to its inverse matrix is real analytic in Schauder spaces.

We set  $\delta_{i,j} = 1$  if  $i = j$ ,  $\delta_{i,j} = 0$  if  $i \neq j$  for all  $i, j = 1, \dots, n$ .

If  $\Omega$  is an arbitrary open subset of  $\mathbb{R}^n$ ,  $k \in \mathbb{N}$ ,  $\beta \in ]0, 1]$ , we set

$$C_b^k(\text{cl}\Omega) \equiv \{u \in C^k(\text{cl}\Omega) : D^\gamma u \text{ is bounded } \forall \gamma \in \mathbb{N}^n \text{ such that } |\gamma| \leq k\},$$

and we endow  $C_b^k(\text{cl}\Omega)$  with its usual norm

$$\|u\|_{C_b^k(\text{cl}\Omega)} \equiv \sum_{|\gamma| \leq k} \sup_{x \in \text{cl}\Omega} |D^\gamma u(x)| \quad \forall u \in C_b^k(\text{cl}\Omega).$$

Then we set

$$C_b^{k,\beta}(\text{cl}\Omega) \equiv \{u \in C^{k,\beta}(\text{cl}\Omega) : D^\gamma u \text{ is bounded } \forall \gamma \in \mathbb{N}^n \text{ such that } |\gamma| \leq k\},$$

and we endow  $C_b^{k,\beta}(\text{cl}\Omega)$  with its usual norm

$$\|u\|_{C_b^{k,\beta}(\text{cl}\Omega)} \equiv \sum_{|\gamma| \leq k} \sup_{x \in \text{cl}\Omega} |D^\gamma u(x)| + \sum_{|\gamma|=k} |D^\gamma u : \text{cl}\Omega|_\beta \quad \forall u \in C_b^{k,\beta}(\text{cl}\Omega),$$

where  $|D^\gamma u : \text{cl}\Omega|_\beta$  denotes the  $\beta$ -Hölder constant of  $D^\gamma u$ .

Next, we turn to introduce the Roumieu classes. For all bounded open subsets  $\Omega$  of  $\mathbb{R}^n$  and  $\rho > 0$ , we set

$$C_{\omega,\rho}^0(\text{cl}\Omega) \equiv \left\{ u \in C^\infty(\text{cl}\Omega) : \sup_{\beta \in \mathbb{N}^n} \frac{\rho^{|\beta|}}{|\beta|!} \|D^\beta u\|_{C^0(\text{cl}\Omega)} < +\infty \right\},$$

and

$$\|u\|_{C_{\omega,\rho}^0(\text{cl}\Omega)} \equiv \sup_{\beta \in \mathbb{N}^n} \frac{\rho^{|\beta|}}{|\beta|!} \|D^\beta u\|_{C^0(\text{cl}\Omega)} \quad \forall u \in C_{\omega,\rho}^0(\text{cl}\Omega),$$

where  $|\beta| \equiv \beta_1 + \dots + \beta_n$  for all  $\beta \equiv (\beta_1, \dots, \beta_n) \in \mathbb{N}^n$ . As is well known, the Roumieu class  $(C_{\omega,\rho}^0(\text{cl}\Omega), \|\cdot\|_{C_{\omega,\rho}^0(\text{cl}\Omega)})$  is a Banach space.

Next we turn to periodic domains. If  $\Omega$  is an arbitrary subset of  $\mathbb{R}^n$  such that  $\text{cl}\Omega \subseteq Q$ , then we set

$$\mathbb{S}[\Omega] \equiv \bigcup_{z \in \mathbb{Z}^n} (qz + \Omega) = q\mathbb{Z}^n + \Omega, \quad \mathbb{S}[\Omega]^- \equiv \mathbb{R}^n \setminus \text{cl}\mathbb{S}[\Omega].$$

If  $\Omega$  is an open subset of  $\mathbb{R}^n$  such that  $\text{cl}\Omega \subseteq Q$  and if  $k \in \mathbb{N}$ ,  $\beta \in ]0, 1]$ , then we set

$$C_q^k(\text{cl}\mathbb{S}[\Omega]) \equiv \{u \in C_b^k(\text{cl}\mathbb{S}[\Omega]) : u \text{ is } q\text{-periodic}\},$$

which we regard as a Banach subspace of  $C_b^k(\text{cl}\mathbb{S}[\Omega])$ , and

$$C_q^{k,\beta}(\text{cl}\mathbb{S}[\Omega]) \equiv \{u \in C_b^{k,\beta}(\text{cl}\mathbb{S}[\Omega]) : u \text{ is } q\text{-periodic}\},$$

which we regard as a Banach subspace of  $C_b^{k,\beta}(\text{cl}\mathbb{S}[\Omega])$ , and

$$C_q^k(\text{cl}\mathbb{S}[\Omega]^-) \equiv \{u \in C_b^k(\text{cl}\mathbb{S}[\Omega]^-) : u \text{ is } q\text{-periodic}\},$$

which we regard as a Banach subspace of  $C_b^k(\text{cl}\mathbb{S}[\Omega]^-)$ , and

$$C_q^{k,\beta}(\text{cl}\mathbb{S}[\Omega]^-) \equiv \{u \in C_b^{k,\beta}(\text{cl}\mathbb{S}[\Omega]^-) : u \text{ is } q\text{-periodic}\},$$

which we regard as a Banach subspace of  $C_b^{k,\beta}(\text{cl}\mathbb{S}[\Omega]^-)$ .

If  $\rho \in ]0, +\infty[$ , then we set

$$C_{q,\omega,\rho}^0(\mathbb{R}^n) \equiv \left\{ u \in C_q^\infty(\mathbb{R}^n) : \sup_{\beta \in \mathbb{N}^n} \frac{\rho^{|\beta|}}{|\beta|!} \|D^\beta u\|_{C^0(\text{cl}Q)} < +\infty \right\}, \quad (2.1)$$

where  $C_q^\infty(\mathbb{R}^n)$  denotes the set of  $q$ -periodic functions of  $C^\infty(\mathbb{R}^n)$ , and

$$\|u\|_{C_{q,\omega,\rho}^0(\mathbb{R}^n)} \equiv \sup_{\beta \in \mathbb{N}^n} \frac{\rho^{|\beta|}}{|\beta|!} \|D^\beta u\|_{C^0(\text{cl}Q)} \quad \forall u \in C_{q,\omega,\rho}^0(\mathbb{R}^n).$$

The Roumieu class  $(C_{q,\omega,\rho}^0(\mathbb{R}^n), \|\cdot\|_{C_{q,\omega,\rho}^0(\mathbb{R}^n)})$  is a Banach space. As is well known, there exists a  $q$ -periodic tempered distribution  $S_{q,n}$  such that

$$\Delta S_{q,n} = \sum_{z \in \mathbb{Z}^n} \delta_{qz} - \frac{1}{m_n(Q)},$$

where  $\Delta \equiv \sum_{j=1}^n (\partial^2 / \partial x_j^2)$  and  $\delta_{qz}$  denotes the Dirac measure with mass in  $qz$  (cf. *e.g.*, [49, Thm. 2.1].) As is well known,  $S_{q,n}$  is determined up to an additive constant, and we can take

$$S_{q,n}(x) = - \sum_{z \in \mathbb{Z}^n \setminus \{0\}} \frac{1}{m_n(Q) 4\pi^2 |q^{-1}z|^2} e^{2\pi i(q^{-1}z) \cdot x},$$

in the sense of distributions in  $\mathbb{R}^n$  (cf. *e.g.*, Ammari and Kang [1, p. 53], [49, Thm. 2.1].) The function  $S_{q,n}$  is even, and real analytic in  $\mathbb{R}^n \setminus q\mathbb{Z}^n$ , and locally integrable in  $\mathbb{R}^n$  (cf. *e.g.*, [49, Thm. 2.1].)

Let  $S_n$  be the function from  $\mathbb{R}^n \setminus \{0\}$  to  $\mathbb{R}$  defined by

$$S_n(x) \equiv \begin{cases} \frac{1}{s_n} \log |x| & \forall x \in \mathbb{R}^n \setminus \{0\}, & \text{if } n = 2, \\ \frac{1}{(2-n)s_n} |x|^{2-n} & \forall x \in \mathbb{R}^n \setminus \{0\}, & \text{if } n > 2, \end{cases}$$

where  $s_n$  denotes the  $(n-1)$ -dimensional measure of  $\partial\mathbb{B}_n$ .  $S_n$  is well-known to be the fundamental solution of the Laplace operator.

Then the function  $S_{q,n} - S_n$  is analytic in  $(\mathbb{R}^n \setminus q\mathbb{Z}^n) \cup \{0\}$  (cf. *e.g.*, Ammari and Kang [1, Lemma 2.39, p. 54].) Then we find convenient to set

$$R_{q,n} \equiv S_{q,n} - S_n \quad \text{in } (\mathbb{R}^n \setminus q\mathbb{Z}^n) \cup \{0\}.$$

Obviously,  $R_{q,n}$  is not a  $q$ -periodic function. We also note that the following elementary equality holds

$$S_{q,n}(\epsilon x) = \epsilon^{2-n} S_n(x) + \frac{1}{2\pi} (\delta_{2,n} \log \epsilon) + R_{q,n}(\epsilon x),$$

for all  $x \in \mathbb{R}^n \setminus \epsilon^{-1}q\mathbb{Z}^n$  and  $\epsilon \in ]0, +\infty[$ .

If  $\Omega$  is a bounded open subset of  $\mathbb{R}^n$  and  $f \in L^\infty(\Omega)$ , then we set

$$P_n[\Omega, f](x) \equiv \int_{\Omega} S_n(x-y) f(y) dy \quad \forall x \in \mathbb{R}^n.$$



If we further assume that  $\Omega \subseteq Q$ , then we set

$$P_{q,n}[\Omega, f](x) \equiv \int_{\Omega} S_{q,n}(x-y)f(y) dy \quad \forall x \in \mathbb{R}^n.$$

Let  $\Omega$  be a bounded open connected subset of  $\mathbb{R}^n$  of class  $C^{1,\alpha}$  for some  $\alpha \in ]0, 1[$ . If  $H$  is any of the functions  $S_{q,n}$ ,  $R_{q,n}$  and  $\text{cl}\Omega \subseteq Q$  or if  $H$  equals  $S_n$ , we set

$$\begin{aligned} v[\partial\Omega, H, \mu](x) &\equiv \int_{\partial\Omega} H(x-y)\mu(y) d\sigma_y \quad \forall x \in \mathbb{R}^n, \\ w[\partial\Omega, H, \mu](x) &\equiv \int_{\partial\Omega} \frac{\partial}{\partial\nu_{\Omega}(y)} H(x-y)\mu(y) d\sigma_y \quad \forall x \in \mathbb{R}^n, \\ w_*[\partial\Omega, H, \mu](x) &\equiv \int_{\partial\Omega} \frac{\partial}{\partial\nu_{\Omega}(x)} H(x-y)\mu(y) d\sigma_y \quad \forall x \in \partial\Omega, \end{aligned}$$

for all  $\mu \in L^2(\partial\Omega)$ . As is well known, if  $\mu \in C^0(\partial\Omega)$ , then  $v[\partial\Omega, S_{q,n}, \mu]$  and  $v[\partial\Omega, S_n, \mu]$  are continuous in  $\mathbb{R}^n$ , and we set

$$\begin{aligned} v^+[\partial\Omega, S_{q,n}, \mu] &\equiv v[\partial\Omega, S_{q,n}, \mu]_{|\text{clS}[\Omega]} & v^-[\partial\Omega, S_{q,n}, \mu] &\equiv v[\partial\Omega, S_{q,n}, \mu]_{|\text{clS}[\Omega]^-} \\ v^+[\partial\Omega, S_n, \mu] &\equiv v[\partial\Omega, S_n, \mu]_{|\text{cl}\Omega} & v^-[\partial\Omega, S_n, \mu] &\equiv v[\partial\Omega, S_n, \mu]_{|\text{cl}\Omega^-}. \end{aligned}$$

Also, if  $\mu$  is continuous, then  $w[\partial\Omega, S_{q,n}, \mu]_{|\text{S}[\Omega]}$  admits a continuous extension to  $\text{clS}[\Omega]$ , which we denote by  $w^+[\partial\Omega, S_{q,n}, \mu]$  and  $w[\partial\Omega, S_{q,n}, \mu]_{|\text{S}[\Omega]^-}$  admits a continuous extension to  $\text{clS}[\Omega]^-$ , which we denote by  $w^-[\partial\Omega, S_{q,n}, \mu]$  (cf. *e.g.*, [49, Thm. 2.3].) Similarly,  $w[\partial\Omega, S_n, \mu]_{|\Omega}$  admits a continuous extension to  $\text{cl}\Omega$ , which we denote by  $w^+[\partial\Omega, S_n, \mu]$  and  $w[\partial\Omega, S_n, \mu]_{|\Omega^-}$  admits a continuous extension to  $\text{cl}\Omega^-$ , which we denote by  $w^-[\partial\Omega, S_n, \mu]$  (cf. *e.g.*, Miranda [47], [43, Thm. 3.1].)

In the specific case in which  $H$  equals  $S_n$ , we omit  $S_n$  and we simply write  $v[\partial\Omega, \mu]$ ,  $w[\partial\Omega, \mu]$ ,  $w_*[\partial\Omega, \mu]$  instead of  $v[\partial\Omega, S_n, \mu]$ ,  $w[\partial\Omega, S_n, \mu]$ ,  $w_*[\partial\Omega, S_n, \mu]$ , respectively.

Finally, we denote by  $f_A$  the integral  $\int_A$  divided by the measure of  $A$ , for all measurable subsets  $A$  of  $\mathbb{R}^n$  or of a manifold imbedded into  $\mathbb{R}^n$ .

### 3. An existence results for the solutions of problem (1.7)

In this section, we proceed as in [41] and we prove the existence of a solution of problem (1.7) for  $\epsilon$  small enough under weaker assumptions. As a first step, in order to convert the non-homogeneous problem (1.7) into a homogeneous one, we need the following lemma on periodic volume potentials. For a proof and appropriate references, we refer to [42, §3].

**Lemma 3.1.** *Let  $\alpha \in ]0, 1[$ ,  $p \in Q$ . Let  $\Omega$  and  $\epsilon_0$  be as in (1.1) and (1.2), respectively. Let  $\epsilon \in ]0, \epsilon_0[$ . Then the following statements hold.*

(i) *The function  $a_{\epsilon}$  from  $\text{clS}[\Omega_{p,\epsilon}]$  to  $\mathbb{R}$  defined by*

$$a_{\epsilon}(x) \equiv \int_{\Omega_{p,\epsilon}} S_n(x - qz - y) dy \quad \forall x \in qz + \text{cl}\Omega_{p,\epsilon},$$

for each  $z \in \mathbb{Z}^n$  belongs to  $C_q^{1,\alpha}(\text{cl}\mathbb{S}[\Omega_{p,\epsilon}])$  and satisfies the equalities

$$\Delta a_\epsilon(x) = 1 \quad \forall x \in \mathbb{S}[\Omega_{p,\epsilon}],$$

and

$$\frac{\partial}{\partial x_j} a_\epsilon(x) = - \int_{\partial\Omega_{p,\epsilon}} S_n(x - qz - y) (\nu_{\Omega_{p,\epsilon}})_j(y) d\sigma_y \quad \forall x \in qz + \Omega_{p,\epsilon},$$

for all  $z \in \mathbb{Z}^n$ .

(ii) The function  $b_\epsilon$  from  $\mathbb{R}^n$  to  $\mathbb{R}$  defined by

$$b_\epsilon(x) \equiv \int_{\Omega_{p,\epsilon}} S_{q,n}(x - y) dy \quad \forall x \in \mathbb{R}^n,$$

belongs to  $C_q^1(\mathbb{R}^n)$  and

$$\frac{\partial}{\partial x_j} b_\epsilon(x) = - \int_{\partial\Omega_{p,\epsilon}} S_{q,n}(x - y) (\nu_{\Omega_{p,\epsilon}})_j(y) d\sigma_y \quad \forall x \in \mathbb{R}^n.$$

Moreover,

$$\begin{aligned} b_{\epsilon|\text{cl}\mathbb{S}[\Omega_{p,\epsilon}]} &\in C_q^{1,\alpha}(\text{cl}\mathbb{S}[\Omega_{p,\epsilon}]), \\ \Delta b_\epsilon(x) &= 1 - \frac{m_n(\Omega_{p,\epsilon})}{m_n(Q)} \quad \forall x \in \mathbb{S}[\Omega_{p,\epsilon}], \end{aligned}$$

and

$$\begin{aligned} b_{\epsilon|\text{cl}\mathbb{S}[\Omega_{p,\epsilon}]^-} &\in C_q^{1,\alpha}(\text{cl}\mathbb{S}[\Omega_{p,\epsilon}]^-), \\ \Delta b_\epsilon(x) &= - \frac{m_n(\Omega_{p,\epsilon})}{m_n(Q)} \quad \forall x \in \mathbb{S}[\Omega_{p,\epsilon}]^-. \end{aligned}$$

(iii) Let  $f \in C_q^{0,\alpha}(\mathbb{R}^n)$ . Then the function  $F_\epsilon^i[f]$  from  $\text{cl}\mathbb{S}[\Omega_{p,\epsilon}]$  to  $\mathbb{R}$  defined by

$$F_\epsilon^i[f](x) \equiv \int_Q S_{q,n}(x - y) f(y) dy + \frac{1}{m_n(Q)} a_\epsilon(x) \int_Q f(y) dy \quad (3.1)$$

for all  $x \in \text{cl}\mathbb{S}[\Omega_{p,\epsilon}]$  belongs to  $C_q^{1,\alpha}(\text{cl}\mathbb{S}[\Omega_{p,\epsilon}])$  and satisfies the equality

$$\Delta(F_\epsilon^i[f])(x) = f(x) \quad \forall x \in \mathbb{S}[\Omega_{p,\epsilon}].$$

(iv) Let  $f \in C_q^{0,\alpha}(\mathbb{R}^n)$ . Then the function  $F_\epsilon^o[f]$  from  $\text{cl}\mathbb{S}[\Omega_{p,\epsilon}]^-$  to  $\mathbb{R}$  defined by

$$F_\epsilon^o[f](x) \equiv \int_Q S_{q,n}(x - y) f(y) dy - \frac{1}{m_n(\Omega_{p,\epsilon})} b_\epsilon(x) \int_Q f(y) dy \quad (3.2)$$

for all  $x \in \text{cl}\mathbb{S}[\Omega_{p,\epsilon}]^-$  belongs to  $C_q^{1,\alpha}(\text{cl}\mathbb{S}[\Omega_{p,\epsilon}]^-)$  and satisfies the equality

$$\Delta(F_\epsilon^o[f])(x) = f(x) \quad \forall x \in \mathbb{S}[\Omega_{p,\epsilon}]^-.$$

By exploiting Lemma 3.1 and the Kirchhoff transformation (cf. *e.g.*, Mityushev and Rogosin [48, Ch. 5]), we convert our quasi-linear transmission problem (1.7) into a problem for a linear equation with a nonlinear boundary condition (cf. [41, §3].)

**Proposition 3.2.** *Let  $\alpha \in ]0, 1[$ ,  $\rho \in ]0, +\infty[$ ,  $p \in Q$ . Let  $\Omega$  and  $\epsilon_0$  be as in (1.1) and (1.2), respectively. Let  $\epsilon \in ]0, \epsilon_0[$ . Let (1.3), (1.4), (1.5), (1.6) hold. Then the pair of functions  $(T^i, T^o) \in C_q^{1,\alpha}(\text{clS}[\Omega_{p,\epsilon}]) \times C_q^{1,\alpha}(\text{clS}[\Omega_{p,\epsilon}]^-)$  satisfies problem (1.7) if and only if the pair of functions  $(u^i, u^o) \in C_q^{1,\alpha}(\text{clS}[\Omega_{p,\epsilon}]) \times C_q^{1,\alpha}(\text{clS}[\Omega_{p,\epsilon}]^-)$  defined by*

$$\begin{aligned} u^i(x) &\equiv K_i \circ T^i(x) - F_\epsilon^i[f_\epsilon](x) & \forall x \in \text{clS}[\Omega_{p,\epsilon}], \\ u^o(x) &\equiv K_o \circ T^o(x) - F_\epsilon^o[f_\epsilon](x) & \forall x \in \text{clS}[\Omega_{p,\epsilon}]^-, \end{aligned}$$

satisfies the following nonlinear transmission problem

$$\left\{ \begin{aligned} \Delta u^i(x) &= 0 & \forall x \in \text{S}[\Omega_{p,\epsilon}], \\ \Delta u^o(x) &= 0 & \forall x \in \text{S}[\Omega_{p,\epsilon}]^-, \\ u^i &\text{ is } q\text{-periodic in } \text{clS}[\Omega_{p,\epsilon}], \\ u^o &\text{ is } q\text{-periodic in } \text{clS}[\Omega_{p,\epsilon}]^-, \\ u^o(x) + P_{q,n}[Q, f_\epsilon](x) - \frac{1}{m_n(\Omega_{p,\epsilon})} P_{q,n}[\Omega_{p,\epsilon}, 1](x) \int_Q f_\epsilon(y) dy \\ &= K_o \circ K_i^{(-1)} \left( u^i(x) + P_{q,n}[Q, f_\epsilon](x) + P_n[\Omega_{p,\epsilon}, 1](x) \int_Q f_\epsilon(y) dy \right) & \forall x \in \partial\Omega_{p,\epsilon}, \\ \frac{\partial u^o}{\partial \nu_{\Omega_{p,\epsilon}}}(x) - \frac{1}{m_n(\Omega_{p,\epsilon})} \frac{\partial P_{q,n}[\Omega_{p,\epsilon}, 1]}{\partial \nu_{\Omega_{p,\epsilon}}}(x) \int_Q f_\epsilon(y) dy \\ &= \frac{\partial u^i}{\partial \nu_{\Omega_{p,\epsilon}}}(x) + \frac{\partial P_n[\Omega_{p,\epsilon}, 1]}{\partial \nu_{\Omega_{p,\epsilon}}}(x) \int_Q f_\epsilon(y) dy + g_\epsilon \left( \frac{x-p}{\epsilon} \right) & \forall x \in \partial\Omega_{p,\epsilon}, \\ \int_{\partial\Omega_{p,\epsilon}} u^i(x) d\sigma_x &= k - \int_{\partial\Omega_{p,\epsilon}} P_{q,n}[Q, f_\epsilon](x) d\sigma_x \\ &\quad - \int_{\partial\Omega_{p,\epsilon}} P_n[\Omega_{p,\epsilon}, 1](x) d\sigma_x \int_Q f_\epsilon(y) dy. \end{aligned} \right. \quad (3.3)$$

Then we have the following proposition, which allows to convert problem (1.7) into a system of integral equation for each  $\epsilon \in ]0, \epsilon_0[$ . For a proof we refer to [41, Thm. 4.2, 4.4].

**Proposition 3.3.** *Let  $\alpha \in ]0, 1[$ ,  $\rho \in ]0, +\infty[$ ,  $p \in Q$ . Let  $\Omega$  and  $\epsilon_0$  be as in (1.1) and (1.2), respectively. Let  $\epsilon \in ]0, \epsilon_0[$ . Let (1.4), (1.5), (1.6), (1.9) hold. Let  $K \equiv K_o \circ K_i^{(-1)}$ . Let*

$$\begin{aligned} m^i[\epsilon, \psi](t) &\equiv v[\partial\Omega, \psi](t) + \epsilon^{n-2} \int_{\partial\Omega} R_{q,n}(\epsilon(t-s))\psi(s) d\sigma_s \\ &\quad - \int_{\partial\Omega} \left( v[\partial\Omega, \psi](\tau) + \epsilon^{n-2} \int_{\partial\Omega} R_{q,n}(\epsilon(\tau-s))\psi(s) d\sigma_s \right) d\sigma_\tau & \forall t \in \partial\Omega, \end{aligned}$$

$$m_1^i[\epsilon](t) \equiv \int_0^1 t \cdot DP_{q,n}[Q, f_\epsilon](p + \epsilon t\tau) d\tau + \epsilon P_n[\Omega, 1](t) \int_Q f_\epsilon dx \quad \forall t \in \partial\Omega,$$

$$m^o[\epsilon, \theta, \xi](t) \equiv v[\partial\Omega, \theta](t) + \epsilon^{n-2} \int_{\partial\Omega} R_{q,n}(\epsilon(t-s))\theta(s) d\sigma_s + \xi \quad \forall t \in \partial\Omega,$$

$$G[\epsilon, \epsilon_1] \equiv K \left( k - \int_{\partial\Omega} P_{q,n}[Q, f_\epsilon](p + \epsilon t) d\sigma_t \right. \\ \left. - \int_Q f_\epsilon dy \int_{\partial\Omega} \epsilon^2 P_n[\Omega, 1](t) d\sigma_t - \int_Q f_\epsilon dy \epsilon \frac{m_n(\Omega)}{2\pi} \epsilon_1 + P_{q,n}[Q, f_\epsilon](p) \right), \quad (3.4)$$

for all  $(\epsilon, \epsilon_1, \psi, \theta, \xi) \in ]-\epsilon_0, \epsilon_0[ \times \mathbb{R} \times C^{0,\alpha}(\partial\Omega)^2 \times \mathbb{R}$ . Let  $\Lambda \equiv (\Lambda_j)_{j=1,2}$  be the map from  $] -\epsilon_0, \epsilon_0[ \times \mathbb{R} \times C^{0,\alpha}(\partial\Omega)_0^2 \times \mathbb{R}$  to  $C^{1,\alpha}(\partial\Omega) \times C^{0,\alpha}(\partial\Omega)$  defined by

$$\Lambda_1[\epsilon, \epsilon_1, \psi, \theta, \xi](t) \\ \equiv m^o[\epsilon, \theta, \xi](t) + \int_0^1 D(P_{q,n}[Q, f_\epsilon])(p + \tau\epsilon t) \cdot t d\tau \\ + \frac{1}{m_n(\Omega)} \int_{\partial\Omega} g_\epsilon d\sigma \left\{ P_n[\Omega, 1](t) + \epsilon^{n-2} \int_\Omega R_{q,n}(\epsilon(t-s)) ds \right\} \\ - K'(K^{(-1)}(G[\epsilon, \epsilon_1])) \\ \times \left[ m^i[\epsilon, \psi](t) + m_1^i[\epsilon](t) + \frac{m_n(\Omega)}{2\pi m_n(Q)} \epsilon_1 \int_Q f_\epsilon dx \right] \\ - \epsilon \left[ m^i[\epsilon, \psi](t) + m_1^i[\epsilon](t) + \frac{m_n(\Omega)}{2\pi m_n(Q)} \epsilon_1 \int_Q f_\epsilon dx \right]^2 \\ \times \int_0^1 (1-\beta) K'' \left( K^{(-1)}(G[\epsilon, \epsilon_1]) \right. \\ \left. + \beta \epsilon \left[ m^i[\epsilon, \psi](t) + m_1^i[\epsilon](t) + \frac{m_n(\Omega)}{2\pi m_n(Q)} \epsilon_1 \int_Q f_\epsilon dx \right] \right) d\beta \quad \forall t \in \partial\Omega,$$

$$\Lambda_2[\epsilon, \epsilon_1, \psi, \theta, \xi](t) \\ \equiv \frac{1}{2} \theta(t) + w_*[\partial\Omega, \theta](t) + \epsilon^{n-1} \int_{\partial\Omega} \nu_\Omega(t) \cdot DR_{q,n}(\epsilon(t-s)) \theta(s) d\sigma_s \\ - \frac{1}{m_n(\Omega)} \int_{\partial\Omega} g_\epsilon d\sigma \left\{ \int_{\partial\Omega} S_n(t-s) \nu_\Omega(t) \cdot \nu_\Omega(s) d\sigma_s \right. \\ \left. + \epsilon^{n-2} \int_{\partial\Omega} R_{q,n}(\epsilon(t-s)) \nu_\Omega(t) \cdot \nu_\Omega(s) d\sigma_s \right\} \\ + \frac{1}{2} \psi(t) - w_*[\partial\Omega, \psi](t) - \epsilon^{n-1} \int_{\partial\Omega} \nu_\Omega(t) \cdot DR_{q,n}(\epsilon(t-s)) \psi(s) d\sigma_s \\ - \frac{\epsilon^n}{m_n(Q)} \int_{\partial\Omega} g_\epsilon d\sigma \int_{\partial\Omega} S_n(t-s) \nu_\Omega(t) \cdot \nu_\Omega(s) d\sigma_s - g_\epsilon(t) \quad \forall t \in \partial\Omega,$$

for all  $(\epsilon, \epsilon_1, \psi, \theta, \xi) \in ]-\epsilon_0, \epsilon_0[ \times \mathbb{R} \times C^{0,\alpha}(\partial\Omega)_0^2 \times \mathbb{R}$ .

Then the map  $(u^i[\epsilon, \cdot, \cdot, \cdot], u^o[\epsilon, \cdot, \cdot, \cdot])$  from the set of triples  $(\psi, \theta, \xi)$  of the space  $C^{0,\alpha}(\partial\Omega)_0^2 \times \mathbb{R}$  that solve the equation

$$\Lambda[\epsilon, \delta_{2,n} \epsilon \log \epsilon, \psi, \theta, \xi] = 0 \quad (3.5)$$

to the set of pairs  $(u^i, u^o)$  of  $C_q^{1,\alpha}(\text{clS}[\Omega_{p,\epsilon}]) \times C_q^{1,\alpha}(\text{clS}[\Omega_{p,\epsilon}]^-)$  which solve problem (3.3), which takes  $(\psi, \theta, \xi)$  to the pair  $(u^i[\epsilon, \psi, \theta, \xi], u^o[\epsilon, \psi, \theta, \xi])$  defined by

$$\begin{aligned} u^i[\epsilon, \psi, \theta, \xi](x) &\equiv v^+[\partial\Omega_{p,\epsilon}, S_{q,n}, \psi(\frac{\cdot - p}{\epsilon})](x) - \int_{\partial\Omega_{p,\epsilon}} v^+[\partial\Omega_{p,\epsilon}, S_{q,n}, \psi(\frac{\cdot - p}{\epsilon})] d\sigma \\ &+ k - \int_{\partial\Omega} P_{q,n}[Q, f_\epsilon](p + \epsilon t) d\sigma_t + \frac{\epsilon^{n-1}}{m_n(Q)} \int_{\partial\Omega} g_\epsilon d\sigma \\ &\times \int_{\partial\Omega} P_n[\Omega, 1](t)\epsilon^2 + \frac{m_n(\Omega)}{2\pi} \epsilon(\delta_{2,n}\epsilon \log \epsilon) d\sigma_t \quad \forall x \in \text{clS}[\Omega_{p,\epsilon}], \end{aligned}$$

and

$$\begin{aligned} u^o[\epsilon, \psi, \theta, \xi](x) &\equiv v^-[\partial\Omega_{p,\epsilon}, S_{q,n}, \theta(\frac{\cdot - p}{\epsilon})](x) + \epsilon\xi - P_{q,n}[Q, f_\epsilon](p) \\ &+ G[\epsilon, \delta_{2,n}\epsilon \log \epsilon] + \int_Q f_\epsilon dy \frac{1}{2\pi} \delta_{2,n} \log \epsilon \quad \forall x \in \text{clS}[\Omega_{p,\epsilon}]^-, \end{aligned}$$

is a bijection.

Hence, in order to study problem (1.7), we are reduced to analyze system (3.5). As a first step, we note that if  $(\psi, \theta, \xi) \in C^{0,\alpha}(\partial\Omega)_0^2 \times \mathbb{R}$  and if we let  $\epsilon$  tend to 0, we obtain a system which we address to as the ‘limiting system’, and which has the following form

$$\begin{aligned} v[\partial\Omega, \theta](t) + \xi + D(P_{q,n}[Q, f_0])(p) \cdot t & \quad (3.6) \\ &+ \frac{1}{m_n(\Omega)} \int_{\partial\Omega} g_0 d\sigma \{P_n[\Omega, 1](t) + \delta_{2,n} m_n(\Omega) R_{q,n}(0)\} \\ &= K'(k) \left[ v[\partial\Omega, \psi](t) - \int_{\partial\Omega} v[\partial\Omega, \psi] d\sigma + t \cdot D(P_{q,n}[Q, f_0])(p) \right] \quad \forall t \in \partial\Omega, \\ \frac{1}{2}\theta(t) + w_*[\partial\Omega, \theta](t) - \frac{1}{m_n(\Omega)} \int_{\partial\Omega} g_0 d\sigma \int_{\partial\Omega} S_n(t-s)\nu_\Omega(t) \cdot \nu_\Omega(s) d\sigma_s & \quad (3.7) \\ &= -\frac{1}{2}\psi(t) + w_*[\partial\Omega, \psi](t) + g_0(t) \quad \forall t \in \partial\Omega. \end{aligned}$$

Then we have the following proposition of [41], which shows the unique solvability of the system of equations (3.6), (3.7), and its link with a boundary value problem which we shall address to as the ‘limiting boundary value problem’ (see [41, Thm. 4.3].)

**Proposition 3.4.** *Let  $\alpha \in ]0, 1[$ ,  $\rho \in ]0, +\infty[$ ,  $p \in Q$ . Let  $\Omega$  be as in (1.1). Let (1.3), (1.10) hold. Let  $f_0 \in C_{q,\omega,\rho}^0(\mathbb{R}^n)$ ,  $g_0 \in C^{0,\alpha}(\partial\Omega)$ ,  $k \in \mathbb{R}$ ,  $K \equiv K_o \circ K_i^{(-1)}$ . Then the following statements hold.*

- (i) *The limiting system (3.6)-(3.7) has one and only one solution  $(\tilde{\psi}, \tilde{\theta}, \tilde{\xi})$  in the space  $C^{0,\alpha}(\partial\Omega)_0^2 \times \mathbb{R}$ . Moreover,*

$$\tilde{\xi} = - \int_{\partial\Omega} v[\partial\Omega, \tilde{\theta}] d\sigma + \int_{\partial\Omega} t \cdot D(P_{q,n}[Q, f_0])(p) d\sigma_t (K'(k) - 1)$$

$$- \frac{1}{m_n(\Omega)} \int_{\partial\Omega} g_0 d\sigma \left\{ \int_{\partial\Omega} P_n[\Omega, 1] d\sigma + \delta_{2,n} m_n(\Omega) R_{q,n}(0) \right\}.$$

(ii) The ‘limiting boundary value problem’

$$\left\{ \begin{array}{ll} \Delta u^i = 0 & \text{in } \Omega, \\ \Delta u^o = 0 & \text{in } \mathbb{R}^n \setminus \text{cl}\Omega, \\ u^o(t) - \int_{\partial\Omega} u^o d\sigma + t \cdot D(P_{q,n}[Q, f_0])(p) \\ \quad + \int_{\partial\Omega} s \cdot D(P_{q,n}[Q, f_0])(p) d\sigma_s (K'(k) - 1) \\ \quad + \frac{1}{m_n(\Omega)} \int_{\partial\Omega} g_0 d\sigma \left\{ P_n[\Omega, 1](t) - \int_{\partial\Omega} P_n[\Omega, 1] d\sigma \right\} \\ = K'(k)[u^i(t) + t \cdot D(P_{q,n}[Q, f_0])(p)] & \forall t \in \partial\Omega, \\ \frac{\partial u^o}{\partial \nu_\Omega}(t) = \frac{\partial u^i}{\partial \nu_\Omega}(t) + g_0(t) \\ \quad + \frac{1}{m_n(\Omega)} \int_{\partial\Omega} g_0 d\sigma \int_{\partial\Omega} S_n(t-s) \nu_\Omega(t) \cdot \nu_\Omega(s) d\sigma_s & \forall t \in \partial\Omega, \\ \int_{\partial\Omega} u^i d\sigma = 0, \\ \lim_{x \rightarrow \infty} u^o(x) = 0, \end{array} \right.$$

has one and only one solution  $(\tilde{u}^i, \tilde{u}^o) \in C^{1,\alpha}(\text{cl}\Omega) \times C_{\text{loc}}^{1,\alpha}(\mathbb{R}^n \setminus \Omega)$ , and the following formulas hold.

$$\begin{aligned} \tilde{u}^i(x) &= v[\partial\Omega, \tilde{\psi}](x) - \int_{\partial\Omega} v[\partial\Omega, \tilde{\psi}] d\sigma \quad \forall x \in \text{cl}\Omega, \\ \tilde{u}^o(x) &= v[\partial\Omega, \tilde{\theta}](x) \quad \forall x \in \mathbb{R}^n \setminus \Omega. \end{aligned}$$

By exploiting the proof of [41, Thm. 4.4], where  $K_i, K_o$  have been assumed to be analytic, while here  $K_i$  and  $K_o$  have been assumed to be only of class  $C^5$ , and by differentiability results for the composition operator (cf. *e.g.*, Valent [55, Thm. 4.4, p. 35]), we can analyze equation (3.5) for  $\epsilon$  close to 0 by the very same argument based on the Implicit Function Theorem in Banach spaces and we can prove the following.

**Theorem 3.5.** *Let  $\alpha \in ]0, 1[$ ,  $\rho \in ]0, +\infty[$ ,  $p \in Q$ . Let  $\Omega$  and  $\epsilon_0$  be as in (1.1) and (1.2), respectively. Let (1.4), (1.5), (1.6), (1.9), (1.10) hold. Let (1.8) hold for all  $\epsilon \in ]0, \epsilon_0[$ . Let  $(\tilde{\psi}, \tilde{\theta}, \tilde{\xi})$  be as in Proposition 3.4,  $K \equiv K_o \circ K_i^{(-1)}$ . Then there exist  $(\epsilon', \epsilon^\sharp) \in ]0, \epsilon_0[ \times ]0, +\infty[$  and an open neighborhood  $\mathcal{U}$  of  $(\tilde{\psi}, \tilde{\theta}, \tilde{\xi})$  in the space  $C^{0,\alpha}(\partial\Omega)_0^2 \times \mathbb{R}$  and a  $C^1$  map  $(\Psi[\cdot, \cdot], \Theta[\cdot, \cdot], \Xi[\cdot, \cdot])$  from  $] - \epsilon', \epsilon'[\times ] - \epsilon^\sharp, \epsilon^\sharp[$  to  $\mathcal{U}$  such that  $\delta_{2,n} \epsilon \log \epsilon \in ] - \epsilon^\sharp, \epsilon^\sharp[$  for all  $\epsilon \in ]0, \epsilon' [$  and such that the set of zeros of the map  $\Lambda$  in  $] - \epsilon', \epsilon'[\times ] - \epsilon^\sharp, \epsilon^\sharp[ \times \mathcal{U}$  coincides with the graph of  $(\Psi[\cdot, \cdot], \Theta[\cdot, \cdot], \Xi[\cdot, \cdot])$ . In particular,  $(\Psi[0, 0], \Theta[0, 0], \Xi[0, 0]) = (\tilde{\psi}, \tilde{\theta}, \tilde{\xi})$ .*

We are now in the position to introduce the following.

**Definition 3.6.** Let the assumptions of Theorem 3.5 hold. Let both  $\epsilon' \in ]0, \epsilon_0[$  and  $(\Psi[\cdot, \cdot], \Theta[\cdot, \cdot], \Xi[\cdot, \cdot])$  be as in Theorem 3.5. Let  $\epsilon \in ]0, \epsilon' [$ . Let  $(u^i[\epsilon, \cdot, \cdot, \cdot], u^o[\epsilon, \cdot, \cdot, \cdot])$

be as in Proposition 3.3. Then we set

$$\begin{aligned} u^i(\epsilon, x) &\equiv u^i[\epsilon, \Psi[\epsilon, \delta_{2,n}\epsilon \log \epsilon], \Theta[\epsilon, \delta_{2,n}\epsilon \log \epsilon], \Xi[\epsilon, \delta_{2,n}\epsilon \log \epsilon]](x) \\ &\quad \forall x \in \text{clS}[\Omega_{p,\epsilon}], \\ u^o(\epsilon, x) &\equiv u^o[\epsilon, \Psi[\epsilon, \delta_{2,n}\epsilon \log \epsilon], \Theta[\epsilon, \delta_{2,n}\epsilon \log \epsilon], \Xi[\epsilon, \delta_{2,n}\epsilon \log \epsilon]](x) \\ &\quad \forall x \in \text{clS}[\Omega_{p,\epsilon}]^-. \end{aligned}$$

By definition, the pair  $(u^i(\epsilon, \cdot), u^o(\epsilon, \cdot))$  is a solution of problem (3.3) for all  $\epsilon \in ]0, \epsilon'[, \epsilon' \in ]0, \epsilon_0[$ . Then Proposition 3.2 implies that we can define a corresponding solution of our original problem (1.7). We do so in the following.

**Definition 3.7.** Let the assumptions of Theorem 3.5 hold. Let  $\epsilon' \in ]0, \epsilon_0[$  be as in Theorem 3.5. Let  $\epsilon \in ]0, \epsilon'[, \epsilon' \in ]0, \epsilon_0[$ . Let  $(u^i(\epsilon, \cdot), u^o(\epsilon, \cdot))$  be as in Definition 3.6. Then we set

$$\begin{aligned} T^i(\epsilon, x) &\equiv K_i^{(-1)}(F_\epsilon^i[f_\epsilon])(x) + u^i(\epsilon, x) \quad \forall x \in \text{clS}[\Omega_{p,\epsilon}], \\ T^o(\epsilon, x) &\equiv K_o^{(-1)}(F_\epsilon^o[f_\epsilon])(x) + u^o(\epsilon, x) \quad \forall x \in \text{clS}[\Omega_{p,\epsilon}]^-. \end{aligned}$$

By Proposition 3.2 and by Definition 3.6, the pair  $(T^i(\epsilon, \cdot), T^o(\epsilon, \cdot))$  is a solution of problem (1.7) in  $C_q^{1,\alpha}(\text{clS}[\Omega_{p,\epsilon}]) \times C_q^{1,\alpha}(\text{clS}[\Omega_{p,\epsilon}]^-)$  for all  $\epsilon \in ]0, \epsilon'[, \epsilon' \in ]0, \epsilon_0[$ .

## 4. Converging families of solutions

In this section we investigate some limiting and uniqueness properties of converging families of solutions of problem (1.7).

### 4.1. Preliminary results

We first need to study some auxiliary integral operators. In the following lemma, we introduce an operator which we denote by  $M_\#^i$ . The proof of the lemma can be effected by exploiting classical properties of the single layer potential (cf. *e.g.*, Folland [26, Ch. 3], [37, Thm. 5.1].)

**Lemma 4.1.** *Let  $\alpha \in ]0, 1[$ . Let  $\Omega$  be as in (1.1). Let  $M_\#^i$  denote the operator from  $C^{0,\alpha}(\partial\Omega)_0$  to  $C^{0,\alpha}(\partial\Omega)_0$ , which takes  $\theta$  to the function  $M_\#^i[\theta]$  defined by*

$$M_\#^i[\theta](t) \equiv -\frac{1}{2}\theta(t) + w_*[\partial\Omega, \theta](t) \quad \forall t \in \partial\Omega.$$

*Then  $M_\#^i$  is a linear homeomorphism.*

Then, if  $\epsilon \in ]0, \epsilon_0[$ , we define the auxiliary integral operator  $M_\epsilon^i$  by means of the following.

**Lemma 4.2.** *Let  $\alpha \in ]0, 1[, p \in \mathcal{Q}$ . Let  $\Omega$  and  $\epsilon_0$  be as in (1.1) and (1.2), respectively. Let  $\epsilon \in ]0, \epsilon_0[$ . Let  $M_\epsilon^i$  denote the operator from  $C^{0,\alpha}(\partial\Omega)_0$  to  $C^{0,\alpha}(\partial\Omega)_0$  which takes  $\theta$  to the function  $M_\epsilon^i[\theta]$  defined by*

$$M_\epsilon^i[\theta](t) \equiv M_\#^i[\theta](t) + \epsilon^{n-1} \int_{\partial\Omega} \nu_\Omega(t) \cdot DR_{q,n}(\epsilon(t-s))\theta(s) d\sigma_s \quad \forall t \in \partial\Omega.$$

Then  $M_\epsilon^i$  is a linear homeomorphism.

*Proof.* By [42, Prop. A.4] applied to  $\partial\Omega_{p,\epsilon}$ ,  $M_\epsilon^i$  is a linear homeomorphism in  $C^{0,\alpha}(\partial\Omega)$ . Then [40, Lem. A.1] implies that  $M_\epsilon^i$  carries  $C^{0,\alpha}(\partial\Omega)_0$  onto itself.  $\square$

We now show that if  $\{\varepsilon_j\}_{j \in \mathbb{N}}$  is a sequence in  $]0, \epsilon_0[$  converging to 0, then  $(M_{\varepsilon_j}^i)^{(-1)}$  converges to  $(M_\#^i)^{(-1)}$  as  $j$  tends to  $+\infty$ .

**Lemma 4.3.** *Let  $\{\varepsilon_j\}_{j \in \mathbb{N}}$  be a sequence in  $]0, \epsilon_0[$  converging to 0. Then*

$$\lim_{j \rightarrow +\infty} (M_{\varepsilon_j}^i)^{(-1)} = (M_\#^i)^{(-1)} \quad \text{in } \mathcal{L}(C^{0,\alpha}(\partial\Omega)_0, C^{0,\alpha}(\partial\Omega)_0).$$

*Proof.* Let  $N_j$  be the operator from  $C^{0,\alpha}(\partial\Omega)_0$  to  $C^{0,\alpha}(\partial\Omega)_0$  which takes  $\theta$  to

$$N_j[\theta](t) \equiv \varepsilon_j^{n-1} \int_{\partial\Omega} \nu_\Omega(t) \cdot DR_{q,n}(\varepsilon_j(t-s))\theta(s) d\sigma_s \quad \forall t \in \partial\Omega, \forall j \in \mathbb{N}.$$

Let  $\mathcal{U}_\Omega$  be an open bounded neighborhood of  $\text{cl}\Omega$ . Let  $\epsilon_\#$  be such that  $\epsilon(t-s) \in (\mathbb{R}^n \setminus q\mathbb{Z}^n) \cup \{0\}$  for all  $t, s \in \mathcal{U}_\Omega$  and all  $\epsilon \in ]-\epsilon_\#, \epsilon_\#[$ . By the real analyticity of  $R_{q,n}$  in  $(\mathbb{R}^n \setminus q\mathbb{Z}^n) \cup \{0\}$  it follows that the map which takes  $(\epsilon, t, s)$  to  $DR_{q,n}(\epsilon(t-s))$  is real analytic from  $] -\epsilon_\#, \epsilon_\#[ \times \mathcal{U}_\Omega \times \mathcal{U}_\Omega$  to  $\mathbb{R}^n$ . Then, by standard properties of integral operators with real analytic kernels and with no singularities (cf. [39, §4]), we can deduce that  $\lim_{j \rightarrow +\infty} N_j = 0$  in  $\mathcal{L}(C^{0,\alpha}(\partial\Omega)_0, C^{0,\alpha}(\partial\Omega)_0)$ . Since  $M_{\varepsilon_j}^i = M_\#^i + N_j$ , it follows that  $\lim_{j \rightarrow +\infty} M_{\varepsilon_j}^i = M_\#^i$  in  $\mathcal{L}(C^{0,\alpha}(\partial\Omega)_0, C^{0,\alpha}(\partial\Omega)_0)$ . Then by the continuity of the map from the open subset of the invertible operators of  $\mathcal{L}(C^{0,\alpha}(\partial\Omega)_0, C^{0,\alpha}(\partial\Omega)_0)$  to  $\mathcal{L}(C^{0,\alpha}(\partial\Omega)_0, C^{0,\alpha}(\partial\Omega)_0)$  which takes an operator to its inverse, one deduces that  $\lim_{j \rightarrow +\infty} (M_{\varepsilon_j}^i)^{(-1)} = (M_\#^i)^{(-1)}$  (cf. e.g., Hille and Phillips [29, Thms. 4.3.2 and 4.3.3].) Thus the validity of the lemma follows.  $\square$

#### 4.2. Limiting behavior of a converging family of solutions

We are now ready to investigate the limiting behavior of a converging family of solutions of problem (1.7). To begin with, we consider the limiting behavior of converging families of  $q$ -periodic harmonic functions in the following technical proposition

**Proposition 4.4.** *Let  $\alpha \in ]0, 1[$ ,  $p \in Q$ . Let  $\Omega$  and  $\epsilon_0$  be as in (1.1) and (1.2), respectively. Let  $\{\varepsilon_j\}_{j \in \mathbb{N}}$  be a sequence in  $]0, \epsilon_0[$  converging to 0. Then the following statements hold.*

(i) *Let  $\{u_{\# ,j}^i\}_{j \in \mathbb{N}}$  be a sequence of functions such that for each  $j \in \mathbb{N}$*

$$u_{\# ,j}^i \in C_q^{1,\alpha}(\text{cl}\mathbb{S}[\Omega_{p,\varepsilon_j}]) \quad \text{and} \quad \Delta u_{\# ,j}^i = 0 \quad \text{in } \mathbb{S}[\Omega_{p,\varepsilon_j}].$$

*Assume that there exist  $g_\#^i \in C^{0,\alpha}(\partial\Omega)_0$  and  $\xi_\#^i$  such that*

$$\lim_{j \rightarrow +\infty} \left( \frac{\partial u_{\# ,j}^i}{\partial \nu_{\Omega_{p,\varepsilon_j}}} \right) (p + \varepsilon_j \text{id}_{\partial\Omega}) = g_\#^i \quad \text{in } C^{0,\alpha}(\partial\Omega)_0, \quad (4.1)$$

$$\sup_{j \in \mathbb{N}} \left| \varepsilon_j^{-1} \left( \frac{1}{\int_{\partial\Omega} d\sigma} \int_{\partial\Omega} u_{\# ,j}^i(p + \varepsilon_j s) d\sigma_s - \xi_\#^i \right) \right| < \infty. \quad (4.2)$$



Then

$$\sup_{j \in \mathbb{N}} \left\| \varepsilon_j^{-1} \left( u_{\#,j}^i(p + \varepsilon_j \text{id}_{\text{cl}\Omega}) - \xi_{\#}^i \right) \right\|_{C^{1,\alpha}(\text{cl}\Omega)} < \infty. \quad (4.3)$$

(ii) Let  $\{u_{\#,j}^o\}_{j \in \mathbb{N}}$  be a sequence of functions such that

$$u_{\#,j}^o \in C_q^{1,\alpha}(\text{cl}\mathbb{S}[\Omega_{p,\varepsilon_j}]^-) \quad \text{and} \quad \Delta u_{\#,j}^o = 0 \text{ in } \mathbb{S}[\Omega_{p,\varepsilon_j}]^-,$$

for all  $j \in \mathbb{N}$ . Assume that there exists a function  $v_{\#}^o \in C^{1,\alpha}(\partial\Omega)$  such that

$$\lim_{j \rightarrow +\infty} u_{\#,j}^o(p + \varepsilon_j \text{id}_{\partial\Omega}) = v_{\#}^o \quad \text{in } C^{1,\alpha}(\partial\Omega).$$

Then there exists a unique pair  $(u_{\#}^o, \xi_{\#}^o) \in C_{\text{loc}}^{1,\alpha}(\mathbb{R}^n \setminus \Omega) \times \mathbb{R}$  such that

$$v_{\#}^o = u_{\#}^o|_{\partial\Omega} + \xi_{\#}^o, \quad \Delta u_{\#}^o = 0 \text{ in } \mathbb{R}^n \setminus \text{cl}\Omega,$$

and such that

$$\lim_{x \rightarrow \infty} u_{\#}^o(x) = 0.$$

Moreover,

$$\lim_{j \rightarrow +\infty} u_{\#,j}^o(p + \varepsilon_j \text{id}_{\text{cl}\mathcal{O}}) = u_{\#}^o|_{\text{cl}\mathcal{O}} + \xi_{\#}^o \quad \text{in } C^{1,\alpha}(\text{cl}\mathcal{O})$$

for all open bounded subsets  $\mathcal{O}$  of  $\mathbb{R}^n \setminus \text{cl}\Omega$ , and

$$\lim_{j \rightarrow +\infty} u_{\#,j}^o|_{\text{cl}\tilde{\mathcal{O}}} = \xi_{\#}^o \quad \text{in } C^r(\text{cl}\tilde{\mathcal{O}})$$

for all  $r \in \mathbb{N}$  and for all open bounded subsets  $\tilde{\mathcal{O}}$  of  $\mathbb{R}^n$  such that  $\text{cl}\tilde{\mathcal{O}} \subseteq \mathbb{R}^n \setminus (p + q\mathbb{Z}^n)$ .

*Proof.* We first consider statement (i). Let

$$\theta_j^i \equiv (M_{\varepsilon_j}^i)^{(-1)} \left[ \left( \frac{\partial u_{\#,j}^i}{\partial \nu_{\Omega_{p,\varepsilon_j}}} \right) (p + \varepsilon_j \text{id}_{\partial\Omega}) \right] \quad \forall j \in \mathbb{N}, \quad \theta_{\#}^i \equiv (M_{\#}^i)^{(-1)} [g_{\#}^i].$$

Since the evaluation map from  $\mathcal{L}(C^{0,\alpha}(\partial\Omega)_0, C^{0,\alpha}(\partial\Omega)_0) \times C^{0,\alpha}(\partial\Omega)_0$  to  $C^{0,\alpha}(\partial\Omega)_0$ , which takes a pair  $(A, v)$  to  $A[v]$  is bilinear and continuous, the limiting relation (4.1) and Lemma 4.3 imply that

$$\lim_{j \rightarrow +\infty} \theta_j^i = \lim_{j \rightarrow +\infty} (M_{\varepsilon_j}^i)^{(-1)} \left[ \left( \frac{\partial u_{\#,j}^i}{\partial \nu_{\Omega_{p,\varepsilon_j}}} \right) (p + \varepsilon_j \text{id}_{\partial\Omega}) \right] = (M_{\#}^i)^{(-1)} [g_{\#}^i] = \theta_{\#}^i \quad (4.4)$$

in  $C^{0,\alpha}(\partial\Omega)_0$ . Also, by the representation formula for periodic harmonic functions in terms of single layer potentials and constants of [41, Lem. 4.1 (ii)], one has

$$\begin{aligned} u_{\#,j}^i(x) &= \varepsilon_j^{n-1} \int_{\partial\Omega} S_{q,n}(x - p - \varepsilon_j s) \theta_j^i(s) d\sigma_s \\ &\quad - \frac{\varepsilon_j}{\int_{\partial\Omega} d\sigma} \int_{\partial\Omega} \left( \int_{\partial\Omega} S_n(t - s) \theta_j^i(s) d\sigma_s + \varepsilon_j^{n-2} \int_{\partial\Omega} R_{q,n}(\varepsilon_j(t - s)) \theta_j^i(s) d\sigma_s \right) d\sigma_t \\ &\quad + \frac{1}{\int_{\partial\Omega} d\sigma} \int_{\partial\Omega} u_{\#,j}^i(p + \varepsilon_j s) d\sigma_s \quad \forall x \in \text{cl}\mathbb{S}[\Omega_{p,\varepsilon_j}], \forall j \in \mathbb{N}. \end{aligned}$$

Then one has

$$\begin{aligned} u_{\#,j}^i(p + \varepsilon_j t) &= \varepsilon_j \left( v[\partial\Omega, \theta_j^i](t) + \varepsilon_j^{n-2} \int_{\partial\Omega} R_{q,n}(\varepsilon_j(t-s)) \theta_j^i(s) d\sigma_s \right) \\ &\quad - \frac{\varepsilon_j}{\int_{\partial\Omega} d\sigma} \int_{\partial\Omega} \left( v[\partial\Omega, \theta_j^i](t) + \varepsilon_j^{n-2} \int_{\partial\Omega} R_{q,n}(\varepsilon_j(t-s)) \theta_j^i(s) d\sigma_s \right) d\sigma_t \\ &\quad + \frac{1}{\int_{\partial\Omega} d\sigma} \int_{\partial\Omega} u_{\#,j}^i(p + \varepsilon_j s) d\sigma_s \quad \forall t \in \text{cl}\Omega, \forall j \in \mathbb{N}. \end{aligned}$$

As a consequence,

$$\begin{aligned} \varepsilon_j^{-1} \left( u_{\#,j}^i(p + \varepsilon_j t) - \xi_{\#}^i \right) &= v[\partial\Omega, \theta_j^i](t) + \varepsilon_j^{n-2} \int_{\partial\Omega} R_{q,n}(\varepsilon_j(t-s)) \theta_j^i(s) d\sigma_s \\ &\quad - \frac{1}{\int_{\partial\Omega} d\sigma} \int_{\partial\Omega} \left( v[\partial\Omega, \theta_j^i](t) + \varepsilon_j^{n-2} \int_{\partial\Omega} R_{q,n}(\varepsilon_j(t-s)) \theta_j^i(s) d\sigma_s \right) d\sigma_t \\ &\quad + \varepsilon_j^{-1} \left( \frac{1}{\int_{\partial\Omega} d\sigma} \int_{\partial\Omega} u_{\#,j}^i(p + \varepsilon_j s) d\sigma_s - \xi_{\#}^i \right) \quad \forall t \in \text{cl}\Omega, \forall j \in \mathbb{N}. \end{aligned}$$

Then, by (4.2), by the continuity of the map from  $C^{0,\alpha}(\partial\Omega)$  to  $C^{1,\alpha}(\text{cl}\Omega)$  which takes  $\theta$  to  $v[\partial\Omega, \theta]_{|\text{cl}\Omega}$ , by standard properties of integral operators with real analytic kernels and with no singularities (cf. [40, §4]) and by (4.4), one deduces the validity of (4.3). The proof of statement (ii) follows the lines of the proof of [16, Prop. 4.4], where the more involved case of the operator of linearized elastostatics has been considered.  $\square$

We are now ready to prove the main results of this subsection, where we study the limiting behavior of converging families of solutions of problem (1.7).

**Theorem 4.5.** *Let  $\alpha \in ]0, 1[$ ,  $\rho \in ]0, +\infty[$ ,  $p \in Q$ . Let  $\Omega$  and  $\varepsilon_0$  be as in (1.1) and (1.2), respectively. Let (1.3), (1.4), (1.5), (1.6) hold. Let (1.8) hold for all  $\varepsilon \in ]0, \varepsilon_0[$ . Let  $\{\varepsilon_j\}_{j \in \mathbb{N}}$  be a sequence of  $]0, \varepsilon_0[$  which converges to 0. Let  $\{(T_j^i, T_j^o)\}_{j \in \mathbb{N}}$  be a sequence of pairs of functions such that*

$$\begin{aligned} (T_j^i, T_j^o) &\in C_q^{1,\alpha}(\text{cl}\mathbb{S}[\Omega_{p,\varepsilon_j}]) \times C_q^{1,\alpha}(\text{cl}\mathbb{S}[\Omega_{p,\varepsilon_j}]^-), \\ (T_j^i, T_j^o) &\text{ solves (1.7) for } \varepsilon = \varepsilon_j, \\ \lim_{j \rightarrow +\infty} \kappa_i(T_j^i(p + \varepsilon_j \text{id}_{\partial\Omega})) \left( \frac{\partial T_j^i}{\partial \nu_{\Omega_{p,\varepsilon_j}}} \right) (p + \varepsilon_j \text{id}_{\partial\Omega}) &\text{ exists in } C^{0,\alpha}(\partial\Omega)_0. \end{aligned} \tag{4.5}$$

Then

$$\lim_{j \rightarrow +\infty} T_j^i(p + \varepsilon_j \text{id}_{\text{cl}\Omega}) = K_i^{(-1)}(k) \quad \text{in } C^{1,\alpha}(\text{cl}\Omega),$$

and

$$\lim_{j \rightarrow +\infty} T_j^o(p + \varepsilon_j \text{id}_{\text{cl}\mathcal{O}}) = K_i^{(-1)}(k) \quad \text{in } C^{1,\alpha}(\text{cl}\mathcal{O})$$

for all open bounded subsets  $\mathcal{O}$  of  $\mathbb{R}^n \setminus \text{cl}\Omega$ , and

$$\lim_{j \rightarrow +\infty} T_j^o|_{\text{cl}\tilde{\mathcal{O}}} = K_o^{(-1)} \left( P_{q,n}[Q, f_0]_{|\text{cl}\tilde{\mathcal{O}}} - P_{q,n}[Q, f_0](p) + K_o(K_i^{(-1)}(k)) \right) \text{ in } C^{1,\alpha}(\text{cl}\tilde{\mathcal{O}})$$

for all open bounded subsets  $\tilde{\mathcal{O}}$  of  $\mathbb{R}^n$  such that  $\text{cl}\tilde{\mathcal{O}} \subseteq \mathbb{R}^n \setminus (p + q\mathbb{Z}^n)$ .

*Proof.* Let  $u_j^i, u_j^o$  be the functions defined by

$$\begin{aligned} u_j^i(x) &\equiv K_i \circ T_j^i(x) - F_{\varepsilon_j}^i[f_{\varepsilon_j}](x) & \forall x \in \text{cl}\mathbb{S}[\Omega_{p,\varepsilon_j}], \\ u_j^o(x) &\equiv K_o \circ T_j^o(x) - F_{\varepsilon_j}^o[f_{\varepsilon_j}](x) & \forall x \in \text{cl}\mathbb{S}[\Omega_{p,\varepsilon_j}]^-. \end{aligned} \quad (4.6)$$

By Proposition 3.2 (see also [41, Thm. 3.3]), the pair  $(u_j^i, u_j^o)$  solves problem (3.3) for  $\epsilon = \varepsilon_j$ . Then we set

$$\begin{aligned} u_j^{i,r}(t) &\equiv u_j^i(p + \varepsilon_j t) & \forall t \in \text{cl}\Omega, \\ u_j^{o,r}(t) &\equiv u_j^o(p + \varepsilon_j t) & \forall t \in \varepsilon_j^{-1}(\text{cl}\mathbb{S}[\Omega_{p,\varepsilon_j}]^- - p), \end{aligned}$$

for all  $j \in \mathbb{N}$ . Next we turn to show that

$$u^{i,r} \equiv \lim_{j \rightarrow +\infty} u_j^{i,r} \quad \text{exists in } C^{1,\alpha}(\text{cl}\Omega).$$

By assumption (1.4) and by [42, Lem. A.7 (ii)], we deduce that the map from  $] - \epsilon_0, \epsilon_0[$  to  $C^{1,\alpha}(\text{cl}\Omega)$  which takes  $\epsilon$  to  $\int_Q S_{q,n}(p + \epsilon t - y) f_\epsilon(y) dy$  is continuously differentiable. Accordingly, there exists a continuous function  $F$  from  $] - \epsilon_0, \epsilon_0[$  to  $C^{1,\alpha}(\text{cl}\Omega)$  such that

$$\begin{aligned} \int_Q S_{q,n}(p + \epsilon t - y) f_\epsilon(y) dy &= \int_Q S_{q,n}(p - y) f_0(y) dy + \epsilon F[\epsilon](t) \\ &= P_{q,n}[Q, f_0](p) + \epsilon F[\epsilon](t) & \forall t \in \text{cl}\Omega, \end{aligned}$$

for all  $\epsilon \in ] - \epsilon_0, \epsilon_0[$ . As a consequence,

$$\begin{aligned} F_\epsilon^i[f_\epsilon](p + \epsilon t) &= P_{q,n}[Q, f_\epsilon](p + \epsilon t) + P_n[\Omega_{p,\epsilon}, 1](p + \epsilon t) \int_Q f_\epsilon(y) dy \\ &= \int_Q S_{q,n}(p - y) f_0(y) dy + \epsilon F[\epsilon](t) \\ &\quad - \frac{\epsilon^n}{m_n(Q)} \left[ \epsilon \int_\Omega S_n(t - s) ds + \frac{\delta_{2,n}}{2\pi} \epsilon (\log \epsilon) m_n(\Omega) \right] \int_{\partial\Omega} g_\epsilon d\sigma \quad \forall t \in \text{cl}\Omega, \end{aligned} \quad (4.7)$$

and

$$\begin{aligned} \left( \frac{\partial F_\epsilon^i[f_\epsilon]}{\partial \nu_{\Omega_{p,\epsilon}}} \right) (p + \epsilon t) &= \frac{\partial F[\epsilon]}{\partial \nu_\Omega}(t) \\ &\quad + \frac{\epsilon^n}{m_n(Q)} \int_{\partial\Omega} S_n(t - s) \nu_\Omega(t) \cdot \nu_\Omega(s) d\sigma_s \int_{\partial\Omega} g_\epsilon d\sigma \quad \forall t \in \partial\Omega, \end{aligned} \quad (4.8)$$

for all  $\epsilon \in ]0, \epsilon_0[$  (see also (1.8) and (3.1).) By (4.6) and (4.8), we have

$$\begin{aligned} \left( \frac{\partial u_j^i}{\partial \nu_{\Omega_{p,\varepsilon_j}}} \right) (p + \varepsilon_j t) &= \kappa_i(T_j^i(p + \varepsilon_j t)) \left( \frac{\partial T_j^i}{\partial \nu_{\Omega_{p,\varepsilon_j}}} \right) (p + \varepsilon_j t) - \frac{\partial F[\varepsilon_j]}{\partial \nu_\Omega}(t) \\ &\quad - \frac{\varepsilon_j^n}{m_n(Q)} \int_{\partial\Omega} S_n(t - s) \nu_\Omega(t) \cdot \nu_\Omega(s) d\sigma_s \int_{\partial\Omega} g_{\varepsilon_j} d\sigma \quad \forall t \in \partial\Omega, \end{aligned}$$

for all  $j \in \mathbb{N}$ . Moreover, by definition (4.6), and by the last equation of (1.7), and by (4.7), we have

$$\begin{aligned} \varepsilon_j^{-1} \left( \int_{\partial\Omega} u_j^i(p + \varepsilon_j t) d\sigma_t - k + \int_Q S_{q,n}(p-y) f_0(y) dy \right) &= - \int_{\partial\Omega} F[\varepsilon_j] d\sigma \\ &+ \frac{\varepsilon_j^{n-1}}{m_n(Q)} \left[ \varepsilon_j \int_{\partial\Omega} \int_{\Omega} S_n(t-s) ds d\sigma_t + \delta_{2,n} \varepsilon_j (\log \varepsilon_j) m_n(\Omega) \right] \int_{\partial\Omega} g_{\varepsilon_j} d\sigma. \end{aligned}$$

Accordingly, the sequence  $\{u_j^i\}_{j \in \mathbb{N}}$  satisfies the hypotheses of Proposition 4.4. As a consequence,

$$\sup_{j \in \mathbb{N}} \left\| \varepsilon_j^{-1} \left( u_j^i(p + \varepsilon_j \text{id}_{\text{cl}\Omega}) - k + \int_Q S_{q,n}(p-y) f_0(y) dy \right) \right\|_{C^{1,\alpha}(\text{cl}\Omega)} < \infty. \quad (4.9)$$

Hence,

$$\lim_{j \rightarrow +\infty} u_j^i(p + \varepsilon_j \text{id}_{\text{cl}\Omega}) = k - \int_Q S_{q,n}(p-y) f_0(y) dy \quad \text{in } C^{1,\alpha}(\text{cl}\Omega). \quad (4.10)$$

Moreover, equation (4.7) implies that

$$\lim_{j \rightarrow +\infty} F_{\varepsilon_j}^i[f_{\varepsilon_j}](p + \varepsilon_j \text{id}_{\text{cl}\Omega}) = P_{q,n}[Q, f_0](p) \quad \text{in } C^{1,\alpha}(\text{cl}\Omega). \quad (4.11)$$

Then by the definition of  $u_j^i$  and by continuity results for the composition operator in Schauder spaces (cf. *e.g.*, Drábek [19], Valent [55, Thm. 3.3, p. 32]), we deduce that

$$\lim_{j \rightarrow +\infty} T_j^i(p + \varepsilon_j \text{id}_{\text{cl}\Omega}) = K_i^{(-1)}(k) \quad \text{in } C^{1,\alpha}(\text{cl}\Omega).$$

Next we turn to prove a corresponding statement for  $\{T_j^o\}_{j \in \mathbb{N}}$ . Assumption (1.4) and the analyticity statement [42, Lem. A.7] imply that

$$\lim_{j \rightarrow +\infty} P_{q,n}[Q, f_{\varepsilon_j}](p + \varepsilon_j \text{id}_{\partial\Omega}) = P_{q,n}[Q, f_0](p) \quad \text{in } C^{1,\alpha}(\partial\Omega). \quad (4.12)$$

By assumption (1.8) and by known results on integral operators with analytic kernels, we have

$$\begin{aligned} \lim_{j \rightarrow +\infty} \frac{1}{m_n(\Omega_{p,\varepsilon_j})} \int_{\Omega_{p,\varepsilon_j}} S_{q,n}(p + \varepsilon_j t - y) dy \int_Q f_{\varepsilon_j} dy & \quad (4.13) \\ &= \lim_{j \rightarrow +\infty} \frac{-1}{m_n(\Omega)} \left\{ \int_{\Omega} S_n(t-s) \varepsilon_j + \frac{\delta_{2,n}}{2\pi} (\log \varepsilon_j) \varepsilon_j ds \right. \\ & \quad \left. + \int_{\Omega} R_{q,n}(\varepsilon_j(t-s)) ds \varepsilon_j^{n-1} \right\} \int_{\partial\Omega} g_{\varepsilon_j} d\sigma = 0, \end{aligned}$$

in the  $C^{1,\alpha}$ -norm in the variable  $t \in \partial\Omega$  (cf. *e.g.*, [39, Prop. 4.1].) Hence, the limiting relations (4.12) and (4.13) imply that

$$\lim_{j \rightarrow +\infty} F_{\varepsilon_j}^o[f_{\varepsilon_j}](p + \varepsilon_j \text{id}_{\partial\Omega}) = P_{q,n}[Q, f_0](p) \quad \text{in } C^{1,\alpha}(\partial\Omega), \quad (4.14)$$

(see also (3.2).) On the other hand, equation (4.11) implies that

$$\lim_{j \rightarrow +\infty} F_{\varepsilon_j}^i [f_{\varepsilon_j}] (p + \varepsilon_j \text{id}_{\partial\Omega}) = P_{q,n}[Q, f_0](p) \quad \text{in } C^{1,\alpha}(\partial\Omega). \quad (4.15)$$

Since  $K_o \circ K_i^{(-1)}$  is of class  $C^2$ , known continuity results on the composition operator, and the fifth and sixth line in (3.3), and (4.10), (4.14), (4.15) imply that

$$\begin{aligned} & \lim_{j \rightarrow +\infty} u_j^o(p + \varepsilon_j \text{id}_{\partial\Omega}) \\ &= \lim_{j \rightarrow +\infty} \left( -F_{\varepsilon_j}^o [f_{\varepsilon_j}] (p + \varepsilon_j \text{id}_{\partial\Omega}) \right. \\ & \quad \left. + K_o \circ K_i^{(-1)} \left( u_j^i(p + \varepsilon_j \text{id}_{\partial\Omega}) + F_{\varepsilon_j}^i [f_{\varepsilon_j}] (p + \varepsilon_j \text{id}_{\partial\Omega}) \right) \right) \\ &= -P_{q,n}[Q, f_0](p) + K_o \circ K_i^{(-1)}(k) \quad \text{in } C^{1,\alpha}(\partial\Omega) \end{aligned}$$

(cf. e.g., Drábek [19], Valent [55, Thm. 3.3, p. 32].) As a consequence, Proposition 4.4 (ii) implies that

$$\lim_{j \rightarrow +\infty} u_j^o(p + \varepsilon_j \text{id}_{\text{cl}\mathcal{O}}) = -P_{q,n}[Q, f_0](p) + K_o \circ K_i^{(-1)}(k) \quad \text{in } C^{1,\alpha}(\text{cl}\mathcal{O}) \quad (4.16)$$

for all open bounded subsets  $\mathcal{O}$  of  $\mathbb{R}^n \setminus \text{cl}\Omega$ , and that

$$\lim_{j \rightarrow +\infty} u_j^o|_{\text{cl}\tilde{\mathcal{O}}} = -P_{q,n}[Q, f_0](p) + K_o \circ K_i^{(-1)}(k) \quad \text{in } C^r(\text{cl}\tilde{\mathcal{O}}) \quad (4.17)$$

for all  $r \in \mathbb{N}$  and for all open bounded subsets  $\tilde{\mathcal{O}}$  of  $\mathbb{R}^n$  such that  $\text{cl}\tilde{\mathcal{O}} \subseteq \mathbb{R}^n \setminus (p + q\mathbb{Z}^n)$ . By the limiting relations (4.12) and (4.13) with  $\partial\Omega$  replaced by  $\text{cl}\mathcal{O}$ , we have

$$\lim_{j \rightarrow +\infty} F_{\varepsilon_j}^o [f_{\varepsilon_j}] (p + \varepsilon_j \text{id}_{\text{cl}\mathcal{O}}) = P_{q,n}[Q, f_0](p) \quad \text{in } C^{1,\alpha}(\text{cl}\mathcal{O}) \quad (4.18)$$

for all open bounded subsets  $\mathcal{O}$  of  $\mathbb{R}^n \setminus \text{cl}\Omega$ . By standard properties of integral operators with real analytic kernels and with no singularities (cf. [39, §4]), we can deduce that

$$\lim_{j \rightarrow +\infty} \int_{\Omega} S_n(\cdot - (p + \varepsilon_j y)) dy = S_n(\cdot - p) m_n(\Omega) \quad \text{in } C^r(\text{cl}\tilde{\mathcal{O}})$$

for all  $r \in \mathbb{N}$  and for all open bounded subsets  $\tilde{\mathcal{O}}$  of  $\mathbb{R}^n$  such that  $\text{cl}\tilde{\mathcal{O}} \subseteq \mathbb{R}^n \setminus (p + q\mathbb{Z}^n)$ . Then by the definition of  $F_{\varepsilon_j}^o [f_{\varepsilon_j}]$ , and by the continuity of  $P_{q,n}[Q, \cdot]$  in Roumieu spaces and by assumption (1.8), we have

$$\lim_{j \rightarrow +\infty} F_{\varepsilon_j}^o [f_{\varepsilon_j}]|_{\text{cl}\tilde{\mathcal{O}}} = P_{q,n}[Q, f_0]|_{\text{cl}\tilde{\mathcal{O}}} \quad \text{in } C^r(\text{cl}\tilde{\mathcal{O}})$$

for all  $r \in \mathbb{N}$  and for all open bounded subsets  $\tilde{\mathcal{O}}$  of  $\mathbb{R}^n$  such that  $\text{cl}\tilde{\mathcal{O}} \subseteq \mathbb{R}^n \setminus (p + q\mathbb{Z}^n)$ . Then (4.6), (4.16), (4.17), (4.18), assumption (1.3) and continuity results for the composition operators imply that

$$\lim_{j \rightarrow +\infty} T_j^o(p + \varepsilon_j \text{id}_{\text{cl}\mathcal{O}}) = K_i^{(-1)}(k) \quad \text{in } C^{1,\alpha}(\text{cl}\mathcal{O})$$

for all open bounded subsets  $\mathcal{O}$  of  $\mathbb{R}^n \setminus \text{cl}\Omega$ , and that

$$\lim_{j \rightarrow +\infty} T_j^o|_{\text{cl}\tilde{\mathcal{O}}} = K_o^{(-1)} \left( P_{q,n}[Q, f_0]|_{\text{cl}\tilde{\mathcal{O}}} - P_{q,n}[Q, f_0](p) + K_o(K_i^{(-1)}(k)) \right) \\ \text{in } C^{1,\alpha}(\text{cl}\tilde{\mathcal{O}})$$

for all open bounded subsets  $\tilde{\mathcal{O}}$  of  $\mathbb{R}^n$  such that  $\text{cl}\tilde{\mathcal{O}} \subseteq \mathbb{R}^n \setminus (p + q\mathbb{Z}^n)$  (cf. e.g., Drábek [19], Valent [55, Thm. 3.3, p. 32].)  $\square$

The next theorem shows in particular that if a family of solutions has a limit when rescaled, then such a limit is uniquely determined and equals the constant  $K_i^{(-1)}(k)$ .

**Theorem 4.6.** *Let  $\alpha \in ]0, 1[$ ,  $\rho \in ]0, +\infty[$ ,  $p \in Q$ . Let  $\Omega$  and  $\epsilon_0$  be as in (1.1) and (1.2), respectively. Let (1.3), (1.4), (1.5), (1.6), (1.10) hold. Let (1.8) hold for all  $\epsilon \in ]0, \epsilon_0[$ . Let  $\{\epsilon_j\}_{j \in \mathbb{N}}$  be a sequence of  $]0, \epsilon_0[$  which converges to 0. Let  $\{(T_j^i, T_j^o)\}_{j \in \mathbb{N}}$  be a sequence of pairs of functions such that*

$$\begin{aligned} (T_j^i, T_j^o) &\in C_q^{1,\alpha}(\text{cl}\mathbb{S}[\Omega_{p,\epsilon_j}]) \times C_q^{1,\alpha}(\text{cl}\mathbb{S}[\Omega_{p,\epsilon_j}]^-), \\ (T_j^i, T_j^o) &\text{ solves (1.7) for } \epsilon = \epsilon_j, \\ \lim_{j \rightarrow +\infty} T_j^i(p + \epsilon_j \text{id}_{\text{cl}\Omega}) &\text{ exists in } C^{1,\alpha}(\text{cl}\Omega). \end{aligned} \quad (4.19)$$

Then

$$\lim_{j \rightarrow +\infty} T_j^i(p + \epsilon_j \text{id}_{\text{cl}\Omega}) = K_i^{(-1)}(k) \quad \text{in } C^{1,\alpha}(\text{cl}\Omega),$$

and

$$\lim_{j \rightarrow +\infty} T_j^o(p + \epsilon_j \text{id}_{\text{cl}\mathcal{O}}) = K_i^{(-1)}(k) \quad \text{in } C^{1,\alpha}(\text{cl}\mathcal{O})$$

for all open bounded subsets  $\mathcal{O}$  of  $\mathbb{R}^n \setminus \text{cl}\Omega$ , and

$$\lim_{j \rightarrow +\infty} T_j^o|_{\text{cl}\tilde{\mathcal{O}}} = K_o^{(-1)} \left( P_{q,n}[Q, f_0]|_{\text{cl}\tilde{\mathcal{O}}} - P_{q,n}[Q, f_0](p) + K_o(K_i^{(-1)}(k)) \right) \\ \text{in } C^{1,\alpha}(\text{cl}\tilde{\mathcal{O}})$$

for all open bounded subsets  $\tilde{\mathcal{O}}$  of  $\mathbb{R}^n$  such that  $\text{cl}\tilde{\mathcal{O}} \subseteq \mathbb{R}^n \setminus (p + q\mathbb{Z}^n)$ .

*Proof.* Let  $u_j^i, u_j^o$  be the functions defined by

$$\begin{aligned} u_j^i(x) &\equiv K_i \circ T_j^i(x) - F_{\epsilon_j}^i[f_{\epsilon_j}](x) & \forall x \in \text{cl}\mathbb{S}[\Omega_{p,\epsilon_j}], \\ u_j^o(x) &\equiv K_o \circ T_j^o(x) - F_{\epsilon_j}^o[f_{\epsilon_j}](x) & \forall x \in \text{cl}\mathbb{S}[\Omega_{p,\epsilon_j}]^-. \end{aligned}$$

By Proposition 3.2, the pair  $(u_j^i, u_j^o)$  solves problem (3.3) for  $\epsilon = \epsilon_j$ . Then we set

$$\begin{aligned} u_j^{i,r}(t) &\equiv u_j^i(p + \epsilon_j t) & \forall t \in \text{cl}\Omega, \\ u_j^{o,r}(t) &\equiv u_j^o(p + \epsilon_j t) & \forall t \in \epsilon_j^{-1}(\text{cl}\mathbb{S}[\Omega_{p,\epsilon_j}]^- - p), \end{aligned}$$

for all  $j \in \mathbb{N}$ . Next we turn to show that

$$u^{i,r} \equiv \lim_{j \rightarrow +\infty} u_j^{i,r} \quad \text{exists in } C^{1,\alpha}(\text{cl}\Omega). \quad (4.20)$$

Since  $K_i$  is of class  $C^2$ , known results on the composition operator and assumption (4.19) imply that

$$v^{i,r} \equiv \lim_{j \rightarrow +\infty} K_i \circ T_j^i(p + \varepsilon_j \text{id}_{\text{cl}\Omega}) \quad \text{exists in } C^{1,\alpha}(\text{cl}\Omega) \quad (4.21)$$

(cf. *e.g.*, Drábek [19], Valent [55, Thm. 3.3, p. 32].) Then the limiting relations (4.11) and (4.21) imply that the limit in (4.20) exists and that

$$u^{i,r}(t) = v^{i,r}(t) - P_{q,n}[Q, f_0](p) \quad \forall t \in \text{cl}\Omega. \quad (4.22)$$

Since  $u^{i,r}$  is the uniform limit of the harmonic functions  $u_j^{i,r}$ , the function  $u^{i,r}$  is harmonic in  $\Omega$ . By arguing as in the part of the proof of Theorem 4.5 following (4.10), we deduce that

$$\lim_{j \rightarrow +\infty} u_j^{o,r}|_{\partial\Omega} \quad \text{exists in } C^{1,\alpha}(\partial\Omega).$$

Then by Proposition 4.4 (ii), there exists a unique pair  $(u^{o,r}, c^\sharp) \in C_{\text{loc}}^{1,\alpha}(\mathbb{R}^n \setminus \Omega) \times \mathbb{R}$  such that

$$\Delta u^{o,r} = 0 \text{ in } \mathbb{R}^n \setminus \text{cl}\Omega, \quad \lim_{t \rightarrow \infty} u^{o,r}(t) = c^\sharp,$$

and that

$$\lim_{j \rightarrow +\infty} u_j^{o,r}|_{\text{cl}\mathcal{O}} = u|_{\text{cl}\mathcal{O}} \quad \text{in } C^{1,\alpha}(\text{cl}\mathcal{O}) \quad (4.23)$$

for all open bounded subsets  $\mathcal{O}$  of  $\mathbb{R}^n \setminus \text{cl}\Omega$ , and that

$$\lim_{j \rightarrow +\infty} u_j^o|_{\text{cl}\tilde{\mathcal{O}}} = c^\sharp \quad \text{in } C^r(\text{cl}\tilde{\mathcal{O}})$$

for all  $r \in \mathbb{N}$  and for all open bounded subsets  $\tilde{\mathcal{O}}$  of  $\mathbb{R}^n$  such that  $\text{cl}\tilde{\mathcal{O}} \subseteq \mathbb{R}^n \setminus (p + q\mathbb{Z}^n)$ . Then we set

$$v^{o,r}(t) \equiv u^{o,r}(t) + P_{q,n}[Q, f_0](p) \quad \forall t \in \mathbb{R}^n \setminus \Omega.$$

By a change of variable, and by multiplying the second last equation of (3.3) by  $\varepsilon_j$ , and by (1.8), we obtain

$$\begin{aligned} & \frac{\partial u_j^{o,r}}{\partial \nu_\Omega}(t) - \frac{\varepsilon_j}{m_n(\Omega)} \int_{\partial\Omega} g_{\varepsilon_j} d\sigma \left\{ \int_{\partial\Omega} S_n(t-s) \nu_\Omega(t) \cdot \nu_\Omega(s) d\sigma_s \right. \\ & \quad \left. + \varepsilon_j^{n-2} \int_{\partial\Omega} R_{q,n}(\varepsilon(t-s)) \nu_\Omega(t) \cdot \nu_\Omega(s) d\sigma_s \right\} \\ & = \frac{\partial u_j^{i,r}}{\partial \nu_\Omega}(t) + \frac{\varepsilon_j^{n+1}}{m_n(Q)} \int_{\partial\Omega} g_{\varepsilon_j} d\sigma \int_{\partial\Omega} S_n(t-s) \nu_\Omega(t) \cdot \nu_\Omega(s) d\sigma_s \\ & \quad + \varepsilon_j g_{\varepsilon_j}(t) \quad \forall t \in \partial\Omega. \end{aligned} \quad (4.24)$$

Then by equalities

$$\begin{aligned} u_j^{o,r}(t) + F_{\varepsilon_j}^o[f_{\varepsilon_j}](p + \varepsilon_j t) & = K_o \circ K_i^{(-1)} \left( u_j^{i,r}(t) + F_{\varepsilon_j}^i[f_{\varepsilon_j}](p + \varepsilon_j t) \right) \quad \forall t \in \partial\Omega, \\ \int_{\partial\Omega} u_j^{o,r} d\sigma & = k - \int_{\partial\Omega} F_{\varepsilon_j}^i[f_{\varepsilon_j}](p + \varepsilon_j s) d\sigma_s, \end{aligned}$$

and by the limiting relations in (4.14), (4.15), (4.20), (4.23), and by (1.8), and by letting  $j$  tend to  $+\infty$  in (4.24), we conclude that

$$\begin{cases} \Delta u^{i,r}(t) = 0 & \forall t \in \Omega, \\ \Delta u^{o,r}(t) = 0 & \forall t \in \mathbb{R}^n \setminus \text{cl}\Omega, \\ u^{o,r}(t) + P_{q,n}[Q, f_0](p) = K_o \circ K_i^{(-1)}(u^{i,r}(t) + P_{q,n}[Q, f_0](p)) & \forall t \in \partial\Omega, \\ \frac{\partial u^{o,r}}{\partial \nu_\Omega}(t) = \frac{\partial u^{i,r}}{\partial \nu_\Omega}(t) & \forall t \in \partial\Omega, \\ \int_{\partial\Omega} u^{i,r} d\sigma = k - P_{q,n}[Q, f_0](p), \\ \lim_{t \rightarrow \infty} u^{o,r}(t) = c^\sharp. \end{cases}$$

Then the pair of functions  $(v^{i,r}, v^{o,r}) \in C^{1,\alpha}(\text{cl}\Omega) \times C_{\text{loc}}^{1,\alpha}(\mathbb{R}^n \setminus \Omega)$  satisfies the boundary value problem

$$\begin{cases} \Delta v^{i,r}(t) = 0 & \forall t \in \Omega, \\ \Delta v^{o,r}(t) = 0 & \forall t \in \mathbb{R}^n \setminus \text{cl}\Omega, \\ v^{o,r}(t) = K_o \circ K_i^{(-1)}(v^{i,r}(t)) & \forall t \in \partial\Omega, \\ \frac{\partial v^{o,r}}{\partial \nu_\Omega}(t) = \frac{\partial v^{i,r}}{\partial \nu_\Omega}(t) & \forall t \in \partial\Omega, \\ \int_{\partial\Omega} v^{i,r} d\sigma = k, \\ \lim_{t \rightarrow \infty} v^{o,r}(t) = c^\sharp + P_{q,n}[Q, f_0](p). \end{cases} \quad (4.25)$$

We now turn to show that such a problem has a unique solution. To do so, we set

$$T^{i,r} \equiv K_i^{(-1)} \circ v^{i,r}, \quad T^{o,r} \equiv K_o^{(-1)} \circ v^{o,r},$$

and we note that the pair  $(T^{i,r}, T^{o,r})$  belongs to  $C^{1,\alpha}(\text{cl}\Omega) \times C_{\text{loc}}^{1,\alpha}(\mathbb{R}^n \setminus \Omega)$  and satisfies the following boundary value problem

$$\begin{cases} \text{div}(\kappa_i(T^{i,r}(t))DT^{i,r}(t)) = 0 & \forall t \in \Omega, \\ \text{div}(\kappa_o(T^{o,r}(t))DT^{o,r}(t)) = 0 & \forall t \in \mathbb{R}^n \setminus \text{cl}\Omega, \\ T^{o,r}(t) = T^{i,r}(t) & \forall t \in \partial\Omega, \\ \kappa_o(T^{o,r}(t))\frac{\partial T^{o,r}}{\partial \nu_\Omega}(t) = \kappa_i(T^{i,r}(t))\frac{\partial T^{i,r}}{\partial \nu_\Omega}(t) & \forall t \in \partial\Omega, \\ \int_{\partial\Omega} K_i \circ T^{i,r} d\sigma = k, \\ \lim_{t \rightarrow \infty} T^{o,r}(t) = K_o^{(-1)}(c^\sharp + P_{q,n}[Q, f_0](p)). \end{cases}$$

If  $R > 0$  is such that  $\text{cl}\Omega \subseteq \mathbb{B}_n(0, R)$ , we can apply the Divergence Theorem in  $\mathbb{B}_n(0, R) \setminus \text{cl}\Omega$  and obtain

$$\begin{aligned} & \int_{\Omega} \kappa_i(T^{i,r}(t))|DT^{i,r}(t)|^2 dt & (4.26) \\ &= \int_{\Omega} \text{div}(T^{i,r}(t)\kappa_i(T^{i,r}(t))DT^{i,r}(t)) dt \\ &= \int_{\partial\Omega} T^{i,r}(t)\kappa_i(T^{i,r}(t))\frac{\partial T^{i,r}}{\partial \nu_\Omega}(t) d\sigma_t \\ &= \int_{\partial\Omega} T^{o,r}(t)\kappa_o(T^{o,r}(t))\frac{\partial T^{o,r}}{\partial \nu_\Omega}(t) d\sigma_t \\ &= - \int_{\mathbb{B}_n(0,R) \setminus \text{cl}\Omega} \text{div}(T^{o,r}(t)\kappa_o(T^{o,r}(t))DT^{o,r}(t)) dt \end{aligned}$$



$$\begin{aligned}
& + \int_{\partial \mathbb{B}_n(0,R)} T^{o,r}(t) \kappa_o(T^{o,r}(t)) \frac{\partial T^{o,r}}{\partial \nu_{\mathbb{B}_n(0,R)}}(t) d\sigma_t \\
= & - \int_{\mathbb{B}_n(0,R) \setminus \text{cl}\Omega} \kappa_o(T^{o,r}(t)) |DT^{o,r}(t)|^2 dt \\
& + \int_{\partial \mathbb{B}_n(0,R)} \left[ K_o^{(-1)} \circ v^{o,r}(t) - K_o^{(-1)}(c^\sharp + P_{q,n}[Q, f_0](p)) \right] \frac{\partial v^{o,r}}{\partial \nu_{\mathbb{B}_n(0,R)}}(t) d\sigma_t \\
& + K_o^{(-1)}(c^\sharp + P_{q,n}[Q, f_0](p)) \int_{\partial \mathbb{B}_n(0,R)} \frac{\partial v^{o,r}}{\partial \nu_{\mathbb{B}_n(0,R)}}(t) d\sigma_t.
\end{aligned}$$

Since  $v^{o,r}$  is harmonic in  $\mathbb{R}^n \setminus \text{cl}\Omega$  and has a finite limit at infinity, classical decay properties of the gradient of harmonic functions at infinity imply that

$$\sup_{t \in \mathbb{R}^n \setminus \Omega} \left| \frac{t}{|t|} \cdot Dv^{o,r}(t) \right| |t|^{n-1} < \infty \quad \text{if } n \geq 3, \quad \sup_{t \in \mathbb{R}^n \setminus \Omega} \left| \frac{t}{|t|} \cdot Dv^{o,r}(t) \right| |t|^2 < \infty \quad \text{if } n = 2,$$

(cf. *e.g.* Folland [26, p. 114].) Since

$$\lim_{t \rightarrow \infty} \left[ K_o^{(-1)} \circ v^{o,r}(t) - K_o^{(-1)}(c^\sharp + P_{q,n}[Q, f_0](p)) \right] = 0,$$

we have

$$\begin{aligned}
\lim_{R \rightarrow +\infty} \int_{\partial \mathbb{B}_n(0,R)} \left[ K_o^{(-1)} \circ v^{o,r}(t) - K_o^{(-1)}(c^\sharp + P_{q,n}[Q, f_0](p)) \right] \frac{\partial v^{o,r}}{\partial \nu_{\mathbb{B}_n(0,R)}}(t) d\sigma_t \\
= 0.
\end{aligned} \tag{4.27}$$

Since  $v^{i,r}$  and  $v^{o,r}$  are harmonic in  $\Omega$  and  $\mathbb{R}^n \setminus \text{cl}\Omega$ , respectively, we have

$$\int_{\partial \mathbb{B}_n(0,R)} \frac{\partial v^{o,r}}{\partial \nu_{\mathbb{B}_n(0,R)}}(t) d\sigma_t = \int_{\partial \Omega} \frac{\partial v^{o,r}}{\partial \nu_\Omega}(t) d\sigma_t = \int_{\partial \Omega} \frac{\partial v^{i,r}}{\partial \nu_\Omega}(t) d\sigma_t = 0. \tag{4.28}$$

By the limiting relation (4.27) and by equality (4.28) and by the Monotone Convergence Theorem, we can take the limit as  $R$  tends to infinity in equality (4.26) and obtain

$$\int_{\Omega} \kappa_i(T^{i,r}(t)) |DT^{i,r}(t)|^2 dt = - \int_{\mathbb{R}^n \setminus \text{cl}\Omega} \kappa_o(T^{o,r}(t)) |DT^{o,r}(t)|^2 dt.$$

Since  $\kappa_i > 0$ ,  $\kappa_o > 0$ , such an equation can hold if and only if  $T^{i,r}$  and  $T^{o,r}$  are both constant. Then assumption (1.9) implies that  $v^{i,r}$  and  $v^{o,r}$  are also both constant and the third and fifth conditions of problem (4.25) imply that

$$K_o^{(-1)}(v^{o,r}) = K_i^{(-1)}(v^{i,r}) = K_i^{(-1)}(k), \quad v^{i,r} = k,$$

and thus  $T^{i,r} = K_i^{(-1)}(k)$  and  $T^{o,r} = K_o^{(-1)}(v^{o,r}) = K_i^{(-1)}(k)$ . In particular, (4.20) and (4.22) imply that

$$\lim_{j \rightarrow +\infty} u_j^{i,r} = k - \int_Q S_{q,n}(p-y) f_0(y) dy \quad \text{in } C^{1,\alpha}(\text{cl}\Omega).$$

Then, by arguing exactly as in the proof of Theorem 4.5 from equation (4.10) to the end of the proof, we deduce that

$$\lim_{j \rightarrow +\infty} T_j^i(p + \varepsilon_j \text{id}_{\text{cl}\Omega}) = K_i^{(-1)}(k) \quad \text{in } C^{1,\alpha}(\text{cl}\Omega),$$

and that

$$\lim_{j \rightarrow +\infty} T_j^o(p + \varepsilon_j \text{id}_{\text{cl}\mathcal{O}}) = K_i^{(-1)}(k) \quad \text{in } C^{1,\alpha}(\text{cl}\mathcal{O})$$

for all open bounded subsets  $\mathcal{O}$  of  $\mathbb{R}^n \setminus \text{cl}\Omega$ , and that

$$\lim_{j \rightarrow +\infty} T_j^o|_{\text{cl}\tilde{\mathcal{O}}} = K_o^{(-1)} \left( P_{q,n}[Q, f_0]|_{\text{cl}\tilde{\mathcal{O}}} - P_{q,n}[Q, f_0](p) + K_o(K_i^{(-1)}(k)) \right) \\ \text{in } C^{1,\alpha}(\text{cl}\tilde{\mathcal{O}})$$

for all open bounded subsets  $\tilde{\mathcal{O}}$  of  $\mathbb{R}^n$  such that  $\text{cl}\tilde{\mathcal{O}} \subseteq \mathbb{R}^n \setminus (p + q\mathbb{Z}^n)$ .  $\square$

### 4.3. A local uniqueness result for converging families of solutions

In this subsection we prove that a family of solutions of (1.7) which satisfies the limiting condition in (4.5) is essentially unique in a local sense which we clarify in the following theorem.

**Theorem 4.7.** *Let  $\alpha \in ]0, 1[$ ,  $\rho \in ]0, +\infty[$ ,  $p \in Q$ . Let  $\Omega$  and  $\varepsilon_0$  be as in (1.1) and (1.2), respectively. Let (1.4), (1.5), (1.6), (1.9), (1.10) hold. Let (1.8) hold for all  $\varepsilon \in ]0, \varepsilon_0[$ . Let  $\{\varepsilon_j\}_{j \in \mathbb{N}}$  be a sequence of  $]0, \varepsilon_0[$  which converges to 0. Let  $\{(T_j^i, T_j^o)\}_{j \in \mathbb{N}}$  is a sequence of pairs of functions such that*

$$(T_j^i, T_j^o) \in C_q^{1,\alpha}(\text{cl}\mathbb{S}[\Omega_{p,\varepsilon_j}]) \times C_q^{1,\alpha}(\text{cl}\mathbb{S}[\Omega_{p,\varepsilon_j}]^-), \\ (T_j^i, T_j^o) \text{ solves (1.7) for } \varepsilon = \varepsilon_j, \\ \lim_{j \rightarrow +\infty} \kappa_i(T_j^i(p + \varepsilon_j \text{id}_{\partial\Omega})) \left( \frac{\partial T_j^i}{\partial \nu_{\Omega_{p,\varepsilon_j}}} \right) (p + \varepsilon_j \text{id}_{\partial\Omega}) \text{ exists in } C^{0,\alpha}(\partial\Omega)_0. \quad (4.29)$$

then there exists  $j_0 \in \mathbb{N}$  such that

$$T_j^i(\cdot) = T^i(\varepsilon_j, \cdot), \quad T_j^o(\cdot) = T^o(\varepsilon_j, \cdot) \quad \forall j \geq j_0. \quad (4.30)$$

*Proof.* Let  $u_j^i$  be the function defined by

$$u_j^i(x) \equiv K_i \circ T_j^i(x) - F_{\varepsilon_j}^i[f_{\varepsilon_j}](x) \quad \forall x \in \text{cl}\mathbb{S}[\Omega_{p,\varepsilon_j}] \quad \forall j \in \mathbb{N}.$$

Since the assumptions of Theorem (4.5) are satisfied condition (4.9) holds, and we have

$$\sup_{j \in \mathbb{N}} \left\| \varepsilon_j^{-1} \left( u_j^i(p + \varepsilon_j \text{id}_{\text{cl}\Omega}) - k + \int_Q S_{q,n}(p-y) f_0(y) dy \right) \right\|_{C^{1,\alpha}(\text{cl}\Omega)} < \infty.$$

On the other hand by (4.7), we have

$$\sup_{j \in \mathbb{N}} \left\| \varepsilon_j^{-1} \left( F_{\varepsilon_j}^i[f_{\varepsilon_j}](p + \varepsilon_j \text{id}_{\partial\Omega}) - \int_Q S_{q,n}(p-y) f_0(y) dy \right) \right\|_{C^{1,\alpha}(\partial\Omega)} < \infty.$$

As a consequence, we have

$$\sup_{j \in \mathbb{N}} \|\varepsilon_j^{-1} (K_i \circ T_j^i(p + \varepsilon_j \text{id}_{\partial\Omega}) - k)\|_{C^{1,\alpha}(\partial\Omega)} < \infty. \quad (4.31)$$

Since  $(T_j^i, T_j^o)$  solves problem (1.7), Propositions 3.2 and 3.3 ensure that for each  $j \in \mathbb{N}$  there exists a unique  $(\psi_j, \theta_j, \xi_j) \in C^{0,\alpha}(\partial\Omega)_0^2 \times \mathbb{R}$  such that

$$\begin{aligned} T_j^i &= K_i^{(-1)} \circ \left( F_{\varepsilon_j}^i[f_{\varepsilon_j}] + u^i[\varepsilon_j, \psi_j, \theta_j, \xi_j] \right), \\ T_j^o &= K_o^{(-1)} \circ \left( F_{\varepsilon_j}^o[f_{\varepsilon_j}] + u^o[\varepsilon_j, \psi_j, \theta_j, \xi_j] \right). \end{aligned} \quad (4.32)$$

Let  $(\tilde{\psi}, \tilde{\theta}, \tilde{\xi})$  be as in Proposition 3.4. We now try to show that

$$\lim_{j \rightarrow +\infty} (\psi_j, \theta_j, \xi_j) = (\tilde{\psi}, \tilde{\theta}, \tilde{\xi}) \quad \text{in } C^{0,\alpha}(\partial\Omega)_0^2 \times \mathbb{R}. \quad (4.33)$$

Indeed, if  $\mathcal{U}$  is as in Theorem 3.5, the limiting relation (4.33) implies that there exists  $j_0 \in \mathbb{N}$  such that

$$(\varepsilon_j, \delta_{2,n}\varepsilon_j \log \varepsilon_j, \psi_j, \theta_j, \xi_j) \in ]-\epsilon', \epsilon'[\times] - \epsilon^\#, \epsilon^\#[\times \mathcal{U} \quad \text{for all } j \geq j_0,$$

and thus Theorem 3.5 implies that

$$(\psi_j, \theta_j, \xi_j) = (\Psi[\varepsilon_j, \delta_{2,n}\varepsilon_j \log \varepsilon_j], \Theta[\varepsilon_j, \delta_{2,n}\varepsilon_j \log \varepsilon_j], \Xi[\varepsilon_j, \delta_{2,n}\varepsilon_j \log \varepsilon_j]),$$

if  $j \geq j_0$  and thus equality (4.30) holds for  $j \geq j_0$ .

In order to prove (4.33), we rewrite equation  $\Lambda[\epsilon, \epsilon_1, \psi, \theta, \xi] = 0$  in the following form

$$\begin{aligned} & m^o[\epsilon, \theta, \xi](t) - K'(K^{(-1)}(G[\epsilon, \epsilon_1]))m^i[\epsilon, \psi](t) \\ &= - \int_0^1 D(P_{q,n}[Q, f_\epsilon])(p + \tau\epsilon t) \cdot t \, d\tau \\ & \quad - \frac{1}{m_n(\Omega)} \int_{\partial\Omega} g_\epsilon \, d\sigma \left\{ P_n[\Omega, 1](t) + \epsilon^{n-2} \int_{\Omega} R_{q,n}(\epsilon(t-s)) \, ds \right\} \\ & \quad + K'(K^{(-1)}(G[\epsilon, \epsilon_1])) \left[ m_1^i[\epsilon](t) + \frac{m_n(\Omega)}{2\pi m_n(Q)} \epsilon_1 \int_Q f_\epsilon \, dx \right] \\ & \quad + \epsilon \left[ m^i[\epsilon, \psi](t) + m_1^i[\epsilon](t) + \frac{m_n(\Omega)}{2\pi m_n(Q)} \epsilon_1 \int_Q f_\epsilon \, dx \right]^2 \\ & \quad \times \int_0^1 (1-\beta) K'' \left( K^{(-1)}(G[\epsilon, \epsilon_1]) \right. \\ & \quad \left. + \beta \epsilon \left[ m^i[\epsilon, \psi](t) + m_1^i[\epsilon](t) + \frac{m_n(\Omega)}{2\pi m_n(Q)} \epsilon_1 \int_Q f_\epsilon \, dx \right] \right) d\beta \quad \forall t \in \partial\Omega, \\ & \quad + \frac{1}{2} \theta(t) + w_*[\partial\Omega, \theta](t) + \epsilon^{n-1} \int_{\partial\Omega} \nu_\Omega(t) \cdot DR_{q,n}(\epsilon(t-s)) \theta(s) \, d\sigma_s \\ & \quad + \frac{1}{2} \psi(t) - w_*[\partial\Omega, \psi](t) - \epsilon^{n-1} \int_{\partial\Omega} \nu_\Omega(t) \cdot DR_{q,n}(\epsilon(t-s)) \psi(s) \, d\sigma_s \end{aligned} \quad (4.35)$$

$$\begin{aligned}
&= \frac{1}{m_n(\Omega)} \int_{\partial\Omega} g_\epsilon d\sigma \left\{ \int_{\partial\Omega} S_n(t-s)\nu_\Omega(t) \cdot \nu_\Omega(s) d\sigma_s \right. \\
&\quad \left. + \epsilon^{n-2} \int_{\partial\Omega} R_{q,n}(\epsilon(t-s))\nu_\Omega(t) \cdot \nu_\Omega(s) d\sigma_s \right\} \\
&\quad + \frac{\epsilon^n}{m_n(Q)} \int_{\partial\Omega} g_\epsilon d\sigma \int_{\partial\Omega} S_n(t-s)\nu_\Omega(t) \cdot \nu_\Omega(s) d\sigma_s + g_\epsilon(t) \quad \forall t \in \partial\Omega,
\end{aligned}$$

for all  $(\epsilon, \epsilon_1, \psi, \theta, \xi) \in ]-\epsilon_0, \epsilon_0[ \times \mathbb{R} \times C^{0,\alpha}(\partial\Omega)_0^2 \times \mathbb{R}$ . As shown in the proof of [41, Thm. 4.4 (iii), p. 2529, equation (32)], both hand sides of equation (4.35) have zero integral on  $\partial\Omega$  for all  $(\epsilon, \epsilon_1, \psi, \theta, \xi) \in ]-\epsilon_0, \epsilon_0[ \times \mathbb{R} \times C^{0,\alpha}(\partial\Omega)_0^2 \times \mathbb{R}$ . We define the maps  $N \equiv (N_l)_{l=1,2}$  and  $B \equiv (B_l)_{l=1,2}$  from  $]-\epsilon_0, \epsilon_0[ \times \mathbb{R} \times C^{0,\alpha}(\partial\Omega)_0^2 \times \mathbb{R}$  to  $C^{1,\alpha}(\partial\Omega) \times C^{0,\alpha}(\partial\Omega)_0$  by setting  $N_1[\epsilon, \epsilon_1, \psi, \theta, \xi]$  and  $B_1[\epsilon, \epsilon_1, \psi, \theta, \xi]$  equal to the left and the right hand side of the equality in (4.34) for all  $(\epsilon, \epsilon_1, \psi, \theta, \xi) \in ]-\epsilon_0, \epsilon_0[ \times \mathbb{R} \times C^{0,\alpha}(\partial\Omega)_0^2 \times \mathbb{R}$ , respectively, and by setting  $N_2[\epsilon, \epsilon_1, \psi, \theta, \xi]$  and  $B_2[\epsilon, \epsilon_1, \psi, \theta, \xi]$  equal to the left and the right hand side of the equality in (4.35) for all  $(\epsilon, \epsilon_1, \psi, \theta, \xi) \in ]-\epsilon_0, \epsilon_0[ \times \mathbb{R} \times C^{0,\alpha}(\partial\Omega)_0^2 \times \mathbb{R}$ , respectively.

By the proof of [41, Thm. 4.4] the maps  $N$  and  $B$  are analytic under analyticity assumptions on  $K_i, K_o$  and on the families of (1.4), (1.5). Here instead,  $K_i$  and  $K_o$  are of class  $C^5$  and the families of (1.4), (1.5) are of class  $C^1$ . Thus the same proof of [41, Thm. 4.4] implies that the maps  $N$  and  $B$  are of class  $C^1$ . Next we note that  $N[\epsilon, \epsilon_1, \cdot, \cdot, \cdot]$  is linear for all fixed  $(\epsilon, \epsilon_1) \in ]-\epsilon_0, \epsilon_0[ \times \mathbb{R}$ . In particular, the map from  $]-\epsilon_0, \epsilon_0[ \times \mathbb{R}$  to  $\mathcal{L}(C^{0,\alpha}(\partial\Omega)_0^2 \times \mathbb{R}, C^{1,\alpha}(\partial\Omega) \times C^{0,\alpha}(\partial\Omega)_0)$  which takes  $(\epsilon, \epsilon_1)$  to  $N[\epsilon, \epsilon_1, \cdot, \cdot, \cdot]$  is continuous. We also note that

$$N[0, 0, \cdot, \cdot, \cdot] = \partial_{(\psi, \theta, \xi)} \Lambda[0, 0, \tilde{\psi}, \tilde{\theta}, \tilde{\xi}](\cdot, \cdot, \cdot),$$

and that accordingly,  $N[0, 0, \cdot, \cdot, \cdot]$  is a linear homeomorphism (see the proof of [41, Thm. 4.4].) Since the set of linear homeomorphisms is open in the set of linear and continuous operators, and since the map which takes a linear invertible operator to its inverse is continuous (cf. *e.g.*, Hille and Phillips [29, Thms. 4.3.2 and 4.3.4]), there exists an open neighborhood  $\mathcal{W}$  of  $(0, 0)$  in  $]-\epsilon_0, \epsilon_0[ \times ]-\epsilon^\#, \epsilon^\#[$  such that the map which takes  $(\epsilon, \epsilon_1)$  to  $N[\epsilon, \epsilon_1, \cdot, \cdot, \cdot]^{(-1)}$  is continuous from  $\mathcal{W}$  to  $\mathcal{L}(C^{1,\alpha}(\partial\Omega) \times C^{0,\alpha}(\partial\Omega)_0, C^{0,\alpha}(\partial\Omega)_0^2 \times \mathbb{R})$ . Clearly, there exists  $j_1 \in \mathbb{N}$  such that

$$(\epsilon_j, \delta_{2,n}\epsilon_j \log \epsilon_j) \in \mathcal{W} \quad \forall j \geq j_1.$$

Since  $\Lambda[\epsilon_j, \delta_{2,n}\epsilon_j \log \epsilon_j, \psi_j, \theta_j, \xi_j] = 0$ , the invertibility of the linear operator

$$N[\epsilon, \delta_{2,n}\epsilon_j \log \epsilon_j, \psi_j, \cdot, \cdot, \cdot]$$

and equalities (4.34), (4.35) guarantee that

$$(\psi_j, \theta_j, \xi_j) = N[\epsilon, \delta_{2,n}\epsilon_j \log \epsilon_j, \cdot, \cdot, \cdot]^{(-1)} [B[\epsilon, \delta_{2,n}\epsilon_j \log \epsilon_j, \psi_j, \theta_j, \xi_j]], \quad (4.36)$$

if  $j \geq j_1$ . By (4.32) and by the same computations of [41, equation (18), fourth equation of p. 2522] yielding to [41, equations (20), (21)], we have

$$\begin{aligned}
&K_i \circ T_j^i(p + \epsilon_j t) \\
&= F_{\epsilon_j}^i[f_{\epsilon_j}](p + t\epsilon_j) + u^i[\epsilon_j, \psi_j, \theta_j, \xi_j](p + t\epsilon_j) = K^{(-1)}(G[\epsilon_j, \delta_{2,n}\epsilon_j \log \epsilon_j])
\end{aligned}$$

$$+\varepsilon_j \left[ m^i[\varepsilon_j, \psi_j](t) + m_1^i[\varepsilon_j](t) + \frac{m_n(\Omega)}{2\pi m_n(Q)} \delta_{2,n} \varepsilon_j \log \varepsilon_j \int_Q f_{\varepsilon_j} dx \right]$$

for all  $t \in \partial\Omega$  and  $j \in \mathbb{N}$ . Accordingly we have

$$\begin{aligned} & m^i[\varepsilon_j, \psi_j](t) + m_1^i[\varepsilon_j](t) + \frac{m_n(\Omega)}{2\pi m_n(Q)} \delta_{2,n} \varepsilon_j \log \varepsilon_j \int_Q f_{\varepsilon_j} dx \\ &= \varepsilon_j^{-1} \left( K_i \circ T_j^i(p + \varepsilon_j t) - K^{(-1)}(G[\varepsilon_j, \delta_{2,n} \varepsilon_j \log \varepsilon_j]) \right) \end{aligned}$$

for all  $t \in \partial\Omega$  and  $j \in \mathbb{N}$ . Hence,

$$\begin{aligned} & B_1[\varepsilon_j, \delta_{2,n} \varepsilon_j \log \varepsilon_j, \psi_j, \theta_j, \xi_j](t) \tag{4.37} \\ &= - \int_0^1 D(P_{q,n}[Q, f_{\varepsilon_j}])(p + \tau \varepsilon_j t) \cdot t d\tau \\ &\quad - \frac{1}{m_n(\Omega)} \int_{\partial\Omega} g_{\varepsilon_j} d\sigma \left\{ P_n[\Omega, 1](t) + \varepsilon_j^{n-2} \int_{\Omega} R_{q,n}(\varepsilon_j(t-s)) ds \right\} \\ &\quad + K'(K^{(-1)}(G[\varepsilon_j, \delta_{2,n} \varepsilon_j \log \varepsilon_j])) \\ &\quad \times \left[ m_1^i[\varepsilon_j](t) + \frac{m_n(\Omega)}{2\pi m_n(Q)} \delta_{2,n} \varepsilon_j \log \varepsilon_j \int_Q f_{\varepsilon_j} dx \right] \\ &\quad + \varepsilon_j \left[ \varepsilon_j^{-1} \left( K_i \circ T_j^i(p + \varepsilon_j t) - K^{(-1)}(G[\varepsilon_j, \delta_{2,n} \varepsilon_j \log \varepsilon_j]) \right) \right]^2 \\ &\quad \times \int_0^1 (1-\beta) K'' \left( K^{(-1)}(G[\varepsilon_j, \delta_{2,n} \varepsilon_j \log \varepsilon_j]) \right) \\ &\quad + \beta \varepsilon_j \left[ \varepsilon_j^{-1} \left( K_i \circ T_j^i(p + \varepsilon_j t) - K^{(-1)}(G[\varepsilon_j, \delta_{2,n} \varepsilon_j \log \varepsilon_j]) \right) \right] d\beta, \end{aligned}$$

for all  $t \in \partial\Omega$ . We also note that  $B_2[\varepsilon_j, \delta_{2,n} \varepsilon_j \log \varepsilon_j, \psi_j, \theta_j, \xi_j]$  is actually independent of  $\psi_j, \theta_j, \xi_j$ . Next we note that (3.4) and the Fundamental Theorem of Calculus imply that

$$\begin{aligned} & \varepsilon_j^{-1} \left( K^{(-1)}(G[\varepsilon_j, \delta_{2,n} \varepsilon_j \log \varepsilon_j]) - k \right) \\ &= - \int_{\partial\Omega} \int_0^1 D(P_{q,n}[Q, f_{\varepsilon_j}])(p + \tau \varepsilon_j t) \cdot t d\tau d\sigma_t \\ &\quad - \int_Q f_{\varepsilon_j} dy \int_{\partial\Omega} \varepsilon_j P_{q,n}[Q, 1] d\sigma - \int_Q f_{\varepsilon_j} dy \frac{m_n(\Omega)}{2\pi} \delta_{2,n} \varepsilon_j \log \varepsilon_j \end{aligned}$$

for all  $j \in \mathbb{N}$ . By [42, Appendix], the function  $\int_0^1 D(P_{q,n}[Q, f_{\varepsilon}]) (p + \tau \varepsilon t) \cdot t d\tau$  of the variable  $t \in \partial\Omega$  belongs to  $C^{1,\alpha}(\partial\Omega)$  and depends continuously on  $\varepsilon \in ]-\varepsilon_0, \varepsilon_0[$ . Then the sequence  $\left\{ \varepsilon_j^{-1} \left( K^{(-1)}(G[\varepsilon_j, \delta_{2,n} \varepsilon_j \log \varepsilon_j]) - k \right) \right\}_{j \in \mathbb{N}}$  of constant

functions is bounded in  $C^{1,\alpha}(\partial\Omega)$ . Then (4.31) implies that the sequence

$$\left\{ \varepsilon_j^{-1} \left( K_i \circ T_j^i(p + \varepsilon_j \text{id}_{\partial\Omega}) - K^{(-1)}(G[\varepsilon_j, \delta_{2,n}\varepsilon_j \log \varepsilon_j]) \right) \right\}_{j \in \mathbb{N}} \quad (4.38)$$

is bounded in  $C^{1,\alpha}(\partial\Omega)$ .

Now let  $\tilde{B} = (\tilde{B}_1, \tilde{B}_2)$  be the element of  $C^{1,\alpha}(\partial\Omega) \times C^{0,\alpha}(\partial\Omega)_0$  defined by

$$\begin{aligned} \tilde{B}_1(t) &\equiv -D(P_{q,n}[Q, f_0])(p) \cdot t \\ &\quad - \frac{1}{m_n(\Omega)} \int_{\partial\Omega} g_0 d\sigma \{P_n[\Omega, 1](t) + \delta_{2,n} R_{q,n}(0) m_n(\Omega)\} \\ &\quad + K'(k) D(P_{q,n}[Q, f_0])(p) \cdot t \quad \forall t \in \partial\Omega, \end{aligned}$$

and

$$\tilde{B}_2(t) \equiv \frac{1}{m_n(\Omega)} \int_{\partial\Omega} g_0 d\sigma \int_{\partial\Omega} S_n(t-s) \nu_\Omega(t) \cdot \nu_\Omega(s) d\sigma_s + g_0(t) \quad \forall t \in \partial\Omega.$$

Then the continuity of  $B_2$ , and equality (4.37), and condition (4.38) imply that

$$\lim_{j \rightarrow +\infty} B[\varepsilon_j, \delta_{2,n}\varepsilon_j \log \varepsilon_j, \psi_j, \theta_j, \xi_j] = \tilde{B} \quad (4.39)$$

in  $C^{1,\alpha}(\partial\Omega) \times C^{0,\alpha}(\partial\Omega)_0$ . The continuity of the map which takes  $(\varepsilon, \varepsilon_1)$  to

$$N[\varepsilon, \varepsilon_1, \cdot, \cdot, \cdot]^{(-1)}$$

implies that

$$\lim_{j \rightarrow +\infty} N[\varepsilon_j, \delta_{2,n}\varepsilon_j \log \varepsilon_j, \cdot, \cdot, \cdot]^{(-1)} = N[0, 0, \cdot, \cdot, \cdot]^{(-1)} \quad (4.40)$$

in  $\mathcal{L}(C^{1,\alpha}(\partial\Omega) \times C^{0,\alpha}(\partial\Omega)_0, C^{0,\alpha}(\partial\Omega)_0^2 \times \mathbb{R})$ . Since the evaluation map from the space  $\mathcal{L}(C^{1,\alpha}(\partial\Omega) \times C^{0,\alpha}(\partial\Omega)_0, C^{0,\alpha}(\partial\Omega)_0^2 \times \mathbb{R}) \times (C^{1,\alpha}(\partial\Omega) \times C^{0,\alpha}(\partial\Omega)_0)$  to the space  $C^{0,\alpha}(\partial\Omega)_0^2 \times \mathbb{R}$ , which takes a pair  $(A, v)$  to  $A[v]$  is bilinear and continuous, equation (4.36) and the limiting relations (4.39), (4.40) imply that

$$\lim_{j \rightarrow +\infty} (\psi_j, \theta_j, \xi_j) = N[0, 0, \cdot, \cdot, \cdot]^{(-1)}[\tilde{B}] \quad (4.41)$$

in  $C^{0,\alpha}(\partial\Omega)_0^2 \times \mathbb{R}$ . Since the equality  $\Lambda[0, 0, \tilde{\psi}, \tilde{\theta}, \tilde{\xi}] = 0$  is equivalent to  $(\tilde{\psi}, \tilde{\theta}, \tilde{\xi}) = N[0, 0, \cdot, \cdot, \cdot]^{(-1)}[\tilde{B}]$ , the limiting relation (4.41) implies that  $\lim_{j \rightarrow +\infty} (\psi_j, \theta_j, \xi_j) = (\tilde{\psi}, \tilde{\theta}, \tilde{\xi})$  in  $C^{0,\alpha}(\partial\Omega)_0^2 \times \mathbb{R}$ .  $\square$

Then by Theorem 4.7, we immediately deduce the validity of the following.

**Corollary 4.8.** *Let the assumptions of Theorem 4.7 hold. If  $\{\varepsilon_j\}_{j \in \mathbb{N}}$  is a sequence of  $]0, \varepsilon_0[$  which converges to 0 and if  $\{(T_{1,j}^i, T_{1,j}^o)\}_{j \in \mathbb{N}}$ ,  $\{(T_{2,j}^i, T_{2,j}^o)\}_{j \in \mathbb{N}}$  are two sequences of pairs of functions satisfying the conditions in (4.29), then there exists  $j_0 \in \mathbb{N}$  such that*

$$T_{1,j}^i(\cdot) = T_{2,j}^i(\cdot), \quad T_{1,j}^o(\cdot) = T_{2,j}^o(\cdot), \quad \forall j \geq j_0.$$

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