

# Topic C Assignment 4

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1. Use multiple scales to solve

$$y'' + y + \epsilon(y')^3 = 0$$

$\epsilon \ll 1$ ,  $y(0) = 1$  and  $y'(0) = 0$ .

Let  $y(\tau) \sim y_0(t, T)$  where  $T = \epsilon t$  is a slow timescale.

$$\begin{aligned}\frac{\partial}{\partial \tau} &= \frac{\partial}{\partial t} + \epsilon \frac{\partial}{\partial T} \\ \frac{\partial^2}{\partial \tau^2} &= \frac{\partial^2}{\partial t^2} + 2\epsilon \frac{\partial^2}{\partial t \partial T} + \epsilon^2 \frac{\partial^2}{\partial T^2}\end{aligned}$$

Subbing this into the ODE gives:

$$\begin{aligned}\frac{d^2 y}{dt^2} + y + \epsilon \left( \frac{dy}{dt} \right)^3 &= 0 \\ \frac{\partial^2 y}{\partial t^2} + 2\epsilon \frac{\partial^2 y}{\partial t \partial T} + \epsilon^2 \frac{\partial^2 y}{\partial T^2} + y + \epsilon \left( \frac{\partial y}{\partial t} + \epsilon \frac{\partial y}{\partial T} \right)^3 &= 0\end{aligned}$$

With initial conditions

$$\begin{aligned}y_0(0, 0) &= 1 \\ \frac{\partial y_0(0, 0)}{\partial t} &= 0\end{aligned}$$

And

$$\begin{aligned}y_1(0, 0) &= 0 \\ \frac{\partial y_1(0, 0)}{\partial t} + y_0(0, 0) &= 0\end{aligned}$$

To leading order

$$\begin{aligned}\frac{\partial^2 y_0}{\partial t^2} + y_0 &= 0 \\ y_0 &= R(T) \cos(t + \theta(T))\end{aligned}$$

Boundary conditions:

$$\begin{aligned}y_0(0, 0) = 1 &\implies R(0) = 1 \\ \frac{\partial y_0(0, 0)}{\partial t} = 0 &\implies R(0)(-\sin(\theta(0))) = 0 \implies \theta(0) = 0\end{aligned}$$

To obtain the full forms of  $R$  and  $\theta$ , find the second order:

$$\begin{aligned} \frac{\partial^2 y_1}{\partial t^2} + 2 \frac{\partial^2 y_0}{\partial t \partial T} + y_1 + \left( \frac{\partial y_0}{\partial t} \right)^3 &= 0 \\ \frac{\partial^2 y_1}{\partial t^2} + 2(-R'(T) \sin(t + \theta(T)) - R(T) \cos(t + \theta(T)) \theta'(T)) \\ + y_1 + (-R(T) \sin(t + \theta(T)))^3 &= 0 \\ \frac{\partial^2 y_1}{\partial t^2} + y_1 &= 2R' \sin(t + \theta) + 2R\theta' \cos(t + \theta) + R^3 \sin^3(t + \theta) \\ \frac{\partial^2 y_1}{\partial t^2} + y_1 &= 2R' \sin(t + \theta) + 2R\theta' \cos(t + \theta) + \frac{R^3}{4} (3 \sin(t + \theta) - \sin(3(t + \theta))) \\ \frac{\partial^2 y_1}{\partial t^2} + y_1 &= (2R' + \frac{3}{4}R^3) \sin(t + \theta) + 2R\theta' \cos(t + \theta) - R^3 (\sin(3(t + \theta))) \end{aligned}$$

Hence we require

$$\begin{aligned} (2R' + \frac{3}{4}R^3) &= 0 \\ 2R\theta' &= 0 \end{aligned}$$

For non-trivial solutions this means

$$\begin{aligned} \theta' = 0 &\implies \theta = c \\ 2R' + \frac{3}{4}R^3 &= 0 \\ \frac{R'}{R^3} &= -\frac{3}{8} \\ -\frac{1}{2R^2} &= -\frac{3}{8}T + d_* \\ 2R^2 &= \frac{1}{\frac{3}{8}T - d_*} \\ R &= \pm \frac{1}{\sqrt{\frac{3}{4}T + d}} \end{aligned}$$

And using the condition from before,  $R(0) = 1$

$$\begin{aligned} R &= \frac{1}{\sqrt{d}} \\ \implies d &= 1 \end{aligned}$$

Hence

$$\boxed{y_0 = \frac{1}{\sqrt{3T + 1}} \cos(t)}$$

Figure 1 shows the two solutions obtained. Clearly the two overlap very nicely even for  $\epsilon = 0.1$ .

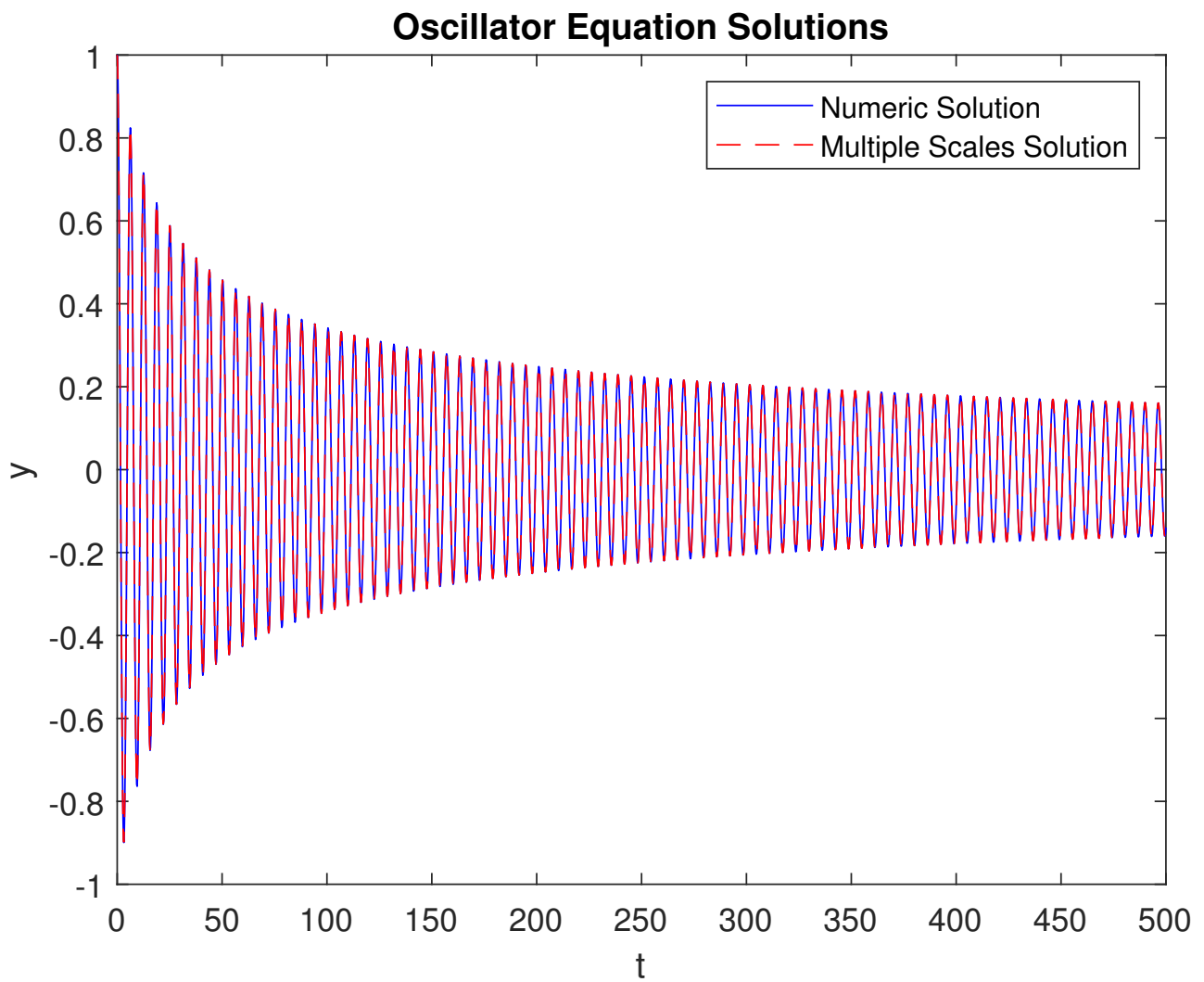


Figure 1: Comparison of numerical and multi-scale solutions for  $\epsilon = 0.1$

2.

$$\frac{d^2 y}{dt^2} + \epsilon(y^2 - 1)\frac{dy}{dt} + y = 0, \quad y(0) = 1, \quad y'(0) = 0, \quad \epsilon \ll 1$$

(a)

$$y(t) = y(t, T, \tau)$$

$T = \epsilon t$  and  $\tau = \epsilon^2 t$ . This gives the partial derivative expansions:

$$\begin{aligned} \frac{d}{dt} &= \frac{\partial}{\partial t} + \epsilon \frac{\partial}{\partial T} + \epsilon^2 \frac{\partial}{\partial \tau} \\ \frac{d^2}{dt^2} &= \frac{\partial}{\partial t} \left( \frac{\partial}{\partial t} + \epsilon \frac{\partial}{\partial T} + \epsilon^2 \frac{\partial}{\partial \tau} \right) + \epsilon \frac{\partial}{\partial T} \left( \frac{\partial}{\partial t} + \epsilon \frac{\partial}{\partial T} + \epsilon^2 \frac{\partial}{\partial \tau} \right) + \epsilon^2 \frac{\partial}{\partial \tau} \left( \frac{\partial}{\partial t} + \epsilon \frac{\partial}{\partial T} + \epsilon^2 \frac{\partial}{\partial \tau} \right) \\ &= \frac{\partial^2}{\partial t^2} + \epsilon^2 \frac{\partial^2}{\partial T^2} + \epsilon^4 \frac{\partial^2}{\partial \tau^2} + 2\epsilon \frac{\partial}{\partial t \partial T} + 2\epsilon^2 \frac{\partial}{\partial t \partial \tau} + 2\epsilon^3 \frac{\partial}{\partial T \partial \tau} \end{aligned}$$

Hence the ODE becomes

$$\frac{\partial^2 y}{\partial t^2} + \epsilon^2 \frac{\partial^2 y}{\partial T^2} + \epsilon^4 \frac{\partial^2 y}{\partial \tau^2} + 2\epsilon \frac{\partial y}{\partial t \partial T} + 2\epsilon^2 \frac{\partial y}{\partial t \partial \tau} + 2\epsilon^3 \frac{\partial y}{\partial T \partial \tau} + \epsilon(y^2 - 1) \left( \frac{\partial y}{\partial t} + \epsilon \frac{\partial y}{\partial T} + \epsilon^2 \frac{\partial y}{\partial \tau} \right) + y = 0$$

With boundary conditions

$$\begin{aligned} y(0, 0, 0) &= 1 \\ \frac{\partial y(0, 0, 0)}{\partial t} + \epsilon \frac{\partial y(0, 0, 0)}{\partial T} + \epsilon^2 \frac{\partial y(0, 0, 0)}{\partial \tau} &= 0 \end{aligned}$$

(b) First expand the PDE

$$\begin{aligned} &\frac{\partial^2 y}{\partial t^2} + \epsilon^2 \frac{\partial^2 y}{\partial T^2} + \epsilon^4 \frac{\partial^2 y}{\partial \tau^2} + 2\epsilon \frac{\partial y}{\partial t \partial T} + 2\epsilon^2 \frac{\partial y}{\partial t \partial \tau} + 2\epsilon^3 \frac{\partial y}{\partial T \partial \tau} \\ &+ y^2 \epsilon \frac{\partial y}{\partial t} + y^2 \epsilon^2 \frac{\partial y}{\partial T} + y^2 \epsilon^3 \frac{\partial y}{\partial \tau} - \left( \epsilon \frac{\partial y}{\partial t} + \epsilon^2 \frac{\partial y}{\partial T} + \epsilon^3 \frac{\partial y}{\partial \tau} \right) + y = 0 \end{aligned}$$

We are only considering up to  $\mathcal{O}(\epsilon^2)$ , so dropping  $\epsilon^3$  and higher terms

$$\begin{aligned} &\frac{\partial^2 y}{\partial t^2} + \epsilon^2 \frac{\partial^2 y}{\partial T^2} + 2\epsilon \frac{\partial y}{\partial t \partial T} + 2\epsilon^2 \frac{\partial y}{\partial t \partial \tau} \\ &+ y^2 \epsilon \frac{\partial y}{\partial t} + y^2 \epsilon^2 \frac{\partial y}{\partial T} - \left( \epsilon \frac{\partial y}{\partial t} + \epsilon^2 \frac{\partial y}{\partial T} \right) + y = 0 \end{aligned}$$

Let

$$y(t, T, \tau) = y_0(t, T, \tau) + \epsilon y_1(t, T, \tau) + \epsilon^2 y_2(t, T, \tau) + \dots$$

$$\begin{aligned} &\frac{\partial^2 y}{\partial t^2} + \epsilon^2 \frac{\partial^2 y}{\partial T^2} + 2\epsilon \frac{\partial y}{\partial t \partial T} + 2\epsilon^2 \frac{\partial y}{\partial t \partial \tau} \\ &+ y^2 \epsilon \frac{\partial y}{\partial t} + y^2 \epsilon^2 \frac{\partial y}{\partial T} - \left( \epsilon \frac{\partial y}{\partial t} + \epsilon^2 \frac{\partial y}{\partial T} \right) + y = 0 \end{aligned}$$

$$\begin{aligned} &\frac{\partial^2 y_0}{\partial t^2} + \epsilon \frac{\partial^2 y_1}{\partial t^2} + \epsilon^2 \frac{\partial^2 y_2}{\partial t^2} + \epsilon^2 \frac{\partial^2 y_0}{\partial T^2} + 2\epsilon \frac{\partial y_0}{\partial t \partial T} + 2\epsilon^2 \frac{\partial y_1}{\partial t \partial T} + 2\epsilon^2 \frac{\partial y_0}{\partial t \partial \tau} \\ &+ y_0^2 \epsilon \frac{\partial y_0}{\partial t} + y_0^2 \epsilon^2 \frac{\partial y_1}{\partial t} + y_0^2 \epsilon^2 \frac{\partial y_0}{\partial T} - \left( \epsilon \frac{\partial y_0}{\partial t} + \epsilon^2 \frac{\partial y_1}{\partial t} + \epsilon^2 \frac{\partial y_0}{\partial T} \right) + y_0 + \epsilon y_1 + \epsilon^2 y_2 = 0 \end{aligned}$$

$$\begin{aligned}\mathcal{O}(1) : \frac{\partial^2 y_0}{\partial t^2} + y_0 &= 0 \\ \mathcal{O}(\epsilon) : \frac{\partial^2 y_1}{\partial t^2} + 2 \frac{\partial y_0}{\partial t \partial T} + y_0^2 \frac{\partial y_0}{\partial t} - \frac{\partial y_0}{\partial t} + y_1 &= 0 \\ \mathcal{O}(\epsilon^2) : \frac{\partial^2 y_2}{\partial t^2} + \frac{\partial^2 y_0}{\partial T^2} + 2 \frac{\partial y_1}{\partial t \partial T} + 2 \frac{\partial y_0}{\partial t \partial \tau} + y_0^2 \frac{\partial y_1}{\partial t} + y_0 \frac{\partial y_0}{\partial T} - \frac{\partial y_1}{\partial t} - \frac{\partial y_0}{\partial T} + y_2 &= 0\end{aligned}$$

With boundary conditions

$$\begin{aligned}\mathcal{O}(1) : y_0(0, 0, 0) &= 1, \quad \frac{\partial y_0(0, 0, 0)}{\partial t} = 0 \\ \mathcal{O}(\epsilon) : y_1(0, 0, 0) &= 0, \quad \frac{\partial y_1(0, 0, 0)}{\partial t} + \frac{\partial y_0(0, 0, 0)}{\partial T} = 0 \\ \mathcal{O}(\epsilon^2) : y_2(0, 0, 0) &= 0, \quad \frac{\partial y_2(0, 0, 0)}{\partial t} + \frac{\partial y_1(0, 0, 0)}{\partial T} + \frac{\partial y_0(0, 0, 0)}{\partial \tau} = 0\end{aligned}$$

(c) Leading order equation:

$$\frac{\partial^2 y_0}{\partial t^2} + y_0 = 0$$

Gives

$$y_0 = R(T, \tau) \cos(t + \theta(T, \tau)) = A(T, \tau) e^{it} + \overline{A(T, \tau)} e^{-it}$$

To eliminate the resonant terms, obtain  $y_1$  as per lectures (but there are now arbitrary functions of  $\tau$  too)

And let  $A' := \frac{\partial A}{\partial T}$

$$\begin{aligned}\frac{\partial^2 y_1}{\partial t^2} + y_1 &= -(y_0^2 - 1) \frac{\partial y_0}{\partial t} - 2 \frac{\partial y_0}{\partial t \partial T} \\ &= -(A^2 e^{i2t} + 2A\overline{A} + \overline{A}^2 e^{-i2t} - 1) i(Ae^{it} - \overline{A}e^{-it}) - 2i(A'e^{it} + \overline{A}'e^{-it}) \\ &= -i \left( e^{it}(A^2 \overline{A} - A + 2A') + e^{it}(-A\overline{A}^2 + 2A\overline{A}') + A^3 e^{i3t} - \overline{A}^3 e^{i3t} \right)\end{aligned}$$

$$A^3 \overline{A} - A + 2A' = 0$$

Let  $A = \rho(T, \tau) e^{i\theta(T, \tau)}$

$$\begin{aligned}\rho^3 - \rho + 2\rho' + i\theta'\rho &= 0 \\ \rho^3 - \rho + 2\rho' &= 0, \quad i\theta'\rho = 0\end{aligned}$$

For non-trivial solutions

$$\begin{aligned}\frac{\partial \theta}{\partial T} &= 0 \\ \implies \theta &= \phi(\tau)\end{aligned}$$

Treating the  $\rho$  equation as an ODE gives (similar to lectures since no derivatives of  $\tau$  are involved)

$$\rho = \frac{e^{T/2}}{\sqrt{c + e^T}}$$

I.e.

$$\rho = \frac{e^{T/2}}{\sqrt{F(\tau) + e^T}}$$

And noting that  $\rho = \frac{1}{2}R$ , gives

$$y_0 = \frac{2e^{T/2}}{\sqrt{F(\tau) + e^T}} \cos(t + \phi)$$

Applying initial conditions:

$$\begin{aligned} \frac{\partial y_0}{\partial t}(0, 0, 0) &= 0 \\ \Rightarrow -\frac{2}{\sqrt{F(0) + 1}} \sin(\phi(0)) &= 0 \\ \sin(\phi(0)) &= 0 \Rightarrow \phi(0) = 0 \end{aligned}$$

And

$$\begin{aligned} y_0(0, 0, 0) &= 1 \\ \Rightarrow \frac{2}{\sqrt{F(0) + 1}} \cos(\phi(0)) &= 1 \\ 2 &= \sqrt{F(0) + 1} \\ F(0) &= 4 - 1 = 3 \end{aligned}$$

(d)

$$\begin{aligned} \frac{\partial y_0}{\partial t} &= -\frac{2e^{T/2}}{\sqrt{F(\tau) + e^T}} \sin(t + \phi) \\ \frac{\partial y_0}{\partial T} &= \frac{F(\tau)e^{T/2}}{(F(\tau) + e^T)^{3/2}} \cos(t + \phi) \\ \frac{\partial y_0}{\partial t \partial T} &= -\frac{F(\tau)e^{T/2}}{(F(\tau) + e^T)^{3/2}} \sin(t + \phi) \end{aligned}$$

By putting the equation into **Matlab** and using **dsolve()** it gives

$$y_1 = -\frac{e^{\frac{3T}{2}} \sin(3\phi + 3t) - 4\alpha \cos(t) (F + e^T)^{3/2} + 4\beta \sin(t) (F + e^T)^{3/2}}{4(F + e^T)^{3/2}}$$

Where  $\alpha$  and  $\beta$  are arbitrary functions of  $\tau$ .

And using the boundary conditions (using **Matlab** to obtain the derivatives):

$$\begin{aligned} \frac{\partial y_1}{\partial t}(0, 0, 0) + \frac{\partial y_0}{\partial T}(0, 0, 0) &= 0 \\ \frac{9}{32} - \beta(0) &= 0 \\ \beta(0) &= \frac{9}{32} \end{aligned}$$

$$\begin{aligned} y_1(0, 0, 0) &= 0 \\ \alpha(0) &= 0 \end{aligned}$$

(e)

$$\begin{aligned} \frac{\partial^2 y_2}{\partial t^2} + \frac{\partial^2 y_0}{\partial T^2} + 2 \frac{\partial y_1}{\partial t \partial T} + 2 \frac{\partial y_0}{\partial t \partial \tau} + y_0^2 \frac{\partial y_1}{\partial t} + y_0 \frac{\partial y_0}{\partial T} - \frac{\partial y_1}{\partial t} - \frac{\partial y_0}{\partial T} + y_2 &= 0 \\ \frac{\partial^2 y_2}{\partial t^2} + y_2 &= -\frac{\partial^2 y_0}{\partial T^2} - 2 \frac{\partial y_0}{\partial t \partial \tau} - y_0 \frac{\partial y_0}{\partial T} + \frac{\partial y_0}{\partial T} - y_0^2 \frac{\partial y_1}{\partial t} + \frac{\partial y_1}{\partial t} - 2 \frac{\partial y_1}{\partial t \partial T} \end{aligned}$$

Matlab is used for all of this.

The forcing terms are those that accompany  $\cos(t + \phi)$  and  $\sin(t + \phi)$  I think?

Matlab gives (collecting coefficients of sin and cos): Need to set the terms with derivatives of  $F$  and  $\phi$  to 0.

$$\begin{aligned} &\left( \frac{2e^T \beta(\tau)}{e^T + F} - \beta(\tau) \right) \cos(t) \\ &+ \left( \frac{3e^{\frac{3T}{2}}}{2(F + e^T)^{3/2}} - \frac{9e^{\frac{5T}{2}}}{4(F + e^T)^{5/2}} + \frac{3e^{\frac{5T}{2}}}{2(F + e^T)^{3/2}(e^T + F)} \right) \cos(3\phi + 3t) \\ &+ \frac{e^T \beta(\tau)}{e^T + F} \cos(t + 2\phi) \\ &+ \left( \frac{e^{2T}}{F^2 + 2e^T F + e^{2T}} - \frac{e^T}{e^T + F} \right) \cos(2t + 2\phi) \\ &+ \frac{e^T \beta(\tau)}{e^T + F} \cos(3t + 2\phi) \\ &+ \left( \frac{e^{T/2}}{2\sqrt{e^T + F}} + \frac{e^{\frac{3T}{2}}}{(e^T + F)^{3/2}} - \frac{3e^{\frac{5T}{2}}}{2(e^T + F)^{5/2}} + \frac{8e^{T/2} \frac{\partial \phi}{\partial \tau}}{\sqrt{e^T + F}} \right) \cos(t + \phi) \\ &+ \frac{3e^{\frac{5T}{2}}}{4(F + e^T)^{3/2}(e^T + F)} \cos(3\phi + 5t + 2\phi) \\ &+ \frac{3e^{\frac{5T}{2}}}{4(F + e^T)^{3/2}(e^T + F)} \cos(3\phi + t - 2\phi) \\ &+ \left( \frac{2e^T \alpha(\tau)}{e^T + F} - \alpha \right) \sin(t) \\ &+ \left( -\frac{e^T \alpha(\tau)}{e^T + F} \right) \sin(t + 2\phi) \\ &+ \frac{e^T \alpha(\tau)}{e^T + F} \sin(3t + 2\phi) \\ &+ \left( -\frac{4e^{T/2} \frac{\partial F}{\partial \tau}}{(e^T + F)^{3/2}} \right) \sin(t + \phi) \\ &+ \frac{e^{2T}}{F^2 + 2e^T F + e^{2T}} - \frac{e^T}{e^T + F} \end{aligned}$$

Set the terms containing derivatives of  $\tau$  and  $F$  to zero.

I.e.

$$\begin{aligned} \frac{e^{T/2}}{2\sqrt{e^T + F}} + \frac{e^{\frac{3T}{2}}}{(e^T + F)^{3/2}} - \frac{3e^{\frac{5T}{2}}}{2(e^T + F)^{5/2}} + \frac{8e^{T/2} \frac{\partial \phi}{\partial \tau}}{\sqrt{e^T + F}} &= 0 \\ -\frac{4e^{T/2} \frac{\partial F}{\partial \tau}}{(e^T + F)^{3/2}} &= 0 \end{aligned}$$

The latter yields  $\frac{\partial F}{\partial \tau} = 0$  and hence  $F$  is constant. From before,  $F(0) = 3$  and hence  $F = 3$ . For the former, noting that there is no  $\tau$  in the other terms,

$$\phi = \tau c$$

Where

$$\begin{aligned} c &= \sqrt{e^T + 3} \left( \frac{-\frac{e^{T/2}}{2\sqrt{e^T+3}} - \frac{e^{\frac{3T}{2}}}{(e^T+3)^{3/2}} + \frac{3e^{\frac{5T}{2}}}{2(e^T+3)^{5/2}}}{8e^{T/2}} \right) \\ &= -\frac{1}{16} - \frac{e^T}{8(e^T + 3)^{1/2}} + \frac{3e^{2T}}{16(e^T + 3)^{3/2}} \end{aligned}$$

Hence we finally arrive at

$$y_0 = \frac{2e^{T/2}}{\sqrt{3 + e^T}} \cos \left( t + \tau \left( -\frac{1}{16} - \frac{e^T}{8(e^T + 3)^{1/2}} + \frac{3e^{2T}}{16(e^T + 3)^{3/2}} \right) \right)$$

Or

$$y_0 = \frac{2e^{\epsilon t/2}}{\sqrt{3 + e^{\epsilon t}}} \cos \left( t \left( 1 + \epsilon^2 \left( -\frac{1}{16} - \frac{e^{\epsilon t}}{8(e^{\epsilon t} + 3)^{1/2}} + \frac{3e^{2\epsilon t}}{16(e^{\epsilon t} + 3)^{3/2}} \right) \right) \right)$$

- (f) Figure 2f plots the numerical solution against the multiple scales solution. They match quite well until near the end of the plot ( $t = 100$ ) where there appears to be a slight departure in phase. This either means  $\phi$  is wrong, or there is some other discrepancy.



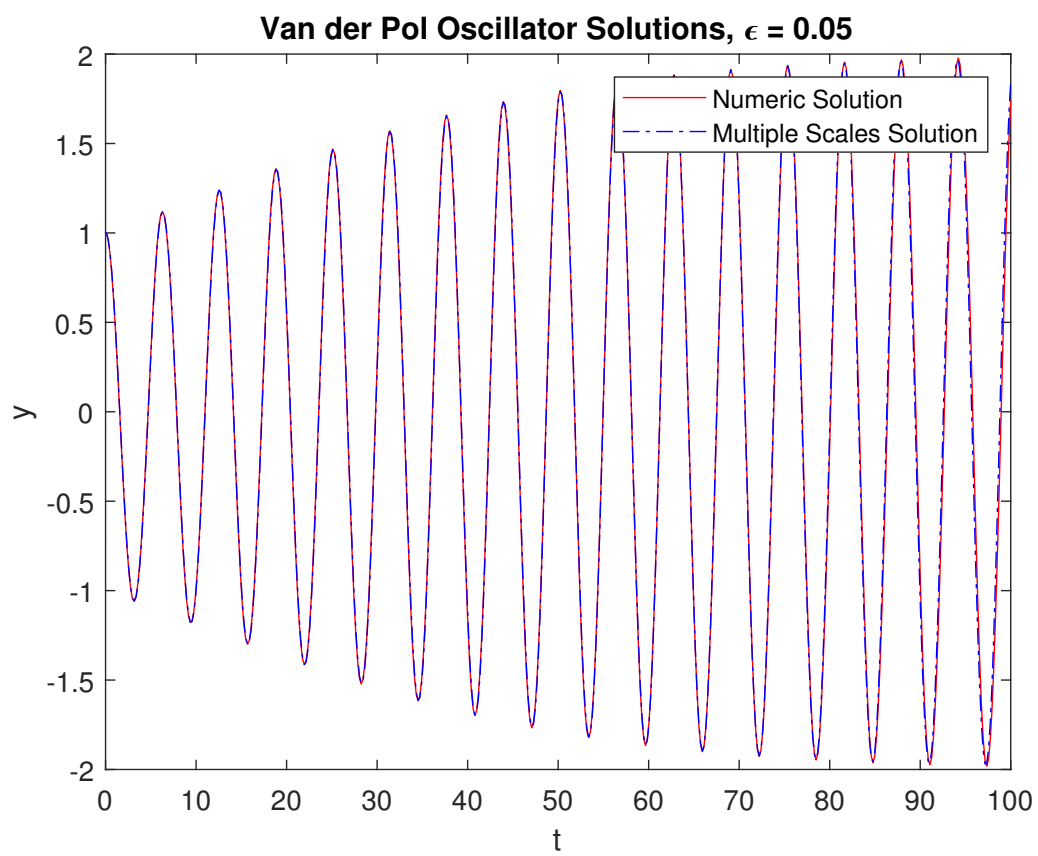


Figure 2: Comparison of numerical and multi-scale solutions for  $\epsilon = 0.05$

## Matlab Code

```
1 clear all
2 close all
3 %%Q1
4
5 epsilon = 0.1;
6 [t,yNumeric] = ode45(@Q1OscillatorEqn,[0,500],[1,0],[],epsilon);
7 T = t*epsilon;
8 R = 1./sqrt(0.75*T+1);
9 theta = 0;
10 yAsymp = R .* cos(t + theta);
11 plot(t,yNumeric(:,1),'b')
12 hold on
13 plot(t,yAsymp,'-r')
14 hold off
15 xlabel('t')
16 ylabel('y')
17 legend("Numeric Solution","Multiple Scales Solution")
18 title('Oscillator Equation Solutions')
19 saveas(gcf,'TopicCA4Q1.eps','epsc')
20
21 %%
22 %%Q2
23 %obtain symbolic solutions
24 syms y0(t) y1(t) R phi F T
25 y0 = R*cos(t+phi);
26 y0 = subs(y0,R,2*exp(T/2)/(sqrt(F+exp(T))));
27 y0t = diff(y0,t);
28 y0tT = simplify(diff(y0t,T));
29 y1eqn = simplify(diff(y1,t,2) + y1 == -2*y0tT - (y0^2-1)*y0t);
30
31 y1 = simplify(dsolve(y1eqn));
32 latex(y1)
33
34 %y0TT = diff(y0,T,2)
35 y0T = diff(y0,T);
36 % y1T = diff(y1,T)
37 y1t = diff(y1,t);
38 %derivative condition
39 alpha0 = solve(subs(subs(subs(subs(y1t + y0T,t,0),T,0),phi,0),F,3)==0)
40 %IC
41 beta0 = solve(subs(subs(subs(subs(y1,t,0),T,0),phi,0),F,3) ==0)
42
43
44
45 syms tau F(tau) phi(tau) alpha(tau) beta(tau) C4 C5
46
47 %y1 = subs(subs(subs(subs(y1,C4,alpha),C5,beta),phi,phi),F,F)
48 y1 = subs(subs(y1,C4,alpha),C5,beta);
```

```
49
50 %Why does this line throw an error????
51 % y0 = subs(subs(y0,F,F),phi,phi)
52 %guess ill hard code it
53 y0 = (2*exp(T/2)*cos(phi + t))/(exp(T) + F)^(1/2);
54 y0TT = diff(y0,T,T);
55 y0ttau = diff(y0,t,tau);
56 y0T = diff(y0,T);
57 y1t = diff(y1,t);
58 y1tT = diff(y1,t,T);
59 % y0ttau =
60 y2RHS = - y0TT - 2*y0ttau- 2*y0ttau...
61         - y0*y0T + y0T - y0^2*y1t + y1t - 2*y1tT;
62
63 % assume(T>0)
64 % assume(exp(T) + F(tau) ~=0)
65 % assume(tau>0)
66 temp = combine(expand(simplify(y2RHS)), 'sincos');
67 collection = collect(temp,{ 'sin' 'cos' });
68 latex(collection)
69 syms c
70 collection = subs(collection,F,3);
71 c = -1/16 - exp(T)/(8*(exp(T)+3)^(1/2)) + 3*exp(2*T)/(16*(exp(T)+3)^(5/2))
72
73
74 %%
75 %plot solutions
76 % close all
77
78 epsilon = 0.05;
79 [t,yNumeric] = ode45(@Q2VanderPol,[0,100],[1,0],[],epsilon);
80 figure
81 plot(t,yNumeric(:,1),'r')
82 hold on
83 R = @(t) 2*exp(epsilon*t/2)./(sqrt(3+exp(epsilon*t)));
84
85 c = @(T) -1/16 - exp(T)./(8*(exp(T)+3).^(1/2)) + 3*exp(2*T)./(16*(exp(T)+3).^(5/2));
86 phi = @(t) epsilon^2*t.*(-1/16 - exp(epsilon*t)./(8*(exp(epsilon*t)+3).^(1/2)));
87 yAsymp = @(t) R(t).*cos(t + phi(t))
88 plot(t,yAsymp(t),'-b')
89
90
91 xlabel('t')
92 ylabel('y')
93 legend("Numeric Solution","Multiple Scales Solution")
94 title("Van der Pol Oscillator Solutions, \epsilon = "+num2str(epsilon))
95 saveas(gcf,"TopicCA4Q2.eps",'epsc')
96
97
98 function dy = Q1OscillatorEqn(t,y,epsilon)
```

```
99
100 dy = [y(2); -y(1) - epsilon*(y(2)^3)];
101
102 end
103 function dy = Q2VanderPol(t,y,epsilon)
104
105 dy = [y(2); -epsilon*(y(1)^2 - 1)*y(2) - y(1)];
106 end
```

# Practical Asymptotics (APP MTH 4051/7087)

## Assignment 4 (5%)

Due 27 May 2019

1. Apply the method of multiple scales to find a leading-order solution to the following oscillator equation:

$$y'' + y + \epsilon (y')^3 = 0,$$

with  $\epsilon \ll 1$ , subject to  $y(0) = 1$  and  $y'(0) = 0$ . Seek a solution of the form  $y(t) \sim y_0(t, T)$ , where  $T = \epsilon t$  is a slow timescale. Compare this leading-order solution with a numerical solution and comment.

2. Recall from lectures that the numerical solution to the Van der Pol oscillator

$$\frac{d^2 y}{dt^2} + \epsilon (y^2 - 1) \frac{dy}{dt} + y = 0, \quad y(0) = 1, y'(0) = 0, \quad \epsilon \ll 1,$$

exhibited a phase shift, but the leading-order solution did not. To capture this phase shift we require an additional, extra slow timescale.

- (a) Introduce an extra slow timescale by letting  $y(t) \equiv y(t, T, \tau)$ , where  $T = \epsilon t$  and  $\tau = \epsilon^2 t$ , then use the chain rule to transform the above ODE into a PDE in terms of these three variables.
- (b) Let  $y(t, T, \tau) = y_0(t, T, \tau) + \epsilon y_1(t, T, \tau) + \epsilon^2 y_2(t, T, \tau) + \dots$  and write down the leading-order,  $\mathcal{O}(\epsilon)$  and  $\mathcal{O}(\epsilon^2)$  problems, including boundary conditions.
- (c) Find  $y_0$  by solving the leading-order problem and eliminating resonant terms from the  $\mathcal{O}(\epsilon)$  equation.  
[Hint: This should include arbitrary functions of  $\tau$ , but otherwise be identical to that found in lectures (you may reuse working).]
- (d) Having eliminated these resonant terms, find  $y_1$  by solving the  $\mathcal{O}(\epsilon)$  problem (in terms of arbitrary functions of  $T$  and  $\tau$ ). [Hint: strongly recommend using computer algebra for this and the next part.]
- (e) Identify the resonant terms from the  $\mathcal{O}(\epsilon^2)$  equation that contain derivatives of the unknown function of  $\tau$  in  $y_0$ , and set these terms to zero by finding these unknown function. [Hint: One of these is easy to solve, the other needs to be considered in the 'long time' limit as  $T \rightarrow \infty$ .]
- (f) Compare your solution for  $y_0$  with a numerical solution and comment.