Alternatives to the blow-up method in singular perturbation problems

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Abstract

We revisit the classical problem of determine the asymptotic expansion of the solution near the passage of a fold point in a singularly perturbed system, where the theory of normally hyperbolic invariant manifold cannot be directly applied, the standard remedy is the blow-up method first demonstrated by Krupa and Szmolyan. In this paper we show how one can use a functional analytic approach to achieve the same goal.

1 Introduction

In this paper we study singularly perturbed ordinary differential equations (ODEs) of the form

$$\varepsilon\dot{x} = f(x, y; \varepsilon), \quad x \in \mathbb{R}^n, \quad y \in \mathbb{R}^m, \quad 0 < \varepsilon \ll 1, \tag{1.1}$$
$$\dot{y} = g(x, y; \varepsilon),$$

where f and g are C^k functions for $k >= 3$.

The standard way of studying (1.1) is using methods from geometric singular perturbation theory. An brief overview of this theory involves treating (1.1), which is referred to as the *slow-system*, together with its equivalent counterpart, the *fast-system*:

$$x' = f(x, y; \varepsilon), \tag{1.2}$$
$$y' = \varepsilon g(x, y; \varepsilon),$$

where if τ denotes the (slow) time variable in (1.1), then $t = \tau/\varepsilon$ is the (fast) time variable used in (1.2). The dynamics can then be studied by setting $\varepsilon = 0$ in both systems to obtain the so-called *reduced problem*

$$0 = f(x, y, 0), \tag{1.3}$$
$$\dot{y} = g(x, y, 0),$$

and the *layer problem*

$$x' = f(x, y, 0), \tag{1.4}$$
$$y' = 0.$$

The basic premise of the theory, which was first laid out by Fenichel, is that the dynamics of reduced problem (1.3) happens on the *critical manifold*

$$S := \{(x, y) \mid f(x, y; 0) = 0\},$$

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one then focuses on a *normally hyperbolic submanifold* of equlibra $S_0 \subset S$ of the layer problem (1.4), which will perturb to a so-called "slow manifold", S_ε for $0 < \varepsilon \ll 1$, on which the dynamics of (1.1) is an ε-perturbation of the reduced problem (1.3). In addition to the existence of a slow manifold, we have the existence of stable and unstable invariant foliation along with base S_0, which also persists for $\varepsilon > 0$. More details can be found in [6] or [10], for example.

The above approach relies heavily on the notion of normal hyperbolicity, which may not be always satisfied in the problems to be studied. The most common case is the so-called *fold point*, where the critical manifold S loses its normal hyperbolicity near bifurcation points due to a zero eigenvalue in the Jacobian $\frac{\partial f}{\partial x}$.

To overcome these difficulties, Krupa and Szmolyan proposed the method of *blow-up* to extend the reach of geometric singular perturbation theory in [9]. Roughly speaking, it is a set of coordinate transformations which desingularizes the vector field near the fold point so that information can be gained by using standard tools in dynamical system.

For fold points, their example was the following extended system

$$
\begin{aligned}
u' &= \mu + u^2 + f(u, \mu; \varepsilon), \\
\mu' &= \varepsilon g(u, \mu; \varepsilon), \\
\varepsilon' &= 0
\end{aligned}
\tag{1.5}
$$

where (μ, u, ε) in a sufficiently small neighborhood $\mathcal{U}$ of the origin so that the critical manifold

$$
S_0 = \{(\mu, u) \mid \mu + u^2 + f(u, \mu; 0) = 0\}
$$

has only $(0,0)$ as the fold point. Further, a generic condition on the nonlinearity f, g are assumed, so that they have the following expansions

$$
f(u, \mu; \varepsilon) = \mathcal{O}(\varepsilon, u\mu, \mu^2, u^3), \quad g(u, \mu; \varepsilon) = 1 + \mathcal{O}(u, \mu, \varepsilon),
\tag{1.6}
$$

for $(\mu, u, \varepsilon) \in \mathcal{U}$.

Away from the fold point $(0, 0, 0)$, there exist the attracting manifold M_a with a section S_a sketched in Figure 1.1. By standard Fenichel's theory, S_a perturbs to $S_{a,\varepsilon}$ until it reaches the fold point, thus a natural question is to track how a trajectory starting on the slow manifold $S_{a,\varepsilon}$ passes through the fold point.

Krupa and Szmolyan starts by setting two sections $\Delta_{in} = \{(-\delta, u) \mid u \in J, \ J \text{ is some small interval }\}$ and $\Delta_{out} = \{(\mu, \sqrt{\delta}) \mid \mu \in \mathbb{R})\}$ with $\delta > 0$ small but fixed, which are also shown in figure 1.1. To track the passage through the fold amounts to study the transition map

$$
\pi : \Delta_{in} \to \Delta_{out},
$$

Krupa and Szmolyan then proceed by defining the blow up transformation

$$
u = \bar{r}\bar{u}, \quad \mu = \bar{r}^2\bar{\mu}, \quad \varepsilon = \bar{r}^3\bar{\varepsilon},
$$

which "blows up" the vector field of the extended (μ, u, ε) system near $(0, 0, 0)$ into a vector field on the ball $B = S^2 \times [0, \varepsilon_0^{1/3}] \ni (\bar{u}, \bar{\mu}, \bar{\varepsilon}, \bar{r})$ for some $\varepsilon_0 > 0$ small, and further directional blow-ups to obtain charts K_1, K_2, K_3 which was used to describe the flows in regions near different parts of the manifold B. After a careful and thorough analysis, they were able to prove the following results:
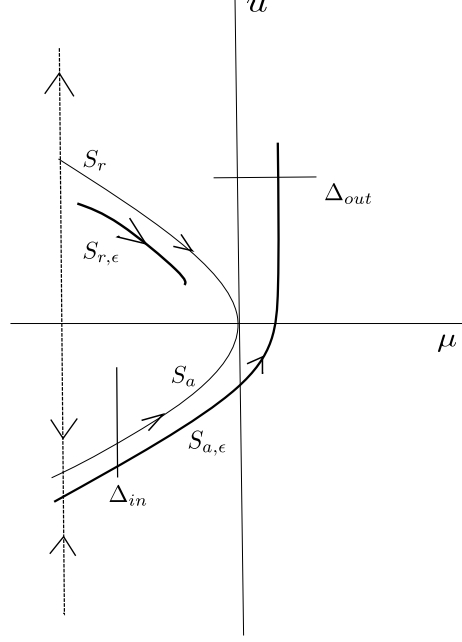
Figure 1.1: *critical manifold and slow manifolds, section near the fold*

Theorem 1. *(Theorem 2.1 in [9])*

For ε sufficiently small, the following statements are true:

(i) The manifold $S_{a,\varepsilon}$ passes through Δ_{out} at a point $(h(\varepsilon), \sqrt{\delta})$ where $h(\varepsilon) = \mathcal{O}(\varepsilon^{2/3})$.

(ii) The transition map π is a contraction with rate $\mathcal{O}(e^{-c/\varepsilon})$, where c is a positive constant independent of ε.

In this paper, we focus on the same problem (1.5) with an aim to recreate the result of Theorem 1 via a different, functional-analytical approach. Instead of proceeding with the geometrically-flavored blow-up approach, we directly prove a trajectory exists with the properties claimed in Theorem 1 by dividing the time of passage into appropriate parts and setting up a corresponding ansatz in each region, closing the arguments with carefully reformulating the existence question as a fixed-point argument.

Outline   The reminder of the paper is organized as follows. In Section 2 we give a precise statement of our result, as well as an overview of our set ups. In Sections 3, 4 and 5 we construct the solutions and in Section 6 we show how to piece together all the parts to arrive at our main results.

Notation   Throughout this paper we will use the following notations.

- We use $A \lesssim B$ to indicate that there is a constant C such that $A \leq C \cdot B$, independent of the properties of A and B.

- We use the brackets $\langle x \rangle$ to represent the expression $\sqrt{x^2 + 1}$.

- We use $\mathcal{C}^k(a,b)$ to denote the space of functions with k continuous derivatives on the interval (a,b) for $k \geq 0$.

- We denote the Euclidean norm in Euclid space as $|\cdot|$, the norm in a general Banach space X as $\|\cdot\|_X$, and we use $\|A\|_{X\to Y}$ to denote the operator norm for the linear operator $A: X \to Y$ which maps from the function space X into Y.

2   Main Result

Wwe first make a change of variable to transform (1.5) into a more convenient form in Section 2.1. Then we introduces the different ansatz used in Section 2.2 and 2.3. We then give a statement of our main result in Section 2.4 and in Section 2.5 we explain how we divide up the passage time into 3 different regions A, B, and C to prepare for the proof of this theorem.

2.1   Euler multiplier

Let τ denote the independent time variable in (1.5), since for u, μ, ε small, $g(u, \mu, \varepsilon) = 1 + \mathcal{O}(u, \mu, \varepsilon) > 0$, we can define a new time $t = t(\tau)$ by $\frac{dt}{d\tau} = g$, consequently, (1.5) is transformed into

$$
\begin{aligned}
\frac{d}{dt}u &= \mu + u^2 + \tilde{f}(u, \mu; \varepsilon), \\
\frac{d}{dt}\mu &= \varepsilon,
\end{aligned}
\tag{2.1}
$$

where now $\tilde{f}$ satisfies the asymptotics

$$
\tilde{f}(u, \mu, \varepsilon) = \mathcal{O}(\varepsilon, u\mu, \mu^2, \varepsilon u, \varepsilon \mu, \varepsilon u^2, u^3).
\tag{2.2}
$$

The critical manifold

$$
\tilde{S}_0 = \{(\mu, u) \mid \mu + u^2 + \tilde{f}(u, \mu; 0) = 0\},
$$

still has $(0, 0, 0)$ as the only fold point, and our goal is to track how a trajectory of the flow of (2.1) passes through the fold. Following the set up of the sections Δ_{in} and Δ_{out} in Krupa-Szmolyan, we propose the following boundary conditions

$$
\mu(0) = -\delta_-, \quad u(T) = \delta_+,
\tag{2.3}
$$

where T is also an unknown variable which marks the "time of exit" as the trajectory hits the section Δ_{out}, and $\delta_\pm$ are small positive numbers.

That is, we think the tracking of the passage of the fold as a shooting problem, if we can prove the existence of a solution (μ, u) to (2.1) with the boundary condition (2.3), and give the expansion for the components μ, then we will prove the results in (1.5). Our contribution in this paper is that the method we used to prove the existence of such a solution is different than the blow-up approach.

In the rest of the paper, we shall drop the tilde to use $f(u, \mu, \varepsilon)$ as the nonlinearity and S_0 to denote the critical manifold.

2.2 The Riccati equation

First, we want to get an idea of what kinds of ansatz one should use. Consider (2.1) with $f(u, \mu; \varepsilon) = 0$, which can then be scaled such that $\varepsilon = 1, \mu = s$, and

$$\frac{d}{ds}u(s) = s + u(s)^2, \tag{2.4}$$

which is the Ricatti equation in its simplest form. We denote any solution to (2.4) as u_R, it is known to have a unique solution (denoted by $\bar{u}_R$) with the following asymptotic expansions (see [9] as well).

$$\bar{u}_R(s) = \begin{cases} (\Omega_0 - s)^{-1} + \mathcal{O}(\Omega_0 - s), & \text{as } s \to \Omega_0, \\ -(-s)^{1/2} - \frac{1}{4}(-s)^{-1} + \mathcal{O}(|s|^{-3/2}), & \text{as } s \to -\infty. \end{cases} \tag{2.5}$$

Here the constant $\Omega_0 \approx 2.3381$ is the smallest positive zero of

$$J_{-1/3}(2z^{3/2}/3) + J_{1/3}(2z^{3/2}/3),$$

where $J_{\pm 1/3}$ are Bessel functions of the first kind.

More generally, we consider family of solutions $u_R(s; u_0)$ of the Riccati equation (2.4) such that $u_R(0; u_0) = u_0$. That is, we take the initial condition u_0 as a parameter to the Riccati equation. For the special Riccati solution $\bar{u}_R$, we define

$$\bar{u}_0 := \bar{u}_R(0). \tag{2.6}$$

In fact, using simple phase plane analysis, we can extend the asymptotic results about the special Riccati solution $\bar{u}_R$ to the family of solutions $u_R(s; u_0)$ as follows.

Proposition 2.1. *There exist $\eta > 0$ small, so that for all initial condition u_0 with $|u_0 - \bar{u}_0| < \eta$, there exist a number $\Omega_\infty = \Omega_\infty(u_0)$ which depends on u_0 smoothly, and a solution $u_R(s; u_0)$ of (2.4) on $[0, \Omega_\infty)$ with the following asymptotic expansion as $s \to \Omega_\infty$:*

$$u_R(s; u_0) = \frac{1}{\Omega_\infty - s} + (\Omega_\infty - s)r(\Omega_\infty - s; u_0), \tag{2.7}$$

where the function r is smooth in both variables and satisfies

$$r(\Omega_\infty - s; u_0) = -\frac{\Omega_\infty}{3} + \mathcal{O}(\Omega_\infty - s), \tag{2.8}$$

as $s \to \Omega_\infty$.

we postpone the proof of this proposition to the appendix.

2.3 Critical manifold

Another piece of the ansatz comes from part of the critical manifold, we expect this because away from the fold, the critical manifold has an attracting branch S_a which implies trajectory has to stay close to it.

Recall the critical manifold for (2.9) is the set of points (μ, u) in a small neighborhood of the origin which satisfies

$$\mu + u^2 + f(u, \mu; 0) = 0. \tag{2.9}$$

From (2.2) we see that $\mu = -u^2 + \mathcal{O}(u^3)$, by rescaling $\mu = -\mu_1^2$ with μ_1 positive and $u = \mu_1 u_1$ we obtain

$$u_1^2 = 1 + \mathcal{O}(\mu_1),$$

and hence two branches of solutions

$$u_1 = \pm\sqrt{1} + \mathcal{O}(\mu_1) \implies u = \pm\sqrt{-\mu} + \mathcal{O}(\mu).$$

We therefore define

$$\begin{aligned} u_-(\mu) &= -\sqrt{-\mu} + \mathcal{O}(|\mu|), \\ u_+(\mu) &= +\sqrt{-\mu} + \mathcal{O}(|\mu|). \end{aligned} \tag{2.10}$$

In particular, we set

$$u_s(t) = u_-(\mu(t)), \tag{2.11}$$

so that

$$0 = \mu(t) + u_s^2(t) + f(u_s(t), \mu; 0).$$

Due to the simple form of (2.1) and (2.3), we have that $\mu(t) = \varepsilon t - \delta_-$, hence $u_s(\mu)$ satisfies

$$u_s(t) = -\sqrt{\delta - \varepsilon t} + \mathcal{O}(|\delta - \varepsilon t|). \tag{2.12}$$

2.4   Main result - summary

We now state our main result. Recall $\mathcal{U}$ is a neighborhood small enough so that (1.6) holds for $(\mu, u, \varepsilon) \in \mathcal{U}$.

Theorem 2. *Let Ω_0 be the constant defined in (2.5). Fix $\delta_-, \delta_+ > 0$ and α with $0 < \alpha < 3/4$. There exist $\varepsilon_0 > 0$, a constant $C = C(\delta, \alpha)$, such that for all $0 < \varepsilon < \varepsilon_0$ and u_i with $|u_i - u_-(-\delta)| \leq C\varepsilon^{1-\alpha/3}$, a solution of the rescaled system*

$$\begin{aligned} \frac{d}{dt}u &= \mu + u^2 + f(u, \mu; \varepsilon), \\ \frac{d}{dt}\mu &= \varepsilon. \end{aligned} \tag{2.13}$$

with the initial condition

$$\begin{aligned} u(0) &= u_i, \\ \mu(0) &= -\delta_-, \end{aligned} \tag{2.14}$$

exists for $t \in (0, T)$, where the end point T is the desired "exit time" in the sense that

$$u(T) = \delta_+. \tag{2.15}$$

Moreover, T has the following expansion in ε

$$T = T(\varepsilon; u_i) = \varepsilon^{-1}\delta_- + \varepsilon^{-1/3}\Omega_0 + \mathcal{H}(\varepsilon; u_i), \tag{2.16}$$

with the term $\mathcal{H}(\varepsilon; u_i)$ satisfies

$$\varepsilon\mathcal{H}(\varepsilon; u_i) = \mathcal{O}(\varepsilon^{1-\alpha/3}), \qquad Lip_{u_i}\varepsilon\mathcal{H}(\varepsilon; u_i) = \mathcal{O}(1). \tag{2.17}$$

In particular, since $\mu(t) = \varepsilon t - \delta_-$, we have the following expansion of the exit location $\mu(T)$ on the section Δ_{out} in ε:

$$\mu(T) = \varepsilon^{2/3}\Omega_0 + \varepsilon\mathcal{H}(\varepsilon; u_i) = \varepsilon^{2/3}\Omega_0 + \mathcal{O}(\varepsilon^{1-\alpha/3}). \tag{2.18}$$

To fully recover Theorem 1, we have the following corollary.

Corollary 2.2. *For $\alpha, \delta_-, \delta_+ > 0$, there is a compact interval $K \subset (-\infty, u_+(-\delta_-))$, independent of ε so that for all $u_i \in K$ with $(u_i, \mu, \varepsilon) \in \mathcal{U}$, the same conclusion of Theorem 2 holds. In fact, there exist a constant c independent of ε, such that the Lipschitz constant of $\mathcal{H}(\varepsilon; u_i)$ in the expansion (2.16) satisfies*

$$Lip_{u_i}\varepsilon\mathcal{H}(\varepsilon; u_i) = \mathcal{O}(e^{-c/\varepsilon}), \tag{2.19}$$

for all $u_i \in K$.

Remark: Notice $\alpha > 0$ could be chosen arbitrary small in the expansion (2.18). In fact, it is well-known from the matched-asymptotics community that the next order term after $\varepsilon^{2/3}\Omega_0$ is of order $\varepsilon\log(\varepsilon)$. This is also confirmed in [9] using the blow-up methods.

The proof of Theorem 2 and 2.2 will take up the rest of the paper, we first prepare ourselves with the setup of the problem in the following sections.

2.5 Division of regions and the rescaling of time

Now that we can introduce the ansatz. We divide the time from $t = 0$ to $t = T$ into three "Regions" where we take a different ansatz on each region.

We first start with the exit time $t = T$ when the trajectory hits the section Δ_{out}. Also, we use T to mark the rightmost boundary of the region A, where our proposed solution takes the form

$$u_A(t; u_0) = u_*(t; u_0) + w_r(t; u_0),$$

here the function $u_* = u_*(t; u_0)$ is defined as:

$$u_*(t; u_0) := \varepsilon^{1/3}u_R(\varepsilon^{1/3}(t - \varepsilon^{-1}\delta_-); u_0), \tag{2.20}$$

where $u_R = u_R(s; u_0)$ is the family of solutions to the Riccati equation which were shown to exist in Proposition 2.1, it solves the initial value problem

$$\frac{d}{dt}u_*(t; u_0) = \mu(t) + u_*^2(t; u_0), \qquad u_*(\varepsilon^{-1}\delta_-; u_0) = \varepsilon^{\frac{1}{3}}u_0, \tag{2.21}$$

with ε and u_0 as parameters. The function w_r is a correction term whose properties will be given in later sections.

In region A, the ansatz $u_*(t)$ is merely a rescaled version of the Riccati solution $u_R(s; u_0)$, which follows the first half of the asymptotic expansion in Proposition 2.1. When $u_*(t)$ start to be controlled by the other part of the asymptotic expansion, we will need to adaptively change our ansatz or function space in order to "glue" the solutions, an intuitive, but rather arbitrary place to switch regions is at $t = \varepsilon^{-1}\delta_-$. This marks the start of region B, where our choice of solution is as follows:

$$u_B(t) = \bar{u}_*(t) + w_\ell(t).$$

Where $\bar{u}_*$ is the function

$$\bar{u}_*(t) = u_*(t; \bar{u}_0) = \varepsilon^{1/3} u_R(\varepsilon^{1/3}(t - \varepsilon^{-1}\delta_-); \bar{u}_0) = \varepsilon^{1/3}\bar{u}_R(\varepsilon^{1/3}(t - \varepsilon^{-1}\delta_-)), \tag{2.22}$$

and $\bar{u}_*$ solves the equation

$$\frac{d}{dt}\bar{u}_*(t) = \mu(t) + \bar{u}_*^2(t), \tag{2.23}$$

so similarly $\bar{u}_*$ is a rescaled version of the special solution to the Riccati equation. Also similar to the situation in region A, w_ℓ is a correction term whose properties will be described later.

The next piece of the ansatz will be used to connect the piece u_B, which roughly follows the special Riccati solution $\bar{u}_R$, to the attracting branch S_a of the critical manifold S_0, a natural "gluing point" is where the error between $\bar{u}_*(t)$ and $u_s(t)$ defined in (2.11) and (2.22), is small. Calculation shows that this is at a point $t = t^*$ where we roughly have

$$(\delta_- - \varepsilon t^*) \approx -\varepsilon^{1/2}, \tag{2.24}$$

hence we choose t^* as a natural transition point from region B to the last region, region C, where it covers the rest of the passage time until at $t = 0$. The corresponding solution will take the form

$$u_C(t) = u_s(t) + w_s(t),$$

the $w_s(t)$ is yet another correction term whose properties will be discussed later.

In summary, region A, B and C are divided as follows:

$$\begin{aligned}
&\text{Region A:} \quad (\varepsilon^{-1}\delta_-, T), \quad \text{solution in region A:} \quad u_A(t) = u_*(t) + w_r(t), \\
&\text{Region B:} \quad (t^*, \varepsilon^{-1}\delta_-), \quad \text{solution in region B:} \quad u_B(t) = \bar{u}_*(t) + w_\ell(t), \\
&\text{Region C:} \quad (0, t^*), \quad \text{solution in region C:} \quad u_C(t) = u_*(t) + w_s(t).
\end{aligned} \tag{2.25}$$

Now we can briefly describe the strategy of our proof, we plug in the ansatz into (2.1) to derive the equation for the corrections w_r, w_ℓ and w_s, choose appropriate function space with norms and set up the equations for the corrections as fixed point argument on these function spaces. A main technical part of our proof consists of appropriately rescaling the time $t \in (0, T)$ so that we gain hyperbolicity in the sense that the linearized operator at the ansatz become Fredholm in the new time scale. This is the key observation in our approach, comparable to the blow-up approach which also gains hyperbolicity via a carefully chosen change of variable. Having solved for the correction terms w_r, w_ℓ and w_s, we can then collect information about their asymptotic expansion to confirm the corresponding solution has the properties we need.

Next, we describe how we transform time t into time σ to gain hyperbolicity. This is demonstrated in the following steps.

(i) Step 1. Define ψ as
$$\psi = \varepsilon^{1/3}(t - \varepsilon^{-1}\delta_-),$$

(ii) Step 2. Fix $M > 0$ large, define σ as
$$\psi = \psi(\sigma; u_0) = \begin{cases} -(-\frac{3}{2}\sigma)^{2/3}, & \text{for } \sigma \leq -M, \\ \Omega_\infty(u_0) - e^{-\sigma}, & \text{for } \sigma \geq M, \end{cases} \tag{2.26}$$

here Ω_∞ is the blow-up time for u_R found in Proposition 2.1.

Also, we denote $\varphi(\sigma) := \frac{d}{d\sigma}\psi(\sigma)$, which satisfies
$$\varphi(\sigma) = \begin{cases} (-\frac{3}{2}\sigma)^{-1/3}, & \text{for } \sigma \leq -M, \\ e^{-\sigma}, & \text{for } \sigma \geq M, \end{cases} \tag{2.27}$$

(iii) Step 3. For $\sigma \in (-M, M)$, we define $\psi(\sigma)$ as the straight line connecting the two points $(M, \Omega_\infty - e^{-M})$ and $(-M, -(\frac{3}{2}M)^{2/3})$. As a result, if we define $\sigma_m = \sigma_m(u_0)$ as the value of σ such that $\psi(\sigma_m; u_0) = 0$, then we have
$$\frac{|\sigma_m - M|}{M} = \left| \frac{(\frac{3M}{2})^{2/3} - (\Omega_\infty - e^{-M})}{(\frac{3M}{2})^{2/3} - (\Omega_\infty + e^{-M})} - 1 \right| \leq CM^{-2/3},$$

for some constant C independent of u_0.

Therefore we can write
$$\sigma_m = M + M_r, \quad |M_r| \leq CM^{1/3}. \tag{2.28}$$

After defining the time transformation, the original exit time $t = T$ will be transformed into $\sigma = \sigma_T$ under this change of variable, and similarly the boundary between region A and region B is transformed from $t = \varepsilon^{-1}\delta_-$ to $\sigma = \sigma_m$ and the boundary between region B and region C is transformed from $t = t^*$ to $\sigma = \sigma^*$, and $t = 0$ into $\sigma = \sigma_0$. We will see later that the $\sigma_0, \sigma^*, \sigma_m, \sigma_T$ satisfies:
$$\sigma_0 \approx -\delta_-^{3/2}\varepsilon^{-1}, \quad \sigma^* \approx -\varepsilon^{-1/4}, \quad \sigma_m = \mathcal{O}_\varepsilon(1), \quad \sigma_T \approx -\log(\varepsilon^{1/3}\delta_+^{-1})$$

In summary, the regions in time σ are as follows:
$$\begin{aligned} \text{Region A:} & \quad (\sigma_m, \sigma_T), \\ \text{Region B:} & \quad (\sigma^*, \sigma_m), \\ \text{Region C:} & \quad (\sigma_0, \sigma^*), \end{aligned} \tag{2.29}$$

and the following picture summarizes the relationship between the two time scales t and σ, as well as the corresponding regions divided.

3 Region A

Region A corresponds to the time-t interval $\{t : t > \varepsilon^{-1}\delta_-\}$. In this section we will give the precise form of the solution which solves (2.1) on this region.
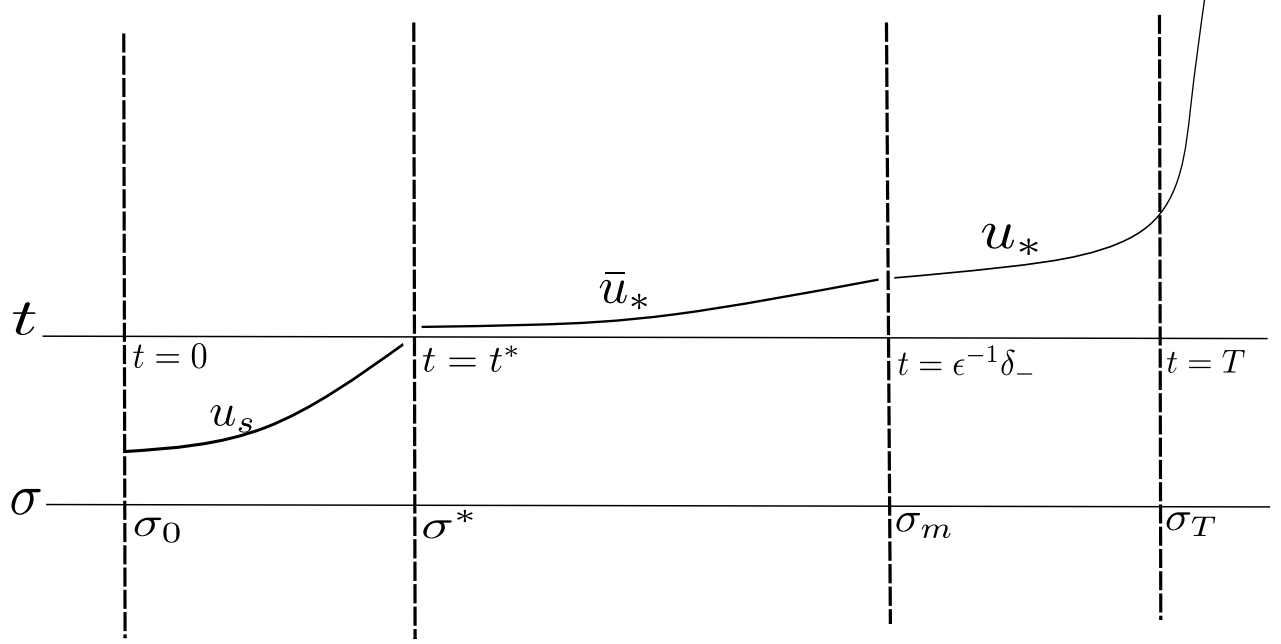
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Figure 2.1: *Time scales used to divide the regions.*

3.1 Solution in region A

Theorem 3. *Fix $\alpha > 0, \delta_-, \delta_+ > 0, \eta > 0$ small enough, there exists $\varepsilon_A > 0$ and a constant $C = C(\alpha, \delta_-, \delta_+, \eta)$, such that for all $0 < \varepsilon < \varepsilon_A$, and all $|u_0 - \bar{u}_0| < \eta$, there exist a time $T = T(\varepsilon; u_0)$, such that a solution of the form*

$$u_A(t; u_0) = u_*(t; u_0) + w_r(t; u_0), \tag{3.1}$$

to (2.13) *exists on the time interval $t \in (\varepsilon^{-1}\delta_-, T)$, where*

$$u_*(t; u_0) = \varepsilon^{1/3} u_R(\varepsilon^{1/3}(t - \varepsilon^{-1}\delta_-); u_0), \tag{3.2}$$

and $u_R(\cdot; u_0)$ is the family of solutions to Riccati equation that were shown to exist in Proposition 2.1.

Moreover, we have

(1) *$T = T(\varepsilon; u_0) = \varepsilon^{-1}\delta_- + \varepsilon^{-1/3}\Omega_\infty(u_0) - \delta_+^{-1} + T_r$ with $T_r = \mathcal{O}(\varepsilon^{2/3}\delta_+^{-3})$ where the constant $\Omega_\infty(u_0)$ is defined in Proposition* 2.1*;*

(2) *$w_r(T; u_0) = 0$ and $u_*(T, u_0) = \delta_+$;*

(3) *if we define*

$$T_\infty = T_\infty(\varepsilon; u_0) := \varepsilon^{-1}\delta_- + \varepsilon^{-1/3}\Omega_\infty(u_0), \tag{3.3}$$

then w_r is continuous with $|w_r(t; u_0)| \leq C|T_\infty - t|^{\alpha-2}$ for $t \in (\varepsilon^{-1}\delta_-, T)$;

(4) *the function $\Psi : (\bar{u}_0 - \eta, \bar{u}_0 + \eta) \to \mathbb{R}$ defined by $\Psi(u_0) = w_r(\varepsilon^{-1}\delta_-; u_0)$ is Lipschitz continuous, with Lipschitz constant*

$$|Lip_{u_0}\Psi| \leq C\varepsilon^{(2-\alpha)/3}.$$

We will prove this theorem in the following sections.

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3.2   The exit time $T(u_0)$

Take $\eta > 0$ so that the function $u_R = u_R(\cdot; u_0)$ exists for $|u_0 - \bar{u}_0| < \eta$ as demonstrated in Proposition 2.1. The exit time T is then defined by the condition

$$\delta_+ = u_*(T; u_0) = \varepsilon^{1/3} u_R(\varepsilon^{1/3}(T - \varepsilon^{-1}\delta_-); u_0).$$

Recall the expansion for u_R as formula given in (2.7). If we define $\psi_T = \varepsilon^{1/3}(T - \varepsilon^{-1}\delta_-)$, then ψ_T satisfies

$$\frac{1}{\Omega_\infty - \psi_T} + (\Omega_\infty - \psi_T)r(\Omega_\infty - \psi_T) = \varepsilon^{-1/3}\delta_+,$$

from which we obtain the leading order expansion $\Omega_\infty - \psi_T = \mathcal{O}(\varepsilon^{1/3}\delta_+^{-1})$. A fixed point argument gives

$$\Omega_\infty - \psi_T = \varepsilon^{1/3}\delta_+^{-1} + \mathcal{O}(\varepsilon\delta_+^{-3}).$$

Hence, the expansion for $T = T(\varepsilon; u_0)$ becomes

$$T = T(\varepsilon; u_0) = \varepsilon^{-1}\delta_- + \varepsilon^{-1/3}\Omega_\infty(u_0) - \delta_+^{-1} + T_r(\varepsilon; u_0), \tag{3.4}$$

with $|T_r| \le C\varepsilon^{2/3}\delta_+^{-3}$, for some constant C independent of u_0, as $\varepsilon \to 0$.

3.3   Equation for w_r and rescaling

We now substitute $u = u_* + w_r$ into (2.1), and obtain the equation for w_r

$$w_r' - 2u_* w_r = w_r^2 + f(u_* + w_r, \mu; \varepsilon) =: R_r(w_r; \varepsilon, u_0). \tag{3.5}$$

Moreover, we enforce the boundary condition $u(T; u_0) = \delta_+$, which gives the boundary condition for w_r at $t = T$:

$$w_r(T; u_0) = 0. \tag{3.6}$$

Therefore, we need to solve (3.5) on the interval $t \in (\varepsilon^{-1}\delta_-, T)$, with boundary condition (3.6).

Next, we rescale (3.5) into σ-time by using the rescaling map introduced in Section 2.5 and obtain

$$\left(\frac{d}{d\sigma} - a(\sigma; u_0)\right)W_r = \varepsilon^{-1/3}\varphi\mathcal{R}_r(W_r; \varepsilon, u_0). \tag{3.7}$$

Where we have the following properties.

- The term $a(\sigma; u_0)$ satisfies

$$a(\sigma; u_0) := 2\varphi(\sigma)u_R(\psi(\sigma; u_0); u_0) = 2 + \mathcal{O}(e^{-2\sigma}) \text{ as } \sigma \to \infty, \tag{3.8}$$

  where ψ, φ were defined in (2.26) and (2.27) respectively. We remark that this convergence as $\sigma \to \infty$ is uniform in u_0 due to the definition of our time-rescaling.

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- The function $W_r(\sigma)$ is the rescaled version of $w_r(t)$ in the σ-variable,

$$W_r(\sigma) := w_r(\varepsilon^{-1/3}\psi(\sigma) + \varepsilon^{-1}\delta_-) = w_r(t).$$

Similarly, U_* is the rescaled version of u_*, with

$$U_*(\sigma; \varepsilon, u_0) := u_*(\varepsilon^{-1/3}\psi(\sigma) + \varepsilon^{-1}\delta_-; \varepsilon, u_0) = \varepsilon^{1/3} u_R(\psi(\sigma; u_0); u_0) = u_*(t; \varepsilon, u_0).$$

- The function $\mathcal{R}_r$ is a rescaled version of R_r such that

$$\mathcal{R}_r(W_r; \varepsilon, u_0) := W_r^2 + f(U_* + W_r, \mu; \varepsilon),$$

In order to obtain the boundary condition corresponding to (3.6), we need to know the corresponding time-σ for the time-t interval $t \in (\varepsilon^{-1}\delta_-, T)$.

At $t = \varepsilon^{-1}\delta_-$, the corresponding σ time is at $\sigma = \sigma_m$, from its definition in Section 2.5, with

$$\sigma_m = M + \mathcal{O}(M^{1/3}) = \mathcal{O}(1),$$

independent of ε.

At $t = T$, we have $\varepsilon^{1/3}(T - \varepsilon^{-1}\delta_-) = \Omega_\infty - \varepsilon^{1/3}\delta_+^{-1} + \varepsilon^{1/3}T_r = \psi(\sigma_T) = \Omega_\infty - e^{-\sigma_T}$ from (3.4), hence, for ε small enough, we find that the σ-time corresponding to $t = T$ is

$$\sigma_T = \sigma_T(u_0; \varepsilon) = -\log(\varepsilon^{1/3}(\delta_+^{-1} - T_r)) = -\log(\varepsilon^{1/3}\delta_+^{-1}) - \log(1 - \delta_+ T_r(u_0; \varepsilon)), \tag{3.9}$$

where $T_r(u_0; \varepsilon)$ is defined in (3.4).

In conclusion, the problem we want to solve is

$$\frac{d}{d\sigma}W_r - a(\sigma; u_0)W_r = \varepsilon^{-1/3}\varphi\mathcal{R}_r(W_r), \text{ for } \sigma \in (\sigma_m, \sigma_T),$$
$$W_r(\sigma_T) = 0. \tag{3.10}$$

3.4   Linear equation and norms

Our goal now is to solve (3.10) on an appropriate function space. to do so, we first slightly enlarge the time interval (σ_m, σ_T) where the boundary value problem is posed.

From the definition of σ_T in (3.9), we see that

$$|\sigma_T - (-\log(\varepsilon^{1/3}\delta_+^{-1}))| \leq |\log(1 - \delta_+ T_r)| \leq C|\delta_+ T_r| \leq C\varepsilon^{2/3}\delta_+^{-2}, \tag{3.11}$$

for some constant C independent of u_0 provided that $|u_0 - \bar{u}_0| < \eta$.

We now define $\sigma_{\inf}$ and $\sigma_{\sup}$ as follows:

$$\sigma_{\inf} = \inf_{|u_0 - \bar{u}_0| < \eta} \sigma_m(u_0), \qquad \sigma_{\sup} = \sup_{|u_0 - \bar{u}_0| < \eta} \sigma_T(u_0).$$

From the definition of σ_m in Section 2.5 and (3.11) we have

$$\sigma_{\inf} = M + \mathcal{O}(M^{1/3}), \qquad \sigma_{\sup} = -\log(\varepsilon^{1/3}\delta_+^{-1}) + \mathcal{O}(\varepsilon^{2/3}\delta_+^{-2}),$$

fix $\alpha > 0$, we introduce the following weighted function space:

$$\mathcal{C}_r = \mathcal{C}_r(\sigma_{\inf}, \sigma_{\sup}) = \left\{ w(\sigma) \in \mathcal{C}(\sigma_{\inf}, \sigma_{\sup}) : \sup_{\sigma_{\inf} \leq \sigma \leq \sigma_{\sup}} \left| \varepsilon^{(\alpha-2)/3} e^{(\alpha-2)\sigma} w(\sigma) \right| < \infty \right\}.$$

Next we study the linear operator $A_r = A_r(u_0, \varepsilon)$ with

$$A_r w = \left(\frac{d}{d\sigma} w - a(\sigma; u_0) w, w(\sigma_T) \right),$$

which is defined on a dense subset $\mathcal{D}(A_r) \subset \mathcal{C}_r$.

Proposition 3.1. *Let $\eta > 0$ be in Proposition 2.1 so that the family of solutions $u_R(\cdot; u_0)$ exists for $u_0 \in I_r$ where $I_r = \{u_0 : |u_0 - \bar{u}_0| < \eta\}$. There then exist $\varepsilon_1 > 0$ such that the operator $A_r(u_0, \varepsilon) : \mathcal{D} \subset \mathcal{C}_r \to \mathcal{C}_r \times \mathbb{R}$ is invertible, with its inverse*

$$A_r^{-1}(u_0, \varepsilon) : \mathcal{C}_r \times \mathbb{R} \to \mathcal{C}_r$$

bounded uniformly all $u_0 \in I_r$ and $\varepsilon \in (0, \varepsilon_1)$.

Moreover, we have the following estimate on the Lipschitz constant for the map $u_0 \mapsto A_r^{-1}(u_0, \varepsilon)$.

$$\|A_r^{-1}(\tilde{u}_0, \varepsilon) - A_r^{-1}(u_0, \varepsilon)\|_{\mathcal{C}_r \times \mathbb{R} \to \mathcal{C}_r} \leq C|\tilde{u}_0 - u_0| \tag{3.12}$$

for some constant C independent of ε.

Proof. Consider the conjugate operator of A_r, given by

$$\tilde{A}_r v = \left(e^{(\alpha-2)\sigma} \left(\frac{d}{d\sigma} - a(\sigma; u_0) \right) e^{(2-\alpha)\sigma} v, v(\sigma_T) \right)$$

$$= \left(\frac{d}{d\sigma} v - (\alpha + a(\sigma; u_0) - 2) v, v(\sigma_T) \right),$$

which acts on $v(\sigma) \in \mathcal{C}^1(\sigma_{\inf}, \sigma_{\sup}) \subset \mathcal{C}(\sigma_{\inf}, \sigma_{\sup})$, with $v(\sigma) = \varepsilon^{(\alpha-2)/3} e^{(\alpha-2)\sigma} w(\sigma)$.

Consider the system

$$\frac{d}{d\sigma} w - a(\sigma; u_0) w = f, \text{ for } \sigma \in (\sigma_m, \sigma_T),$$

$$w(\sigma_T) = w_T.$$

Which can be written as

$$A_r w = (f, w_T) \text{ with } f \in \mathcal{C}_r, w_T \in \mathbb{R}.$$

The equivalent conjugate system satisfied by v is

$$\frac{d}{d\sigma} v - (\alpha + a(\sigma; u_0) - 2) v = \tilde{f}, \text{ for } \sigma \in (\sigma_m, \sigma_T),$$

$$w(\sigma_T) = v_T.$$

Or equivalently written as

$$\tilde{A}_r v = (\tilde{f}, v_T), \tag{3.13}$$

with $\tilde{f}(\sigma) = \varepsilon^{(\alpha-2)/3}e^{(\alpha-2)\sigma}f(\sigma) \in \mathcal{C}(\sigma_{\inf}, \sigma_{\sup})$, and $v_T = \varepsilon^{(\alpha-2)/3}e^{(\alpha-2)\sigma_T}w_T$.

Then, from (3.8) we see that the first component of $\tilde{A}_r$ converges uniformly in u_0 and ε as $\sigma \to \infty$ to the asymptotic operator

$$v \mapsto \left(\frac{d}{d\sigma} - \alpha\right)v.$$

Since $\alpha > 0$, we may apply Lemma 6.17 to (3.13) from the Appendix with $L = \sigma_T$ to conclude that there exists a constant C independent of ε, u_0 with

$$\|w\|_{\mathcal{C}_r} = |v|_\infty \leq C(|\varepsilon^{(\alpha-2)/3}e^{(\alpha-2)\sigma}f|_\infty + |v_T|) \leq C(\|f\|_{\mathcal{C}_r} + |w_T|). \tag{3.14}$$

Notice that $|v_T| \leq w_T$ by the asymptotic expansion of $\sigma_T = \mathcal{O}(-\log(\varepsilon^{1/3}))$. We therefore conclude that A_r is uniformly invertible in the parameters u_0, ε.

To show the Lipschitz estimates, we observe that if we take $f \in \mathcal{C}_r$ and $u_0, \tilde{u}_0 \in (\bar{u}_0 - \eta, \bar{u}_0 + \eta)$, then we have

$$(A_r^{-1} - \tilde{A}_r^{-1})f = \tilde{A}_r^{-1}(\tilde{A}_r - A_r)A_r^{-1}f,$$

where we abbreviated $A_r^{-1} = A_r^{-1}(u_0, \varepsilon)$ and $\tilde{A}_r^{-1} = A_r^{-1}(\tilde{u}_0, \varepsilon)$ and similarly for A_r. Since we just shown that A_r^{-1} is uniformly bounded in u_0 and ε, it suffices to estimate the Lipschitz constant for the map

$$u_0 \mapsto A_r(u_0, \varepsilon).$$

However, by the definition of A_r, we have

$$\|A_r - \tilde{A}_r\|_{\mathcal{C}_r \to \mathcal{C}_r \times \mathbb{R}} \leq \sup_{\sigma \in [\sigma_{\inf}, \sigma_{\sup}]} |a(\sigma; u_0) - a(\sigma; \tilde{u}_0)|.$$

where $a(\sigma; u_0) = 2\varphi(\sigma)u_R(\psi(\sigma; u_0); u_0)$ was defined in (3.8). Now we use the asymptotic expansion (2.8) of u_R

$$u_R(s; u_0) = \frac{1}{\Omega_\infty - s} + (\Omega_\infty - s)r(\Omega_\infty - s; u_0),$$

with the remainder function r smooth in both of its arguments, to observe that

$$\sup_{\sigma \in [\sigma_{\inf}, \sigma_{\sup}]} |a(\sigma; u_0) - a(\sigma; \tilde{u}_0)| \lesssim \sup_{\sigma \in [\sigma_{\inf}, \sigma_{\sup}]} |r(e^{-\sigma}; u_0) - r(e^{-\sigma}; \tilde{u}_0)| \leq C|u_0 - \tilde{u}_0|$$

for some constant C independent of ε. This shows the estimate (3.12) and concludes the proof. ■

3.5 Nonlinear estimates

In this section we estimate the nonlinear term

$$\mathcal{R}_r(W_r; \varepsilon, u_0)(\sigma) = W_r^2(\sigma) + f(U_*(\sigma; \varepsilon, u_0) + W_r(\sigma), \mu; \varepsilon),$$

in the $\mathcal{C}_r$ norm to prove the following.

Proposition 3.2. If $W_r \in \mathcal{C}_r$, then $\varepsilon^{-1/3}\varphi\mathcal{R}_r(W_r) \in \mathcal{C}_r$, and

$$\|\varepsilon^{-1/3}\varphi\mathcal{R}_r(W_r)\|_{\mathcal{C}_r} = \mathcal{O}(\delta^\alpha). \tag{3.15}$$

where $\alpha > 0$ is a parameter in the definition of the function space $\mathcal{C}_r$. Moreover, we have the following Lipschitz constant estimate for the map $W_r \mapsto \varepsilon^{-1/3}\varphi\mathcal{R}_r(W_r)$.

$$\|\varepsilon^{-1/3}\varphi(\mathcal{R}_r(\widetilde{W}_r) - \mathcal{R}_r(W_r))\|_{\mathcal{C}_r} \leq C\delta^{1-\alpha}\|\widetilde{W}_r - W_r\|_{\mathcal{C}_r}, \tag{3.16}$$

for some constant C independent of ε, δ.

Proof. Proposition 2.7 shows that

$$U_*(\sigma; u_0) = \varepsilon^{\frac{1}{3}}(e^\sigma + e^{-\sigma}r(e^{-\sigma}; u_0)) \text{ as } \sigma \to \infty, \tag{3.17}$$

with the remainder function $r(\cdot; u_0)$ smooth in both arguments. Therefore we have

$$|U_*(\sigma)| \lesssim \varepsilon^{\frac{1}{3}}e^\sigma \leq \varepsilon^{1/3}e^{\sigma_{\sup}} = \mathcal{O}(\delta_+),$$

for all $\sigma \in [\sigma_{\inf}, \sigma_{\sup}]$.

From the definition of the time rescaling in Section 2.5 we have

$$\mu = \varepsilon t - \delta_- = \varepsilon^{2/3}\psi(\sigma) \lesssim \varepsilon^{2/3},$$

for all $\sigma \in [\sigma_{\inf}, \sigma_{\sup}]$, since $|\psi(\sigma)| \leq \Omega_\infty(u_0)$.

Since $W_r \in \mathcal{C}_r$, we have

$$|W_r(\sigma)| \lesssim \varepsilon^{\frac{2-\alpha}{3}}e^{(2-\alpha)\sigma} \ll \varepsilon^{1/3}e^\sigma, \text{ for } \sigma \in [\sigma_{\inf}, \sigma_{\sup}].$$

which implies $|W_r(\sigma)| \lesssim |U_*(\sigma)|$ for $\sigma \in [\sigma_{\inf}, \bar{\sigma}_{\sup}]$, using the asymptotic expansion (3.17).

Now we use the expansion (2.2)

$$f(u, \mu; \varepsilon) = \mathcal{O}(\varepsilon(1 + u + \mu + u^2), u\mu, \mu^2, u^3)$$

and the fact that U_*, W_r, μ are all small in sup norm, to observe that

$$f(U_* + W_r, \mu; \varepsilon) = \mathcal{O}(\varepsilon, (U_* + W_r)\mu, \mu^2, (U_* + W_r)^3) = \mathcal{O}(\varepsilon, U_*\mu, \mu^2, U_*^3). \tag{3.18}$$

Using these facts, we have

$$\|\varepsilon^{-\frac{1}{3}}\varphi W_r^2\|_{\mathcal{C}_r} = \sup|\varepsilon^{-\frac{1}{3}}\varphi W_r| \lesssim \varepsilon^{\frac{1-\alpha}{3}}e^{(1-\alpha)\sigma} \lesssim \varepsilon^{\frac{1-\alpha}{3}}e^{(1-\alpha)\sigma_{\sup}} = \mathcal{O}(\delta_+^{1-\alpha}), \tag{3.19}$$

and

$$\|\varepsilon^{-1/3}\varphi f(U_* + W_r, \mu; \varepsilon)\|_{\mathcal{C}_r} \leq \|\varepsilon^{\frac{2}{3}}\varphi\|_{\mathcal{C}_r} + \|\varepsilon^{-\frac{1}{3}}\varphi U_*\mu\|_{\mathcal{C}_r} + \|\varepsilon^{-\frac{1}{3}}\varphi\mu^2\|_{\mathcal{C}_r} + \|\varepsilon^{-\frac{1}{3}}\varphi U_*^3\|_{\mathcal{C}_r}.$$

However we have

$$\|\varepsilon^{\frac{2}{3}}\varphi\|_{\mathcal{C}_r} = \sup|\varepsilon^{\frac{2}{3}}\varphi\varepsilon^{(\alpha-2)/3}e^{(\alpha-2)\sigma}| \lesssim \varepsilon^{\alpha/3}e^{(\alpha-3)\sigma_m} = \mathcal{O}(\varepsilon^{\alpha/3}),$$

$$\|\varepsilon^{-\frac{1}{3}}\varphi U_*\mu\|_{\mathcal{C}_r} = \sup|\varepsilon^{-\frac{1}{3}}\varphi U_*\mu\varepsilon^{(\alpha-2)/3}e^{(\alpha-2)\sigma}| \lesssim \varepsilon^{\alpha/3}e^{(\alpha-2)\sigma_m} = \mathcal{O}(\varepsilon^{\alpha/3}),$$

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$$\|\varepsilon^{-\frac{1}{3}}\varphi\mu^2\|_{\mathcal{C}_r} \lesssim \|\varepsilon^{-\frac{1}{3}}\varphi\varepsilon\|_{\mathcal{C}_r} \text{ since } \mu^2 = \mathcal{O}(\varepsilon^{4/3}),$$

and

$$\|\varepsilon^{-\frac{1}{3}}\varphi U_*^3\|_{\mathcal{C}_r} \lesssim \varepsilon^{\frac{\alpha}{3}}e^{\alpha\sigma} \lesssim \varepsilon^{\frac{\alpha}{3}}e^{\alpha\sigma_{\sup}} = \mathcal{O}(\delta_+^\alpha).$$

Therefore we conclude that

$$\|\varepsilon^{-1/3}\varphi f(U_* + W_r, \mu; \varepsilon)\|_{\mathcal{C}_r} = \mathcal{O}(\delta_+^\alpha) \tag{3.20}$$

Combining estimates (3.19) and (3.20) we conclude that

$$\|\varepsilon^{-1/3}\varphi\mathcal{R}_r(W_r)\|_{\mathcal{C}_r} = \max\{\mathcal{O}(\delta_+^\alpha), \mathcal{O}(\delta_+^{1-\alpha})\},$$

thus for $\alpha \leq 1/2$, it follows that $\|\varepsilon^{-1/3}\varphi\mathcal{R}_r(W_r)\|_{\mathcal{C}_r} = \mathcal{O}(\delta_+^\alpha)$, this shows the estimate (3.15).

We now show the Lipschitz constant estimate (3.16) for the map

$$W_r \mapsto \varepsilon^{-1/3}\varphi\mathcal{R}_r(W_r).$$

First recall (3.18), which implies that

$$\|\varepsilon^{-1/3}\varphi(f(U_* + W_r, \mu; \varepsilon) - f(U_* + \widetilde{W}_r, \mu; \varepsilon))\|_{\mathcal{C}_r} \leq C \sup_\sigma |\varepsilon^{-1/3}\varphi\mu|\|W_r - \widetilde{W}_r\|_{\mathcal{C}_r} \leq C\varepsilon^{1/3}\|W_r - \widetilde{W}_r\|_{\mathcal{C}_r}$$

for some constant C independent of ε and δ.

On the other hand, we have

$$\|\varepsilon^{-1/3}\varphi(\widetilde{W}_r^2 - W_r^2)\|_{\mathcal{C}_r} \leq C \sup_\sigma |\varepsilon^{-1/3}(W_r + \tilde{W}_r)|\|W_r - \widetilde{W}_r\|_{\mathcal{C}_r} \leq C\delta^{1-\alpha}\|W_r - \widetilde{W}_r\|_{\mathcal{C}_r}$$

for some constant C independent of ε and δ.

Since $\mathcal{R}_r(W_r) = W_r^2 + f(U_* + W_r; \mu, \varepsilon)$, we therefore conclude that

$$\|\varepsilon^{-1/3}\varphi(\mathcal{R}_r(\widetilde{W}_r) - \mathcal{R}_r(W_r))\|_{\mathcal{C}_r} \leq C\delta^{1-\alpha}\|\widetilde{W}_r - W_r\|_{\mathcal{C}_r}$$

for some constant C independent of ε and δ, which is the estimate (3.16). This concludes the proof. ∎

3.6 Fixed point argument and the proof of Theorem 3

In this section we prove Theorem 3 by setting up an appropriate fixed point argument.

Proof of Theorem 3.. Assertions (1) and (2) in the theorem have been demonstrated in Sections 3.2 and 3.3. Assertion (3) is a direct consequence of the fact that $W_r \in \mathcal{C}_r$. To prove a solution W_r exists, observe that (3.7)

$$\left(\frac{d}{d\sigma} - a(\sigma; u_0)\right)W_r = \varepsilon^{-1/3}\varphi\mathcal{R}_r(W_r; \varepsilon, u_0),$$

with the boundary condition $W_r(\sigma_T) = 0$ can be rewritten as

$$(0,0) = \left(\frac{d}{d\sigma}W_r - aW_r - \varepsilon^{-1/3}\varphi\mathcal{R}_r(W_r), W_r(\sigma_T)\right)$$
$$= \left(\frac{d}{d\sigma}W_r - aW_r, W_r(\sigma_T)\right) - \left(\varepsilon^{-1/3}\varphi\mathcal{R}_r(W_r), 0\right)$$
$$= A_r W_r - \left(\varepsilon^{-1/3}\varphi\mathcal{R}_r(W_r), 0\right).$$

We now use Proposition 3.1 to precondition the above equation with the operator A_r^{-1} to obtain the equivalent equation

$$W_r = \mathcal{S}_r(W_r; \varepsilon, u_0) := A_r^{-1}(\varepsilon^{-1/3}\varphi\mathcal{R}_r(W_r), 0). \tag{3.21}$$

Note that by Proposition 3.1 and Proposition 3.2, $\mathcal{S}_r$ is well defined and maps $\mathcal{C}_r$ into $\mathcal{C}_r$ with ε and u_0 as parameters. Moreover, we have

- At $W_r = 0$ it holds that

$$\|\mathcal{S}_r(0; \varepsilon, u_0)\|_{\mathcal{C}_r} = \|A_r^{-1}(\varepsilon^{-1/3}\varphi\mathcal{R}_r(0), 0)\|_{\mathcal{C}_r} \leq \|A_r^{-1}\|\|(\varepsilon^{-1/3}\varphi\mathcal{R}_r(0), 0)\|_{\mathcal{C}_r} \lesssim \|\varepsilon^{-1/3}\varphi U_*^3\|_{\mathcal{C}_r} \leq C_1\delta_+^\alpha,$$

  for some constant C_1 independent of ε and u_0.

- The map $\mathcal{S}_r : \mathcal{C}_r \to \mathcal{C}_r$ is well defined and smooth in W_r.

- The derivative of $f(U_* + W_r, \mu; \varepsilon)$ with respect to W_r satisfies

$$D_{W_r}f(U_* + W_r, \mu; \varepsilon) = \mathcal{O}(\mu, U_*^2).$$

  The linearization of $\mathcal{S}_r$ at $W_r = 0$, $D_{W_r}\mathcal{S}_r(0; \varepsilon, u_0)$ satisfies

$$\|D_{W_r}\mathcal{S}_r(0; \varepsilon, u_0)\|_{\mathcal{C}_r \to \mathcal{C}_r} \lesssim \sup_\sigma |\varepsilon^{-1/3}\varphi(\mu + U_*^2)| = \mathcal{O}(\delta_+).$$

  Moreover, for $\|W_r\|_{\mathcal{C}_r} \lesssim \delta_+^\alpha$, we have

$$\begin{aligned}
\|D_{W_r}\mathcal{S}_r(W_r; \varepsilon, u_0)\|_{\mathcal{C}_r \to \mathcal{C}_r} &\leq \|D_{W_r}\mathcal{S}_r(0; \varepsilon, u_0)\|_{\mathcal{C}_r \to \mathcal{C}_r} + \sup_\sigma |\varepsilon^{-1/3}\varphi W_r| \\
&\lesssim \mathcal{O}(\delta_+) + \|W_r\|\sup_\sigma |\varepsilon^{-1/3}\varphi\varepsilon^{\frac{2-\alpha}{3}}e^{(2-\alpha)\sigma}| \\
&\lesssim (\delta_+ + \delta_+^\alpha\delta_+^{1-\alpha}) \leq C_2\delta_+,
\end{aligned}$$

  for some constant C_2 independent of ε and u_0.

Then, consider $W_r \in \mathcal{C}_r$ with $\|W_r\|_{\mathcal{C}_r} \leq 2C_1\delta_+^\alpha$, we have

$$\begin{aligned}
\|\mathcal{S}_r(W_r)\|_{\mathcal{C}_r} &\leq \|\mathcal{S}_r(W_r) - \mathcal{S}_r(0)\|_{\mathcal{C}_r} + \|\mathcal{S}_r(0)\|_{\mathcal{C}_r} \\
&\leq C_2\delta_+\|W_r\|_{\mathcal{C}_r} + C_1\delta_+^\alpha \\
&\leq 2C_1C_2\delta_+^{1+\alpha} + C_1\delta_+^\alpha \leq 2C_1\delta_+^\alpha,
\end{aligned} \tag{3.22}$$

for $\delta_+ < (2C_2)^{-1}$. Therefore, the map $\mathcal{S}_r$ maps the ball $\mathcal{B}_{2C_1\delta_+^\alpha}(0)$ in $\mathcal{C}_r$ into itself. We may apply Banach's fix point theorem to conclude the existence of a fixed point for the map $\mathcal{S}_r$, uniformly in ε, u_0. The fixed point W_r consequently solves the boundary value problem (3.10) as desired.

Finally, to prove item (4) we need to estimate the Lipschitz constant for the map

$$\Psi : u_0 \mapsto w_r(\varepsilon^{-1}\delta_-; u_0) = W_r(\sigma_m; u_0),$$

which maps from a small interval I containing $\bar{u}_0$ to $\mathbb{R}$. We can write Ψ as the composition of two maps $\Psi = \Psi_1 \circ \Psi_2$ where $\Psi_2 : I \to \mathcal{C}_r$ is the map

$$u_0 \mapsto W_r(\sigma; u_0),$$

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and $\Psi_1 : \mathcal{C}_r \to \mathbb{R}$ is the evaluation map

$$W_r(\sigma; u_0) \mapsto W_r(\sigma_m, u_0).$$

To estimate $\mathrm{Lip}_{u_0}\Psi$, we need to estimate $\mathrm{Lip}_{u_0}\Psi_2$ and $\mathrm{Lip}_{W_r}\Psi_1$.

For $\mathrm{Lip}_{u_0}\Psi_2$, it suffices to estimate the following two quantities

$$C_1 = \mathrm{Lip}_{W_r}\mathcal{S}_r, \text{ and } C_2 = \mathrm{Lip}_{u_0}\mathcal{S}_r,$$

because W_r is the fixed point of the map $\mathcal{S}_r$, this implies

$$\mathrm{Lip}_{u_0}\Psi_2 \le C_2/(1 - C_1).$$

From the Lipschitz estimate (3.16), we see that

$$C_1 \lesssim \mathrm{Lip}_{W_r}|\varepsilon^{-1/3}\varphi R_r(W_r)| = \mathcal{O}(\delta_+^{1-\alpha}).$$

To estimate C_2. We notice that

$$\mathrm{Lip}_{u_0}\mathcal{S}_r \le \mathrm{Lip}_{u_0}A_r^{-1} \cdot \sup_\sigma |\varepsilon^{-1/3}\mathcal{R}(W_r)| + \sup_{u_0} \|A_r^{-1}\| \cdot \mathrm{Lip}_{u_0}|\varepsilon^{-1/3}\varphi\mathcal{R}(W_r)|$$

First from the estimate (3.12) in Proposition 3.1, we have

$$\mathrm{Lip}_{u_0}A_r^{-1} \cdot \sup |\varepsilon^{-1/3}\mathcal{R}(W_r)| \lesssim \sup_\sigma |\varepsilon^{-1/3}\mathcal{R}(W_r)| \lesssim \sup_\sigma |\varepsilon^{-1/3}U_*^3| = \mathcal{O}(\delta_+^2).$$

Then we observe that

$$\|A_r^{-1}\| \cdot \mathrm{Lip}_{u_0}|\varepsilon^{-1/3}\varphi\mathcal{R}(W_r)| \lesssim \mathrm{Lip}_{u_0}|\varepsilon^{-1/3}\varphi U_*^3(\sigma; u_0)|.$$

However if $u_0, \tilde{u}_0$ are two different numbers near $\bar{u}_0$, then

$$\|\varepsilon^{-1/3}\varphi[U_*^3(\sigma; u_0) - U_*^3(\sigma; \tilde{u}_0)]\|_{\mathcal{C}_r} \le \|\varepsilon^{-1/3}\varphi U_*^2\|_{\mathcal{C}_r} \sup |U_*(\sigma; u_0) - U_*(\sigma; \tilde{u}_0)|.$$

Moreover, by Proposition 2.7, $U_*(\sigma; u_0) = \varepsilon^{1/3}(e^\sigma + e^{-\sigma}r(e^{-\sigma}; u_0))$ for σ large, hence

$$\partial_{u_0}U_*(\sigma; u_0) \lesssim \varepsilon^{1/3}.$$

On the other hand

$$\|\varepsilon^{-1/3}\varphi U_*^2\|_{\mathcal{C}_r} = \mathcal{O}(\varepsilon^{(\alpha-1)/3}),$$

so we conclude that

$$\|\varepsilon^{-1/3}\varphi(U_*^3(\sigma; u_0) - U_*^3(\sigma; \tilde{u}_0))\|_{\mathcal{C}_r} \lesssim \varepsilon^{\alpha/3}|u_0 - \tilde{u}_0|.$$

Therefore, we have that

$$C_2 = \mathrm{Lip}_{u_0}\mathcal{S}_r = \mathcal{O}(\delta_+^2),$$

and hence

$$\mathrm{Lip}_{u_0}\Psi_2 \le C_2/(1 - C_1) = \mathcal{O}(\delta_+^2).$$

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On the other hand, the evaluation map Ψ_1 is a linear map which satisfies

$$|\Psi_1(W) - \Psi_1(\widetilde{W})| = |W(\sigma_m) - \widetilde{W}(\sigma_m)| \leq \|W - \widetilde{W}\|_{\mathcal{C}_r} \varepsilon^{(2-\alpha)/3} e^{(2-\alpha)\sigma_m} \lesssim \varepsilon^{(2-\alpha)/3} \|W - \widetilde{W}\|,$$

for $W, \widetilde{W}$ in $\mathcal{C}_r$, therefore

$$\mathrm{Lip}_{W_r} \Psi_1 = \mathcal{O}(\varepsilon^{(2-\alpha)/3}).$$

Combining these two estimates we conclude that

$$\mathrm{Lip}_{u_0} \Psi \leq \left(\mathrm{Lip}_{u_0} \Psi_2\right)\left(\mathrm{Lip}_{W_r} \Psi_1\right) = \mathcal{O}(\delta_+^2 \varepsilon^{(2-\alpha)/3}) = \mathcal{O}(\varepsilon^{(2-\alpha)/3}),$$

which completes the proof of Theorem 3. ∎

4 Region B

Region B corresponds to the time-t interval $\{t : t^* < t < \varepsilon^{-1}\delta_-\}$. In this section, we give the precise form of the solution in this region and prove the needed properties.

4.1 Solution in region B

Theorem 4. *Fix $\delta_-, \delta_+ > 0, \alpha > 0$ small enough, there exists $\varepsilon_B > 0$ and a constant $C = C(\delta_{,-}, \delta_+, \alpha)$ such that for all $0 < \varepsilon < \varepsilon_B$, and w^* with $|w^*| \leq C\varepsilon^{1/2 - \alpha/3}$, a solution u_B of the form*

$$u_B(t) = \bar{u}_*(t) + w_\ell(t), \tag{4.1}$$

to (2.13) with the initial condition

$$u(t^*) = \bar{u}_*(t^*) + w^*, \qquad \mu(t^*) = \varepsilon t^* - \delta_- \tag{4.2}$$

exists on the time interval $t \in (t^*, \varepsilon^{-1}\delta_-)$. Where

$$\bar{u}_*(t) = \varepsilon^{1/3} \bar{u}_R(\varepsilon^{1/3}(t - \varepsilon^{-1}\delta_-)),$$

and $\bar{u}_R(\cdot)$ is the special solution of the Riccati equation with asymptotics (2.5). Moreover, the correction function w_ℓ is continuous with

$$|w_\ell(t)| \leq C\varepsilon^{(2-\alpha)/3} |\varepsilon^{1/3}(t - \varepsilon^{-1}\delta_-) + 1|, \tag{4.3}$$

for $t \in (t^*, \varepsilon^{-1}\delta_-)$.

We will prove this theorem in the rest of this section.

4.2 Equation of W_ℓ and rescaling

As before, we substitute $u = \bar{u}_* + w_\ell$ into (2.1) to obtain the equation for w_ℓ.

$$w_\ell' - 2\bar{u}_* w_\ell = w_\ell^2 + f(\bar{u}_* + w_\ell, \mu; \varepsilon) =: R_\ell(w_\ell, \mu; \varepsilon). \tag{4.4}$$

We want to solve this equation on $t \in (t^*, \varepsilon^{-1}\delta_-)$. Following previous steps, we next rescale the equation and obtain

$$\frac{d}{d\sigma} W_\ell - b(\sigma) W_\ell = \varepsilon^{-1/3} \varphi \mathcal{R}_\ell(W_\ell, \mu, \varepsilon) \tag{4.5}$$

Where

- The equation is posed on $\sigma \in (\sigma^*, \sigma_m(\bar{u}_0))$ where $\sigma^* < 0$ and $|\sigma^*| = \mathcal{O}(\varepsilon^{-1/4})$. While $\sigma_m(\bar{u}_0) =: \bar{\sigma}_m$ is defined in Section 2.5.

- The term $b(\sigma)$ satisfies

$$b(\sigma) := 2u_R(\psi(\sigma; \bar{u}_0))\varphi(\sigma) = -2 + \mathcal{O}(|\sigma|^{-1}) \text{ as } \sigma \to -\infty.$$

  We remark that the convergence is uniform in ε.

- The function $W_\ell(\sigma)$ is the rescaled version of $w_\ell(t)$ in the σ-variable, with

$$W_\ell(\sigma) := w_\ell(\varepsilon^{-1/3}\psi(\sigma) + \varepsilon^{-1}\delta_-) = w_\ell(t).$$

  Similarly, $\bar{U}_*$ is the rescaled version of $\bar{u}_*$, with

$$\bar{U}_*(\sigma) := \bar{u}_*(\varepsilon^{-1/3}\psi(\sigma) + \varepsilon^{-1}\delta_-) = \varepsilon^{1/3}\bar{u}_R(\psi(\sigma)) = \bar{u}_*(t).$$

- The function $\mathcal{R}_\ell$ is a rescaled version of R_ℓ such that

$$\mathcal{R}_\ell(W_r; \varepsilon, u_0) := W_\ell^2 + f(\bar{U}_* + W_\ell, \mu; \varepsilon).$$

We also need to specify the boundary value at the left end point $\sigma = \sigma^*$. For $w^* \in \mathbb{R}$ whose order of magnitude that will be determined later, we pose the following problem for W_ℓ

$$\frac{d}{d\sigma} W_\ell - b(\sigma) W_\ell = \varepsilon^{-1/3} \varphi \mathcal{R}_\ell(W_\ell), \text{ for } \sigma \in (\sigma^*, \bar{\sigma}_m),$$
$$W_\ell(\sigma^*) = w^*. \tag{4.6}$$

4.3 Linear equation and norms

Fix $\alpha > 0$, the proof of Theorem 4 consists of solving (4.5) via a fixed point argument on the following function space

$$\mathcal{C}_\ell = \mathcal{C}_\ell(\sigma_{\inf}, \sigma_{\sup}) = \left\{ w(\sigma) \in \mathcal{C}(\sigma_{\inf}, \sigma_{\sup}) : \sup_{\sigma^* \le \sigma \le \bar{\sigma}_m} |\varepsilon^{(\alpha-2)/3}\langle\sigma\rangle^{-2/3} w(\sigma)| < \infty \right\}.$$

We also study the linear operator A_ℓ with

$$A_\ell w = \left(\frac{d}{d\sigma} w - b(\sigma) w, w(\sigma^*) \right),$$

which is defined on a dense subset $\mathcal{D}(A_\ell) \subset \mathcal{C}_\ell$.

Proposition 4.1. *Fix $\varepsilon_2 > 0$, there is a constant C such that the operator $A_\ell : \mathcal{D}(A_\ell) \subset \mathcal{C}_\ell \to \mathcal{C}_\ell \times \mathbb{R}$ is invertible. Moreover, the inverse $A_r^{-1}(\varepsilon) : \mathcal{C}_\ell \times I_\ell \to \mathcal{C}_\ell$ is bounded uniformly for ε with $0 < \varepsilon < \varepsilon_2$, where I_ℓ is the interval*

$$I_\ell := \{x : |x| \le C\varepsilon^{1/2 - \alpha/3}\}.$$

Proof. Similar to the proof of Proposition 3.1, if we set $v(\sigma) = \varepsilon^{(\alpha-2)/3} \langle \sigma \rangle^{-2/3} w(\sigma)$, then we consider the conjugate linear operator

$$\tilde{A}_\ell v = \left(\langle \sigma \rangle^{-2/3} \left(\frac{d}{d\sigma} - b(\sigma) \right) \langle \sigma \rangle^{2/3} v, v(\sigma^*) \right)$$
$$= \left(\frac{d}{d\sigma} v - \tilde{b}(\sigma) v, v(\sigma^*) \right).$$

Which is defined on the dense subset $\mathcal{C}^1(\sigma^*, \bar{\sigma}_m) \subset \mathcal{C}(\sigma^*, \bar{\sigma}_m)$, with $\tilde{b}$ satisfies

$$\tilde{b}(\sigma) = b(\sigma) - \frac{2}{3} \langle \sigma \rangle^{-1} = -2 + \mathcal{O}(|\sigma|^{-1}) \to -2,$$

as $\sigma \to -\infty$.

The equivalent conjugate equation of

$$A_\ell w = (f, w^*) \text{ with } f \in \mathcal{C}_\ell, \text{ and } w^* \in \mathbb{R},$$

is

$$\tilde{A}_\ell v = (\varepsilon^{(\alpha-2)/3} \langle \sigma \rangle^{-2/3} f, v^*). \tag{4.7}$$

With $\varepsilon^{(\alpha-2)/3} \langle \sigma \rangle^{-2/3} f \in C, v^* = \varepsilon^{(\alpha-2)/3} \langle \sigma^* \rangle^{-2/3} w^*$.

Therefore, we may apply Lemma 6.1 to (4.7) to conclude that there exist a constant C independent of ε such that

$$\|w\|_{\mathcal{C}_\ell} = |v|_\infty \le C(|\varepsilon^{(\alpha-2)/3} \langle \sigma \rangle^{-2/3} f|_\infty + |v^*|) = C(\|f\|_{\mathcal{C}_\ell} + \varepsilon^{\alpha/3 - 1/2} |w^*|). \tag{4.8}$$

Therefore, there is $\varepsilon_* > 0$ small enough so that for all $\varepsilon \in (0, \varepsilon_2)$ the operator A_ℓ is uniformly invertible in $\varepsilon \in (0, \varepsilon_2)$, provided that $w_0 \in I_\ell$. ∎

4.4   Nonlinear estimates

Next, we will estimate the nonlinear term

$$\mathcal{R}_\ell(W_\ell) = W_\ell^2 + f(\bar{U}_* + W_\ell, \mu; \varepsilon),$$

in the $\mathcal{C}_\ell$ norm.

Proposition 4.2. *If $W_\ell \in \mathcal{C}_\ell$, then $\varepsilon^{-1/3} \varphi \mathcal{R}_\ell(W_\ell(\sigma)) \in \mathcal{C}_\ell$ and*

$$\|\varepsilon^{-1/3} \varphi \mathcal{R}_\ell(W_\ell)\|_{\mathcal{C}_\ell} = \mathcal{O}(\varepsilon^{\alpha/3}). \tag{4.9}$$

Proof. From the asymptotic expansion (2.5), we have that

$$\bar{U}_*(\sigma) = \varepsilon^{1/3}\bar{u}_R(\psi(\sigma)) \lesssim |\varepsilon\sigma|^{1/3} \leq \varepsilon^{1/4}, \tag{4.10}$$

and

$$\varphi(\sigma) \lesssim \langle\sigma\rangle^{-1/3}, \tag{4.11}$$

for $\sigma^* \leq \sigma \leq \bar{\sigma}_m$.

Also, for σ in this range, we have $\mu = \varepsilon t - \delta_- = \varepsilon^{2/3}\psi(\sigma)$ by definition of ψ in (2.26). Since $|\psi(\sigma)| \leq |\sigma|^{2/3}$ we have that

$$|\mu| \lesssim |\varepsilon\sigma|^{2/3} \leq \varepsilon^{1/2}.$$

If $W_\ell \in \mathcal{C}_\ell$, then it is true that

$$|W_\ell(\sigma)| \lesssim \varepsilon^{(2-\alpha)/3}\langle\sigma\rangle^{2/3} \ll |\varepsilon\sigma|^{1/3},$$

which implies that $|W_\ell(\sigma)| \lesssim |\bar{U}_*(\sigma)|$ for $\sigma \in [\sigma^*, \bar{\sigma}_m]$ by the asymptotics (4.10).

Now again we use the expansion (2.2) for f to observe that

$$f(\bar{U}_* + W_\ell, \mu; \varepsilon) = \mathcal{O}(\varepsilon, (\bar{U}_* + W_\ell)\mu, \mu^2, (\bar{U}_* + W_\ell)^3) = \mathcal{O}(\varepsilon, \bar{U}_*\mu, \mu^2, \bar{U}_*^3). \tag{4.12}$$

Finally recall $|\sigma^*| = \mathcal{O}(\varepsilon^{-1/4})$ and $|\bar{\sigma}_m| = \mathcal{O}(1)$, from these facts we have

$$\|\varepsilon^{-1/3}\varphi W_\ell^2\|_{\mathcal{C}_\ell} \lesssim \sup_{\sigma\in(\sigma^*,\bar{\sigma}_m)} \varepsilon^{(1-\alpha)/3}\langle\sigma\rangle^{1/3} \leq \varepsilon^{(1-\alpha)/3}\langle\sigma^*\rangle^{1/3} = \mathcal{O}(\varepsilon^{(3-4\alpha)/12}). \tag{4.13}$$

From (4.12) it follows that

$$\|\varepsilon^{-1/3}\varphi f(\bar{U}_* + W_\ell, \mu; \varepsilon)\|_{\mathcal{C}_\ell} \leq \|\varepsilon^{2/3}\varphi\|_{\mathcal{C}_\ell} + \|\varepsilon^{-1/3}\varphi\bar{U}_*\mu\|_{\mathcal{C}_\ell} + \|\varepsilon^{-1/3}\varphi\mu^2\|_{\mathcal{C}_\ell} + \|\varepsilon^{-1/3}\varphi\bar{U}_*^3\|_{\mathcal{C}_\ell},$$

however we have

$$\|\varepsilon^{2/3}\varphi\|_{\mathcal{C}_\ell} \lesssim \sup_{\sigma\in(\sigma^*,\bar{\sigma}_m)} \varepsilon^{-1/3}\varphi(\sigma)\varepsilon(\varepsilon^{(\alpha-2)/3}\langle\sigma\rangle^{-2/3}) \lesssim \varepsilon^{\alpha/3}\langle\bar{\sigma}_m\rangle^{-1} = \mathcal{O}(\varepsilon^{\alpha/3}),$$

$$\|\varepsilon^{-1/3}\varphi\bar{U}_*\mu\|_{\mathcal{C}_\ell} \lesssim \sup_{\sigma\in(\sigma^*,\bar{\sigma}_m)} \varepsilon^{-1/3}\varphi|\varepsilon\sigma|^{2/3}|\varepsilon\sigma|^{1/3}\varepsilon^{(\alpha-2)/3}\langle\bar{\sigma}_m\rangle^{-2/3} = \mathcal{O}(\varepsilon^{\alpha/3}),$$

$$\|\varepsilon^{-1/3}\varphi\mu^2\|_{\mathcal{C}_\ell} \lesssim \|\varepsilon^{2/3}\varphi\|_{\mathcal{C}_\ell} = \mathcal{O}(\varepsilon^{\alpha/3}), \text{ since } \mu^2 \lesssim \varepsilon,$$

and

$$\|\varepsilon^{-1/3}\varphi\bar{U}_*^3\|_{\mathcal{C}_\ell} \lesssim \sup_{\sigma\in(\sigma^*,\bar{\sigma}_m)} \varepsilon^{(\alpha-2)/3}\langle\sigma\rangle^{-2/3}|\varepsilon\sigma|^{2/3} = \mathcal{O}(\varepsilon^{\alpha/3}).$$

Therefore we conclude that

$$\|\varepsilon^{-1/3}\varphi f(\bar{U}_* + W_\ell, \mu; \varepsilon)\|_{\mathcal{C}_\ell} = \mathcal{O}(\varepsilon^{\alpha/3}). \tag{4.14}$$

Combining estimates (4.13) and (4.14) we conclude that $\|\varepsilon^{-1/3}\varphi\mathcal{R}_\ell(W_\ell)\|_{\mathcal{C}_\ell} = \mathcal{O}(\varepsilon^{\alpha/3})$ if $W_\ell \in \mathcal{C}_\ell$, which finishes the proof. ∎

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4.5   Fixed point argument and the proof of Theorem 4

We are now ready to prove Theorem 4.

Proof of Theorem 4.. The proof consists of rewriting (3.10) as a fixed point equation. Using the linear operator A_ℓ, we rewrite (4.6)

$$\frac{d}{d\sigma}W_\ell - b(\sigma)W_\ell = \varepsilon^{-1/3}\varphi\mathcal{R}_\ell(W_\ell),$$

$$W_\ell(\sigma^*) = w^*.$$

as

$$(0,0) = \left(\frac{d}{d\sigma}W_\ell - bW_\ell - \varepsilon^{-1/3}\varphi\mathcal{R}_\ell(W_\ell), W_\ell(\sigma^*) - w^*\right)$$

$$= \left(\frac{d}{d\sigma}W_\ell - bW_\ell, W_\ell(\sigma^*)\right) - \left(\varepsilon^{-1/3}\varphi\mathcal{R}_\ell(W_\ell), w^*\right)$$

$$= A_\ell W_\ell - \left(\varepsilon^{-1/3}\varphi\mathcal{R}_\ell(W_\ell), w^*\right).$$

By Proposition 4.1 we precondition the above equation with the operator A_ℓ^{-1} to obtain the equivalent equation

$$W_\ell = \mathcal{S}_\ell(W_\ell; w^*, \varepsilon) := A_\ell^{-1}(\varepsilon^{-1/3}\varphi\mathcal{R}_\ell(W_\ell), w^*). \tag{4.15}$$

From Propositions 4.1 and 4.2, we conclude

- At $W_\ell = 0$ it holds that

$$\|\mathcal{S}_\ell(0; w^*, \varepsilon)\|_{\mathcal{C}_\ell} = \|A_\ell^{-1}\left(\varepsilon^{-1/3}\varphi\mathcal{R}_\ell(W_\ell), w^*\right)\|_{\mathcal{C}_\ell} \lesssim \|\varepsilon^{-1/3}\varphi\mathcal{R}_\ell(0)\|_{\mathcal{C}_\ell} \lesssim \|\varepsilon^{-1/3}\varphi\bar{U}_*^3\|_{\mathcal{C}_\ell} \le C_1\varepsilon^{\alpha/3},$$

  for some constant C_1 independent of ε, w^*.

- The map $\mathcal{S}_\ell : \mathcal{C}_\ell \to \mathcal{C}_\ell$ is well defined and smooth in W_ℓ.

- The derivative of $f(\bar{U}_* + W_\ell, \mu; \varepsilon)$ with respect to W_ℓ satisfies

$$D_{W_\ell}f(\bar{U}_* + W_\ell, \mu; \varepsilon) = \mathcal{O}(\mu, \bar{U}_*^2).$$

  The linearization of $\mathcal{S}_\ell$ at $W_\ell = 0$, $D_{W_\ell}\mathcal{S}_\ell(0; w^*, \varepsilon)$ satisfies

$$\|D_{W_\ell}\mathcal{S}_\ell(0; w^*, \varepsilon)\|_{\mathcal{C}_\ell \to \mathcal{C}_\ell} \lesssim \sup_\sigma |\varepsilon^{-1/3}\varphi(\mu + \bar{U}_*^2)| = \mathcal{O}(\varepsilon^{1/4}).$$

  Moreover, for W_r with $\|W_\ell\|_{\mathcal{C}_r} = \mathcal{O}(\varepsilon^{\alpha/3})$ and $|w^*| = \mathcal{O}(\varepsilon^{1/2-\alpha/3})$, we have

$$\|D_{W_\ell}\mathcal{S}_\ell(W_\ell; w^*, \varepsilon)\|_{\mathcal{C}_\ell \to \mathcal{C}_\ell} \le \|D_{W_\ell}\mathcal{S}_\ell(W_\ell; w^*, \varepsilon)\|_{\mathcal{C}_\ell \to \mathcal{C}_\ell} + \sup_\sigma |\varepsilon^{-1/3}\varphi W_\ell| \le C_2\varepsilon^{1/4},$$

  for some constant C_2 independent of w^*, ε.

Hence, fix $w^* = \mathcal{O}(\varepsilon^{1/2-\alpha/3})$ and by a similar estimate to (3.22), we have that $\mathcal{S}_\ell$ maps the ball $\mathcal{B}_{2C_1\varepsilon^{\alpha/3}}(0)$ in $\mathcal{C}_r$ into itself for $\varepsilon \le (2C_2)^{-4}$. We may apply Banach's fixed point theorem to the map $\mathcal{S}_\ell$ to obtain a solution of (4.6) with $W_\ell \in \mathcal{C}_\ell$. Scaling back from σ to t, we obtain claim (4.3) and concludes the proof. ∎

5 Region C

This region corresponds to the time-t interval $\{t : 0 < t < t^*\}$. We will give the precise form of the solution in this region and prove the needed properties.

5.1 Solution in region C

Theorem 5. *Fix $\delta_- > 0, \alpha > 0$ small enough, there exists $\varepsilon_C > 0$ and a constant $C = C(\delta_-, \alpha)$ such that for all $0 < \varepsilon < \varepsilon_C$, and w_0 with $|w_0| \leq C\varepsilon^{1-\alpha/3}$, a solution u_C of the form*

$$u_C(t) = u_s(t) + w_s(t), \tag{5.1}$$

to (2.13) *with the initial condition*

$$u(0) = u_s(0) + w_0, \qquad \mu(0) = -\delta_-, \tag{5.2}$$

exists on the time interval $t \in (0, t^*)$. Where u_s is the function defined in (2.11) *and the correction function w_s is continuous with*

$$|w_s(t)| \leq C\varepsilon^{1-\alpha/3}(\varepsilon t - \delta_-)^{-1}, \tag{5.3}$$

for $t \in (t^*, \varepsilon^{-1}\delta_-)$.

This theorem will be proved in the rest of this section.

5.2 Equation of W_s and rescaling

Once again, we substitute u_C into (2.1) and obtain the equation satisfied by w_s

$$\frac{d}{dt}w_s - 2u_s w_s = w_s^2 + f(u_s + w_s, \mu; \varepsilon) - f(u_s, \mu; 0) - \frac{d}{dt}u_s =: R_s(w_s), \tag{5.4}$$

for $t \in (0, t^*)$.

Next we rescale the above equation to obtain

$$\frac{d}{d\sigma}W_s - c(\sigma)W_s = \varepsilon^{-1/3}\varphi R_s(W_s). \tag{5.5}$$

Where

- The equation is posed on $\sigma \in (\sigma_0, \sigma^*)$. Where $\sigma^* < 0$ with $|\sigma^*| = \mathcal{O}(\varepsilon^{-1/4})$, and $\sigma_0 = -\frac{2}{3}\delta_-^{3/2}\varepsilon^{-1}$.

- The term $c(\sigma)$ satisfies

$$c(\sigma) = 2\varepsilon^{-\frac{1}{3}}U_s(\sigma)\varphi(\sigma) = -2 + \mathcal{O}(\varepsilon^{1/3}|\sigma|^{1/3}),$$

  as $\sigma \to -\infty$.

- The function $W_s(\sigma)$ is the rescaled version of $w_s(t)$ in the σ-variable, with

$$w_s(t) = w_s(\varepsilon^{-1/3}\psi(\sigma) + \varepsilon^{-1}\delta_-) = W_s(\sigma).$$

Similarly we obtain the rescaled version of $u_s(t)$

$$U_s(\sigma) := u_s(\varepsilon^{-1/3}\psi(\sigma) + \varepsilon^{-1}\delta_-) = -\left(\frac{3}{2}\varepsilon\sigma\right)^{1/3} + \mathcal{O}(|\varepsilon\sigma|^{2/3}). \tag{5.6}$$

where the asymptotic expansion follows from (2.12) and the time rescaling.

- The function $\mathcal{R}_s$ is likewise a rescaled version of R_s such that

$$\mathcal{R}_s(W_s;\varepsilon) = W_s^2 + f(U_s + W_s, \mu; \varepsilon) - f(U_s, \mu; 0) - \varepsilon^{1/3}\varphi^{-1}\frac{d}{d\sigma}U_s(\sigma),$$

Once again we need to specify the boundary value at the left end point $\sigma = \sigma_0$, for $w_0 \in \mathbb{R}$ whose order of magnitude that will be determined later, we pose the following problem

$$\frac{d}{d\sigma}W_s - c(\sigma)W_s = \varepsilon^{-1/3}\varphi\mathcal{R}_s(W_s), \text{ for } \sigma \in (\sigma_0, \sigma^*),$$

$$W_s(\sigma_0) = w_0. \tag{5.7}$$

5.3 Linear equation and norms

The proof of Theorem 5 will be completed if we are able to solve (5.7) using a fixed point argument similar to that used in region A and B. Fix $\alpha > 0$, we first introduce the following function space

$$\mathcal{C}_s = \mathcal{C}_s(\sigma_0, \sigma^*) = \left\{ w(\sigma) : \sup_{\sigma_0 \leq \sigma \leq \sigma^*} |\varepsilon^{\frac{\alpha}{3}-1}\langle\varepsilon\sigma\rangle^{\frac{2}{3}}w(\sigma)| < \infty \right\}.$$

Similarly we study the linear operator A_s with

$$A_s w = \left(\frac{d}{d\sigma}w - cw, w(\sigma_0)\right),$$

defined on the dense subset $\mathcal{D}(A_s) \subset \mathcal{C}_s$.

Proposition 5.1. *Fix $\varepsilon_3 > 0$, there is a constant C so that the operator $A_s : \mathcal{D}(A_s) \subset \mathcal{C}_s \to \mathcal{C}_s \times \mathbb{R}$ is invertible. The inverse $A_s^{-1}(\varepsilon) : \mathcal{C}_s \times I_s \to \mathcal{C}_s$ is bounded uniformly for ε with $0 < \varepsilon < \varepsilon_3$, and I_s is the interval*

$$I_s = \{x : |x| \leq C\delta_-^{-1}\varepsilon^{1-\alpha/3}\}.$$

Proof. Unlike previous cases, Lemma 6.1 cannot be directly used for the operator A_s since from the asymptotic expansion of c we see that $c(\sigma)$ does not converge to -2 as $\sigma \to -\infty$. In fact, $c(\sigma)$ diverges to $-\infty$ as $\sigma \to -\infty$. However, for $\sigma \in (\sigma_0, \sigma^*)$, we have

$$|c(\sigma) - (-2)| \lesssim |\varepsilon\sigma|^{1/3} \lesssim \delta_-^{1/2},$$

hence for δ_- small, A_s is a small perturbation of the operator

$$L_s : w \mapsto \left(\frac{d}{d\sigma} w + 2w, w(\sigma_0) \right),$$

uniformly in ε.

To see the invertibility of L_s on the weighted space $\mathcal{C}_s$, let $v(\sigma) = \varepsilon^{\alpha/3-1} \langle \varepsilon\sigma \rangle^{2/3} w(\sigma)$ and consider the conjugate linear operator

$$\begin{aligned}
\tilde{L}_s : v &\mapsto \left(\langle \varepsilon\sigma \rangle^{-2/3} \left(\frac{d}{d\sigma} + 2 \right) \langle \varepsilon\sigma \rangle^{2/3} v(\sigma), v(\sigma_0) \right) \\
&= \left(\left(\frac{d}{d\sigma} + 2 + \frac{2}{3} \varepsilon \langle \varepsilon\sigma \rangle^{-1} \right) v, v(\sigma^*) \right),
\end{aligned}$$

defined on $\mathcal{C}^1(\sigma_0, \sigma^*) \subset \mathcal{C}(\sigma_0, \sigma^*)$.

Hence, for $f \in \mathcal{C}_s$, the equivalent conjugate linear equation of

$$L_s w = (f, w_0),$$

is

$$\tilde{L}_s v = (\tilde{f}, v_0),$$

with $v_0 = \varepsilon^{\alpha/3-1} \langle \varepsilon\sigma_0 \rangle^{2/3} w_0$ and $\tilde{f} = \varepsilon^{\alpha/3-1} \langle \varepsilon\sigma \rangle^{2/3} f$, which is a differential equation of the form

$$\left(\frac{d}{d\sigma} + 2 + \mathcal{O}(\varepsilon) \right) v = f, \qquad v(\sigma_0) = v_0.$$

The linear part of this equation is yet another small perturbation of the linear operator $\frac{d}{d\sigma} + 2$ on the uniform space $\mathcal{C}(\sigma_0, \sigma^*)$. Integrating this equation yields

$$|v|_\infty \leq C(|v_0| + |f|_\infty),$$

for some constant C independent of ε. Equivalently, in terms of w we have

$$\|w\|_{\mathcal{C}_s} \leq C(|\delta_- \varepsilon^{\alpha/3-1} w_0| + \|f\|_{\mathcal{C}_s}). \tag{5.8}$$

Therefore, there is $\varepsilon^* > 0$ small enough so that for all $\varepsilon \in (0, \varepsilon^*)$ the operator L_s is uniformly invertible in, provided that $w_0 \in I_s$. ∎

5.4 Nonlinear estimates

Next we estimate the nonlinear term $\varepsilon^{-1/3} \varphi \mathcal{R}_s(W_s(\sigma))$ in the $\mathcal{C}_s$ norm. Similar to Propositions 3.2 and 4.2, we have

Proposition 5.2. *If $W_s \in \mathcal{C}_s$, then $\varepsilon^{-\frac{1}{3}} \varphi \mathcal{R}_s(W_s(\sigma)) \in \mathcal{C}_s$ and*

$$\|\varepsilon^{-\frac{1}{3}} \varphi \mathcal{R}_s(W_s)\|_{\mathcal{C}_s} = \mathcal{O}(\delta_-^{1/2}). \tag{5.9}$$

Proof. First recall that

$$\varepsilon^{-1/3}\varphi\mathcal{R}_s(W_s;\varepsilon) = \varepsilon^{-1/3}\varphi\left[W_s^2 + f(U_s + W_s, \mu; \varepsilon) - f(U_s, \mu; 0)\right] - \frac{d}{d\sigma}U_s(\sigma),$$

then from (2.27) we have

$$|\varphi(\sigma)| \lesssim |\sigma|^{-1/3},$$

and from (2.26), we see that $\mu = \varepsilon t - \delta_- = \varepsilon^{2/3}\psi(\sigma)$ satisfies

$$|\mu| \lesssim |\varepsilon\sigma|^{2/3}.$$

From (5.6), we have that

$$U_s(\sigma) = -\left(\frac{3}{2}\varepsilon\sigma\right)^{1/3} + \mathcal{O}(|\varepsilon\sigma|^{2/3}),$$

$$\frac{d}{d\sigma}U_s(\sigma) = -\frac{1}{2}\varepsilon(\varepsilon\sigma)^{-2/3} + \mathcal{O}(\varepsilon|\varepsilon\sigma|^{-1/3}),$$

and for $W_s \in \mathcal{C}_s$, it holds that

$$|W_s(\sigma)| \lesssim \varepsilon^{1-\alpha/3}\langle\varepsilon\sigma\rangle^{-2/3}.$$

Hence we have the following estimates

$$\left\|\frac{d}{d\sigma}U_s(\sigma)\right\|_{\mathcal{C}_s} \lesssim \sup_{\sigma\in(\sigma_0,\sigma^*)} \varepsilon^{\alpha/3-1}\langle\sigma\rangle^{2/3}\varepsilon|\varepsilon\sigma|^{-2/3} = \mathcal{O}(\varepsilon^{\alpha/3}), \tag{5.10}$$

$$\|\varepsilon^{-1/3}\varphi W_s^2(\sigma)\|_{\mathcal{C}_s} \lesssim \sup_{\sigma\in(\sigma_0,\sigma^*)} \varepsilon^{-1/3}|\sigma|^{-1/3}\varepsilon^{1-\alpha/3}\langle\varepsilon\sigma\rangle^{-2/3} = \mathcal{O}(\varepsilon^{\frac{1}{4}-\alpha/3}). \tag{5.11}$$

Next we estimate the term $\varepsilon^{-1/3}\varphi[f(U_s + W_s, \mu; \varepsilon) - f(U_s, \mu; 0)]$ as follows, first we rewrite the term $f(U_s + W_s, \mu; \varepsilon) - f(U_s, \mu; 0)$ as $f_1 + f_2$, where

$$f_1 = f(U_s + W_s, \mu; \varepsilon) - f(U_s + W_s, \mu; 0),$$

and

$$f_2 = f(U_s + W_s, \mu; 0) - f(U_s, \mu; 0).$$

Recall the asymptotics $f(u, \mu; \varepsilon) = \mathcal{O}(\varepsilon(1 + u + \mu + u^2), u\mu, \mu^2, u^3)$, which we use to obtain

$$f_1 \leq C\varepsilon,$$

and

$$f_2 \leq C(W_s\mu + U_s W_s^2 + U_s^2 W_s + W_s^3),$$

for some constant C independent of ε.

For f_1 we have

$$\|\varepsilon^{-1/3}\varphi f_1\|_{\mathcal{C}_s} \lesssim \sup_{\sigma\in(\sigma_0,\sigma^*)} \varepsilon^{2/3}\varphi\varepsilon^{\alpha/3-1}|\varepsilon\sigma|^{2/3} \lesssim \varepsilon^{\alpha/3}|\varepsilon\sigma_0|^{1/3} = \mathcal{O}(\varepsilon^{\alpha/3}). \tag{5.12}$$

For f_2 we have

$$\|\varepsilon^{-1/3}\varphi W_s\mu\|_{\mathcal{C}_s} \lesssim \sup_{\sigma\in(\sigma_0,\sigma^*)} \varepsilon^{-1/3}|\sigma|^{-1/3}|\mu| \lesssim |\varepsilon\sigma_0|^{1/3} = \mathcal{O}(\delta_-^{1/2}),$$

$$\|\varepsilon^{-1/3}\varphi U_s^2 W_s(\sigma)\|_{\mathcal{C}_s} \lesssim \sup_{\sigma\in(\sigma_0,\sigma^*)} \varepsilon^{-1/3}|\sigma|^{-1/3}|\varepsilon\sigma|^{2/3} \lesssim |\varepsilon\sigma_0|^{1/3} = \mathcal{O}(\delta_-^{1/2}),$$

$$\|\varepsilon^{-1/3}\varphi U_s W_s^2(\sigma)\|_{\mathcal{C}_s} \lesssim \sup_{\sigma\in(\sigma_0,\sigma^*)} \varepsilon^{-1/3}|\sigma|^{-1/3}|\varepsilon\sigma|^{1/3}\varepsilon^{1-\alpha/3}|\varepsilon\sigma|^{-2/3} = \mathcal{O}(\varepsilon^{1/2-\alpha/3}),$$

and

$$\|\varepsilon^{-1/3}\varphi W_s^3(\sigma)\|_{\mathcal{C}_s} \lesssim \sup_{\sigma\in(\sigma_0,\sigma^*)} \varepsilon^{-1/3}|\sigma|^{-1/3}(\varepsilon^{1-\alpha/3}|\varepsilon\sigma|^{-2/3})^2 = \mathcal{O}(\varepsilon^{3/4-2\alpha/3}).$$

Hence

$$\|\varepsilon^{-1/3}\varphi f_2\|_{\mathcal{C}_s} = \mathcal{O}(\delta_-^{1/2}), \tag{5.13}$$

combining estimates (5.10), (5.11), (5.12), and (5.13) we conclude that

$$\|\varepsilon^{-1/3}\varphi \mathcal{R}_s(W_s)\|_{\mathcal{C}_s} = \mathcal{O}(\delta_-^{1/2}),$$

which finishes the proof. ∎

5.5 Fixed point argument and the proof of Theorem 5

In this section we prove Theorem 5.

Proof of Theorem 5.. Using the linear operator A_s, we rewrite (5.7)

$$\frac{d}{d\sigma}W_s - c(\sigma)W_s = \varepsilon^{-1/3}\varphi\mathcal{R}_s(W_s), \text{ for } \sigma \in (\sigma_0,\sigma^*),$$

$$W_s(\sigma_0) = w_0.$$

as

$$(0,0) = \left(\frac{d}{d\sigma}W_s - cW_s - \varepsilon^{-1/3}\varphi\mathcal{R}_s(W_s), W_s(\sigma_0) - w_0\right)$$

$$= \left(\frac{d}{d\sigma}W_s - cW_s, W_s(\sigma^*)\right) - \left(\varepsilon^{-1/3}\varphi\mathcal{R}_s(W_s), w_0*\right)$$

$$= A_s W_s - \left(\varepsilon^{-1/3}\varphi\mathcal{R}_s(W_s), w_0\right).$$

By Proposition 5.1 we precondition the above equation with the operator A_s^{-1} to obtain the equivalent equation

$$W_s = \mathcal{S}_s(W_s; w_0, \varepsilon) := A_s^{-1}(\varepsilon^{-1/3}\varphi\mathcal{R}_s(W_s), w_0). \tag{5.14}$$

From Propositions 5.1 and 5.2, we conclude

- At $W_s = 0$ it holds that

$$\|\mathcal{S}_s(0; w_0, \varepsilon)\|_{\mathcal{C}_s} = \|A_s^{-1}\left(\varepsilon^{-1/3}\varphi\mathcal{R}_s(0), w_0\right)\|_{\mathcal{C}_s} \lesssim \|\varepsilon^{-1/3}\varphi\mathcal{R}_s(0)\|_{\mathcal{C}_s} \lesssim \|\varepsilon^{2/3}\varphi\|_{\mathcal{C}_s} = C_1\varepsilon^{\alpha/3}.$$

  for some constant C_1 independent of ε, w_0.

- The map $\mathcal{S}_s : \mathcal{C}_s \to \mathcal{C}_s$ is well defined and smooth in W_s.

- The derivative of $f(U_s + W_s, \mu; \varepsilon)$ with respect to W_s satisfies

$$D_{W_s} f(U_s + W_s, \mu; \varepsilon) = \mathcal{O}(\mu, U_s^2).$$

The linearization of $\mathcal{S}_s$ at $W_s = 0$, $D_{W_s} \mathcal{S}_s(0; w_0, \varepsilon)$ satisfies

$$\|D_{W_s} \mathcal{S}_s(0; w_0, \varepsilon)\|_{\mathcal{C}_s \to \mathcal{C}_s} \lesssim \sup_\sigma |\varepsilon^{-1/3} \varphi(\mu + U_s^2)| = \mathcal{O}(\delta_-^{1/2}).$$

Moreover, for $\|W_s\| = \mathcal{O}(\varepsilon^{\alpha/3})$ and $|w_0| = \mathcal{O}(\varepsilon^{1-\alpha/3})$, we have

$$\|D_{W_s} \mathcal{S}_s(W_s; w_0, \varepsilon)\|_{\mathcal{C}_s \to \mathcal{C}_s} \lesssim \|D_{W_s} \mathcal{S}_s(0; w_0, \varepsilon)\|_{\mathcal{C}_s \to \mathcal{C}_s} + \sup_\sigma |\varepsilon^{-1/3} \varphi W_s|) \le C_2 \delta_-^{1/2},$$

for some constant C_2 independent of ε.

Hence, fix $w_0 = \mathcal{O}(\varepsilon^{1-\alpha/3})$ and by a similar estimate to (3.22), we have that $\mathcal{S}_s$ maps the ball $\mathcal{B}_{2C_1 \varepsilon^{\alpha/3}}(0)$ in $\mathcal{C}_s$ into itself for $\delta_- \le (2C_2)^{-2}$. We may apply Banach's fixed point theorem to the map $\mathcal{S}_s$ to obtain a solution of (5.7) with $W_s \in \mathcal{C}_s$. Scaling back from σ to t, we obtain claim (5.3) and concludes the proof. ∎

6 Gluing

So far we have showed solutions of the form u_A, u_B, and u_C exist on region A, B and C, respectively. To prove Theorem 2 then, we will need to glue solutions u_A, u_B and u_C on the whole time interval $t \in (0, T)$.

In region C, Theorem 5 shows that (2.1) has a solution of the form

$$u_C(t) = u_s(t) + w_s(t; w_0),$$

provided that we pick the initial condition $w_0 = \mathcal{O}(\delta_-^{-1} \varepsilon^{1-\alpha/3})$.

At t^*, the right end point of region C, the values $u_s(t^*)$ and $w_s(t^*; w_0)$ satisfy

$$u_s(t^*) = -\sqrt{\delta_- - \varepsilon t^*} + \mathcal{O}(|\delta_- - \varepsilon t^*|) = -\varepsilon^{1/4} + \mathcal{O}(\varepsilon^{1/2}),$$
$$w_s(t^*) \lesssim \varepsilon^{1-\alpha/3}(\varepsilon t^* - \delta_-)^{-1} = \mathcal{O}(\varepsilon^{1/2-\alpha/3}),$$

therefore

$$u_C(t^*) = u_s(t^*) + w_s(t^*; w_0) = -\varepsilon^{1/4} + \mathcal{O}(\varepsilon^{1/2-\alpha/3}). \tag{6.1}$$

Next, we go to region B. At t^*, we notice the ansatz $\bar{u}_*(t^*)$ has the following expansion in ε,

$$\bar{u}_*(t^*) = \varepsilon^{1/3} \bar{u}_R(\varepsilon^{1/3}(t^* - \varepsilon^{-1}\delta_-)) = -\varepsilon^{1/4} + \mathcal{O}(\varepsilon^{1/2}). \tag{6.2}$$

Hence, if we set $w^* = u_C(t^*) - \bar{u}_*(t^*)$, then by (6.1) and (6.2) we have $w^* = \mathcal{O}(\varepsilon^{1/2-\alpha/3})$. We may then apply Theorem 4 with the initial condition $u(t^*) = \bar{u}_*(t^*) + w^*$ to get a solution of (2.1) of the form

$$u_B(t) = \bar{u}_*(t) + w_\ell(t; w^*),$$

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in region B. So that

$$u_C(t^*) = u_B(t^*). \tag{6.3}$$

Again from Theorem 4, we conclude that at the point $t = \varepsilon^{-1}\delta_-$, the value of $\bar{u}_*(\varepsilon^{-1}\delta_-)$ and $w_\ell(\varepsilon^{-1}\delta_-; w^*)$ satisfy

$$\bar{u}_*(\varepsilon^{-1}\delta_-) = \varepsilon^{1/3}\bar{u}_R(0) = \varepsilon^{1/3}\bar{u}_0,$$
$$w_\ell(\varepsilon^{-1}\delta_-) = \mathcal{O}(\varepsilon^{(2-\alpha)/3}).$$

Therefore we have

$$u_B(\varepsilon^{-1}\delta_-) = \bar{u}_*(\varepsilon^{-1}\delta_-) + w_\ell(\varepsilon^{-1}\delta_-) = \varepsilon^{1/3}\bar{u}_0 + \mathcal{O}(\varepsilon^{(2-\alpha)/3}). \tag{6.4}$$

Finally in region A, Theorem 3 shows a solution to (2.1) of the form $u_A(t; u_0) = u_*(t; u_0) + w_r(t; u_0)$ exists for $t \in (\varepsilon^{-1}\delta_-, T)$ with $u_A(T; u_0) = \delta_-$, provided that u_0 is close to $\bar{u}_0$. Moreover, at $t = \varepsilon^{-1}\delta_-$, the values $u_*(\varepsilon^{-1}\delta_-; u_0)$ and $w_r(\varepsilon^{-1}\delta_-; u_0)$ satisfy

$$u_*(\varepsilon^{-1}\delta_-; u_0) = \varepsilon^{1/3}u_R(0; u_0) = \varepsilon^{1/3}u_0,$$
$$w_r(\varepsilon^{-1}\delta_-; u_0) = \mathcal{O}(\varepsilon^{(2-\alpha)/3}).$$

Therefore we have

$$u_A(\varepsilon^{-1}\delta_-; u_0) = u_*(\varepsilon^{-1}\delta_-; u_0) + w_r(\varepsilon^{-1}\delta_-; u_0) = \varepsilon^{1/3}u_0 + \mathcal{O}(\varepsilon^{(2-\alpha)/3}). \tag{6.5}$$

Since we require the solution to be continuous at $\varepsilon^{-1}\delta_-$, we must have the following matching condition

$$u_A(\varepsilon^{-1}\delta_-; u_0) = u_B(\varepsilon^{-1}\delta_-). \tag{6.6}$$

Using (6.4) and (6.5), this amounts to solve the equation

$$0 = \varepsilon^{1/3}(u_0 - \bar{u}_0) + w_r(\varepsilon^{-1}\delta_-; u_0) - w_\ell(\varepsilon^{-1}\delta_-), \tag{6.7}$$

in the variable u_0. Let $\phi(\varepsilon; u_0) := w_r(\varepsilon^{-1}\delta_-; u_0) - w_\ell(\varepsilon^{-1}\delta_-)$, we conclude from Theorem 3 and Theorem 4 that

$$\phi(\varepsilon; u_0) = \mathcal{O}(\varepsilon^{(2-\alpha)/3}),$$

uniformly in u_0 and

$$\mathrm{Lip}_{u_0}\phi(\varepsilon; u_0) = \mathcal{O}(\varepsilon^{(2-\alpha)/3}).$$

Hence we divide the right hand side of (6.7) by $\varepsilon^{1/3}$, and apply the implicit function theorem around the point $(u_0 = \bar{u}_0, \varepsilon = 0)$ to conclude that there exist a branch $u_0 = u_0(\varepsilon)$ with $u_0(\varepsilon) = \bar{u}_0 + \mathcal{O}(\varepsilon^{(1-\alpha)/3})$ which solves the matching condition (6.6).

Therefore, we have proved the following theorem, which implies Theorem 2.

Theorem 6. *Let $u_-(\mu)$ be the attracting branch of the critical manifold defined in (2.11) and $\bar{u}_0$ be the value defined in (2.6). Fix $\alpha > 0$ and $\delta_-, \delta_+ > 0$ small enough, there exist $\varepsilon_0 > 0$, and a constant $C = C(\delta_-, \delta_+, \alpha)$, such that for all $0 < \varepsilon < \varepsilon_0$ and u_i with $|u_i - u_-(-\delta_-)| \le C\varepsilon^{1-\alpha/3}$, there exist a branch*

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of initial conditions $u_0 = u_0(\varepsilon) = \bar{u}_0 + \mathcal{O}(\varepsilon^{(1-\alpha)/3})$, such that a solution of (2.13) with the initial condition (2.14) of the following form

$$u(t) = \begin{cases} u_A(t; u_0(\varepsilon)) = u_*(t; u_0(\varepsilon)) + w_r(t; u_0(\varepsilon)), \\ u_B(t) = \bar{u}_*(t) + w_\ell(t), \\ u_C(t) = u_s(t) + w_s(t), \end{cases} \tag{6.8}$$

and

$$\mu(t) = \varepsilon t - \delta_-, \tag{6.9}$$

exists on $t \in (0, T)$. Moreover, all of the correction functions w_r, w_ℓ and w_s satisfy the properties stated in Theorems 3, 4 and 5, respectively.

Proof of Theorem 2 and 2.2.. Theorem 2 follows from Theorem 6 almost directly, we just need to show the expansions (2.16) and (2.17).

Recall that $\Omega_\infty(u_0)$ depends smoothly on u_0 by Proposition 2.1, hence there is a constant C such that

$$|\Omega_\infty(u_0) - \Omega_\infty(\bar{u}_0)| \le C|u_0 - \bar{u}_0|,$$

for u_0 close to $\bar{u}_0$. Now we substitute the branch $u_0(\varepsilon)$ with $u_0(\varepsilon) = \bar{u}_0 + \mathcal{O}(\varepsilon^{(1-\alpha)/3})$ and use the expansion (3.4), we have

$$\begin{aligned} T &= \varepsilon^{-1}\delta_- + \varepsilon^{-1/3}\Omega_\infty(u_0(\varepsilon)) + \delta_+^{-1} + \mathcal{O}(\varepsilon^{2/3}) \\ &= \varepsilon^{-1}\delta_- + \varepsilon^{-1/3}(\Omega_\infty(\bar{u}_0) + \mathcal{O}(\varepsilon^{(1-\alpha)/3})) + \delta_+^{-1} + \mathcal{O}(\varepsilon^{2/3}) \\ &= \varepsilon^{-1}\delta_- + \varepsilon^{-1/3}\Omega_0 + \mathcal{H}(\varepsilon), \end{aligned}$$

with $\mathcal{H}(\varepsilon) = \mathcal{O}(\varepsilon^{-\alpha/3})$.

Next we show the dependence of $\mathcal{H}$ on the initial condition u_i as in (2.17). First, consider the following maps:

$$\begin{aligned} u_i &\mapsto u_C(t; u_i), \\ u_C(t; u_i) &\mapsto u_C(t^*; u_i), \\ u_C(t^*; u_i) := u^* &\mapsto u_B(t; u^*), \\ u_B(t; u^*) &\mapsto u_B(\varepsilon^{-1}\delta_-; u^*), \end{aligned}$$

which are all smooth either because they are evaluation maps or by the smooth dependence of solutions on the initial conditions. Hence, if we set $\mathcal{H}_1$ to be the map $u_i \mapsto u_B(\varepsilon^{-1}\delta_-; u^*)$. It can be seen from (3.14),(4.8), (5.8) and the definition of the norms that

$$\begin{aligned} \|u_C - \tilde{u}_C\|_{\mathcal{C}_s} &\le C\varepsilon^{\alpha/3-1}|u_i - \tilde{u}_i|, \\ |u_C(t^*) - \tilde{u}_C(t^*)| &\le C\varepsilon^{1/2-\alpha/3}\|u_C - \tilde{u}_C\|_{\mathcal{C}_s}, \\ \|u_B - \tilde{u}_B\|_{\mathcal{C}_\ell} &\le \varepsilon^{\alpha/3-1/2}|u_C(t^*) - \tilde{u}_C(t^*)|, \\ |u_B(\varepsilon^{-1}\delta_-) - \tilde{u}_B(\varepsilon^{-1}\delta_-)| &\le C\varepsilon^{(2-\alpha)/3}\|u_B - \tilde{u}_B\|_{\mathcal{C}_\ell}, \end{aligned}$$

which implies

$$\text{Lip } \mathcal{H}_1 \le C\varepsilon^{-1/3}, \tag{6.10}$$

for some constant C independent of ε.

Next, recall that the branch $u_0 = u_0(\varepsilon)$ was solved by the condition (6.7), from which it reads

$$u_0 + \varepsilon^{-1/3} w_r(\varepsilon^{-1}\delta_-; u_0) = \bar{u}_0 - \varepsilon^{-1/3} w_\ell(\varepsilon^{-1}\delta_-),$$

therefore, if we set $\mathcal{H}_2$ to be the map $w_\ell(\varepsilon^{-1}\delta_-) \mapsto u_0$, then

$$\text{Lip } \mathcal{H}_2 \le C\varepsilon^{-1/3}, \tag{6.11}$$

for some constant C independent of ε.

Moreover, we have that the map $\mathcal{H}_3$

$$u_0 \mapsto \Omega_\infty(u_0) = \Omega_\infty(u_0) \tag{6.12}$$

satisfies

$$\text{Lip } \mathcal{H}_3 \le C, \tag{6.13}$$

for some constant C independent of ε from Proposition 2.1.

Finally, we have $\mu(T) = \varepsilon T - \delta_- = \varepsilon^{2/3}\Omega_\infty(u_0) + \mathcal{O}(1)$. Therefore we conclude the map $\mathcal{H}$

$$u_i \mapsto \mu(T) \tag{6.14}$$

satisfies

$$\text{Lip }_{u_i} \mathcal{H} \le C, \tag{6.15}$$

for some constant C independent of ε from the estimates (6.10), (6.11), and (6.13).

Now we prove Corollary 2.2, recall $(\mu, u, \varepsilon) \in \mathcal{U}$ where $\mathcal{U}$ is a small neighborhood of the origin $(0,0,0)$. Take a compact interval K such that $(\mu, u, \varepsilon) \subset \mathcal{U}$ for all $u \in K$, consider a trajectory (μ, u) with initial condition $\mu(0) = -2\delta_-$ and $u(0) \in K$. By standard Fenichel theory, at $\varepsilon = 0$, there exist stable foliations with base the lower branch $u_-(\mu)$ of the critical manifold $S_0 = \{(\mu, u) : \mu + u^2 + f(\mu, u, 0) = 0\}$ for $\mu \in [-2\delta_-, -\delta_-]$. Further, for $0 < \varepsilon \ll 1$, the foliation persists and the part of the critical manifold $u_-(\mu)$ perturbs to a nearby slow manifold $u_-^\varepsilon(\mu)$. Moreover, there exist asymptotic rate $\gamma = \gamma(\delta_-) > 0$ and a constant $C = C(\delta_-)$, independent of ε such that the solution $u(t)$ starts at $\mu(0) = -2\delta_-$ and $u(0) \in K$ converges exponentially close to the slow manifold:

$$|u(t) - u_-^\varepsilon(\mu(t))| \le Ce^{-\gamma t}. \tag{6.16}$$

Let T_* be the time of flight for a solution which starts at $\mu = -2\delta_-$ at $t = 0$ to reach $\mu = -\delta_-$. Since $\mu' = \varepsilon$ we see directly that $T_* = \delta_-/\varepsilon$. From the estimate (6.16) we see that $|u(T_*) - u_-^\varepsilon(-\delta_-)| \le Ce^{-\gamma \cdot \delta_-/\varepsilon}$. But again by Fenichel theory, $u_-^\varepsilon(\mu)$ is $\mathcal{O}(\varepsilon)$ distance away from $u_-(\mu)$. This implies

$$|u(T_*) - u_-(-\delta_-)| = \mathcal{O}(\varepsilon),$$

which satisfies the assumption of Theorem 6 if we restart the equation with $u = u(T_*)$ and $\mu = -\delta_-$ at $t = 0$ and follow this trajectory, by Theorem 6 we conclude that the trajectory hit the section Δ_{out} at the point $(h(\varepsilon), \delta_+)$ with $h(\varepsilon)$ has the expansion (2.16).
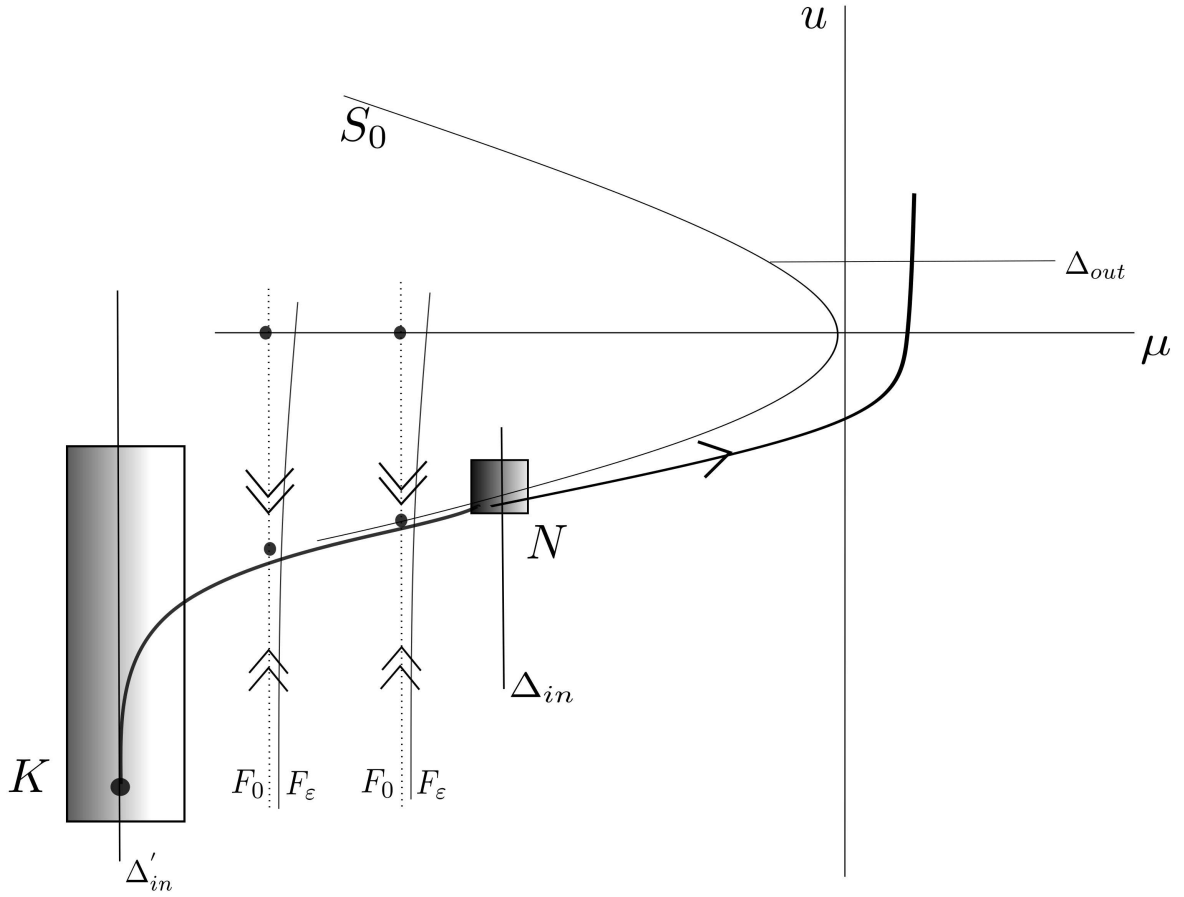
Figure 6.1: *Region K in Corollary 2.2*

The above argument can be seen more directly in figure 6.1, where K is a rectangular region near the section $\Delta'_{in} = \{(-2\delta_-, u)\}$. What Fenichel theory shows is that this region K contracts into a small neighborhood N around near the point $(-\delta_-, u_-(-\delta_-))$, with Lipschitz constant of order $e^{-c/\varepsilon}$ for some constant $c > 0$ independent of ε. Inside the region N, we can apply the conclusion of Theorem 6 to continue the trajectory until it hits the section Δ_{out} at the desired $\mathcal{O}(\varepsilon^{2/3})$ location. ∎

Remark: The last part where we used Fenichel theory to track how a solution arrives exponentially close to the slow manifold $u^\varepsilon_-(\mu)$ could be done, as in [5], using functional analytic methods as well. By using function spaces with suitably centered exponential weights and exploiting the location of "touchdown" and "takeoff" between the slow manifold and the solution in stable and unstable manifolds as free parameters, Faye and Scheel was able to track the solution in a way similar to the Exchange Lemma as in [1], [7], and [8].

Appendix

We first show how to extend the asymptotic expansion (2.5) to a more general family of solutions.

A   A family of solutions to the Riccati equation

Proof   of Proposition 2.1.   To get the dependence from u_0 to Ω_∞, we first add the equation $\frac{d}{ds}s = 1$ to (2.4) to get an autonomous $2-$dimensional system in the (s, u) plane. Consider a small neighborhood I containing $\bar{u}_0$ on the vertical u-axis, then $u_R(s; u_0)$ is the trajectory that starts at $u_0 \in I$. The map $P_1 : I \to \mathbb{R}$ defined by $P_1(p) = u(2; p)$ is smooth in p, as the blow up time for $\bar{u}_R(s; \bar{u}_0)$ is $\Omega_0 > 2$. Moreover, the image $P_1(I)$ is a finite interval on the vertical line $s = 2$ containing $\bar{u}_R(2; u_0)$ bounded away from 0, since the trajectory $u_R(s; \bar{u}_0)$ crosses the horizontal axis around $s = 1$ and the vector field goes upwards in the first quadrant of the (s, u)-plane.

Denote $\tilde{u}_0 := P_1(u_0)$ for brevity (technically, the interval $P_1(I)$ is a small section of the line $s = 2$, with a little abuse of notation, we identify $\tilde{u}_0$ with the second coordinate of the point $P_1(u_0)$). Again we make a change of variable in (2.4) by setting $z(s) = 1/u(s)$. Then z satisfies

$$\frac{d}{ds}z(s) = -z^2 s - 1.$$

Let $J = \{1/\tilde{u}_0 \mid \tilde{u}_0 \in P_1(I)\}$ and $z(s; 1/\tilde{u}_0)$ is the trajectory which starts at $1/\tilde{u}_0$. We claim that $z(s; 1/\bar{u}_0)$ reaches 0 at a finite time $\Omega_\infty = \Omega_\infty(1/\bar{u}_0)$. To see this, first notice there is no equilibrium for the two dimensional system $\frac{d}{ds}s = 1, \frac{d}{ds}z = -z^2 s - 1$. Then, on the boundary $s = 2$, the vector field takes the form $(1, -2z^2 - 1)$, which makes any trajectory starting at a point on J moving down towards the right. Moreover, the vector field $(1, -sz^2 - 1)$ always pointing down in the first quadrant of the (s, z) plane, so trajectories cannot go upwards. Lastly, the vector field crosses the horizontal axis non-tangentially, it identically equals $(1, -1)$ throughout the line $z = 0$, hence, any trajectory which starts at a point on J will cross $z = 0$ in finite time at a unique point $\Omega_\infty = \Omega_\infty(1/\tilde{u}_0)$. The dependence of Ω_∞ on $1/\tilde{u}_0$ is smooth by the smooth dependence on initial conditions.

We now define another map $P_2 : J \to \mathbb{R}$ by $P_2(1/\tilde{u}_0) = \Omega_\infty(1/\tilde{u}_0)$, we get a smooth map $P : I \to \mathbb{R}$ by the composition

$$P = P_2 \circ f \circ P_1,$$

where $f(z) = 1/z$ is the inversion map. Since each of the map in the composition is smooth, $P : u_0 \mapsto \Omega_\infty = \Omega_\infty(u_0)$ is smooth as well.

To get the asymptotic expansion, we set $\xi = \Omega_\infty - s$, then $\tilde{z}(\xi) = z(\Omega_\infty - \xi)$ solves

$$\frac{d}{d\xi}\tilde{z} = \tilde{z}^2(\Omega_\infty - \xi) + 1,$$

and $\tilde{z}(0) = 0$.

Hence we can assume the expansion for $\tilde{z}$ near $\xi = 0$ is of the form

$$\tilde{z} = \xi + z_2\xi^2 + z_3\xi^3 + \mathcal{O}(\xi^4),$$

for some constant z_2, z_3. Differentiating this expansion, use the equation $\tilde{z}$ solves and comparing coefficients, we find that $z_2 = 0, z_3 = \Omega_\infty/3$. Changing back from $\tilde{z}(\xi)$ to $z = z(s)$ with $s = \Omega_\infty - \xi$ and recall $z(s) = 1/u(s)$, we find that $u_R(s; u_0)$ has expansion (2.7) with remainder r satisfies (2.8). ∎

Next we show the main perturbation lemma used to prove the invertibility of the linearized operators at the ansatz.

B Uniform invertibility of boundary value problems

Lemma 6.1. *Consider the following boundary value problems*

$$\dot{u}(\sigma) = a(\sigma)u + f(\sigma), \qquad u(L) = u_L, \tag{6.17a}$$

$$\dot{u}(\sigma) = b(\sigma)u + g(\sigma), \qquad u(-M) = u_M, \tag{6.17b}$$

where (6.17a) *is posed on* $\sigma \in (\sigma_0, L)$ *with* $L > \sigma_0$ *and* (6.17b) *is posed on* $\sigma \in (-M, \sigma_0)$ *with* $M > \sigma_0$.
Assume $a(\sigma), b(\sigma)$ *are continuous functions such that*

$$a(\sigma) \to a_+ > 0, \qquad \sigma \to \infty, \tag{6.18a}$$

$$b(\sigma) \to b_- < 0, \qquad \sigma \to -\infty, \tag{6.18b}$$

then (6.17) *possess unique solutions* u_a, u_b *which satisfies*

$$|u_a|_\infty \le C_a(u_L + |f|_\infty), \tag{6.19a}$$

$$|u_b|_\infty \le C_b(u_m + |g|_\infty), \tag{6.19b}$$

for some constants C_a, C_b *independent of* L *and* M.

Proof. We only prove the estimate (6.17a) since the other case is similar. Also, without loss of generality, we assume that $\sigma_0 = 0$.

To begin with, consider the asymptotic equation

$$\dot{u} = a_+ u + f(\sigma), \qquad u(L) = u_L. \tag{6.20}$$

posed on $\sigma \in [0, L]$. Then the estimate (6.19a) holds for (6.20) since in this case we have

$$u(\sigma) = e^{a_+(\sigma - L)} u_L + \int_L^t e^{a_+(\sigma - s)} f(s) ds$$

$$\le 2|u_L| + \left| \int_L^t e^{a_+(\sigma - s)} ds \right| |f|_\infty$$

$$\le 2|u_L| + \frac{1}{a_+} \left| e^{t-L} - 1 \right| |f|_\infty$$

$$\le 2(|u_L| + |f|_\infty).$$

Next, give $\eta > 0$ small enough and independent of L, there exist $\sigma_* \le L$ such that $|a(\sigma) - a_+| < \eta$ for all $\sigma > \sigma_*$. It is important to note here that one can choose σ_* independent of L as long as L is large enough. A Neumann series argument shows that in this case the operator

$$u \mapsto \left(\frac{d}{dt} u - a(t)u, u(L) \right)$$

is a $\eta-$perturbation of the asymptotic operator

$$u \mapsto \left(\frac{d}{dt} u - a_+ u, u(L) \right),$$

as a densely defined operator on $\mathcal{C}^1(\sigma_*, L) \subset \mathcal{C}(\sigma_*, L)$, so similarly from step I, we conclude that

$$\sup_{\sigma \in (\sigma_*, L)} |u(\sigma)| \leq C(|u|_L + |f|_\infty)$$

for some constant C independent of L.

Finally, for $\sigma \in (0, \sigma_*)$, the solution is given by the following formula

$$u(\sigma) = \exp\left(\int_{\sigma_*}^{\sigma} a(\tau)d\tau\right) u(\sigma_*) + \int_{\sigma_*}^{\sigma} \exp\left(-\int_{\sigma}^{s} a(\tau)d\tau\right) f(s)ds$$

since $\sigma_* < \infty$ and does not depend on L, there exist a constant C_1 independent of L so that

$$\max\left\{\left|\exp\left(\int_{\sigma_*}^{\sigma} a(\tau)d\tau\right)\right|, \left|\int_{\sigma_*}^{\sigma} \exp\left(-\int_{\sigma}^{s} a(\tau)d\tau\right)\right|\right\} \leq C_1.$$

Moreover, the value $u(\sigma_*)$ satisfies

$$u(\sigma_*) \leq \sup_{\sigma \in (\sigma_*, L)} |u(\sigma)| \leq C_2(u_L + |f|_\infty)$$

for some constant C_2 independent of L from the conclusion in step 2. Therefore on $[0, \sigma_*]$ the solution satisfies

$$\sup_{\sigma \in [0, \sigma_*]} |u(\sigma)| \leq C_1 C_2(u_L + |f|_\infty) + C_1 |f|_\infty \leq C(u_L + |f|_\infty)$$

where the constant C does not depend on L. Therefore we conclude that

$$\sup_{\sigma \in [0, L]} = |u|_\infty \leq C(u_L + |f|_\infty)$$

which is (6.19a). ∎

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