1. Consider the equation

$$\begin{cases} \epsilon y'' + (\frac{x}{4} - 1)y' + \frac{1}{4}y = 0, & 0 \le x \le 2. \\ y(0) = 3, & y(2) = 2. \end{cases}$$

Assume that it is a boundary layer problem. The boundary layer is at x = 2, and the boundary layer thickness is ϵ .

- (1) Find the outer limit, inner limit and the intermediate limit of the solution.
- (2) Write down a uniform leading order approximation of the solution.

Solution:

• In the outer region,
$$0 = x = 2 - \epsilon$$

yout = $y(\pi) \sim \sum_{n=0}^{\infty} y_n(\pi) \epsilon^n \qquad \epsilon \to 0$

Boundary condition at x=0: y(0)=3

Substituting the expansion into the equation:

$$\sum_{n=0}^{\infty} y_n''(\pi) \xi^{n+1} + \left(\frac{\pi}{4} - 1\right) \sum_{n=0}^{\infty} y_n'(\pi) \xi^n + \frac{1}{4} \sum_{n=0}^{\infty} y_n(\pi) \xi^n \sim 0 \quad \xi \to 0$$

$$\Rightarrow (\frac{x}{4} - 1) y_0' + \frac{1}{4} y_0 = 0 \qquad \xi \to 0$$

$$\Rightarrow$$
 $y_0 = \frac{c}{x-4}$ $C = const$

Therefore, the outerlimit is
$$y_0(x) = \frac{12}{x-4}$$

-lnyo = ln(7-4)+L e-lnyo =celn(7-4) elnyo = celn(7-4).

In the inner region, $2-O(\xi) \le x \le 2$ Using inner variable $X = \frac{x-2}{\xi} \implies x = \xi X + 2$ Then $Yin(X) = y(x) = y(\xi X + 2)$ $\Rightarrow \frac{d}{dx} = \frac{1}{\xi} \frac{d}{dX}$. $\frac{d^2}{dx^2} = \frac{1}{\xi^2} \frac{d^2}{dx^2}$ The equation becomes BITIETHINE

$$\Rightarrow \frac{d^{1}Yin}{dX^{2}} + \frac{(41)}{4} - 1 \frac{dYin}{dX} + \frac{2}{4}y = 0$$

Assume that

Boundary condition at x=2: 412)=2 => Yo (0)=2

Substituting it into the equation

$$\sum_{n=0}^{\infty} Y_{n}''(X) \, \varepsilon^{n} + \left(\frac{tX}{4} - \frac{1}{2}\right) \sum_{n=0}^{\infty} Y_{n}'(X) \, \varepsilon^{n} + \frac{1}{4} \sum_{n=0}^{\infty} Y_{n}(X) \, \varepsilon^{n+1} = 0$$

When n=0.

$$Y_0''(x) - \frac{1}{2} Y_0'(x) = 0$$
 as $\varepsilon \to 0$

$$\Rightarrow Y_0(X) = C_1 e^{\frac{X}{2}} + C_1 . \quad C_1, C_2 = constant.$$
Since $Y_0(0) = 2 \Rightarrow C_1 + C_2 = 2$

$$\pi = 2 . X = 0$$

* In the overlapping region, $\chi \rightarrow 2$. $\chi \rightarrow -\infty$ as $\epsilon \rightarrow 0$

The intermediate limit is

The intermediate limit is

$$x \to 2 \quad y_0(x) = \underbrace{x \to -\infty}_{X \to -\infty} \quad (o(X))$$

i.e. $x \to 2 \quad \frac{12}{x - 4} = \underbrace{x \to -\infty}_{X \to -\infty} \quad C_L e^{\frac{X}{2}} + C_I$

Thus,
$$C_1=6$$
, $C_2=-4$
Therefore, the inner limit is $Y_0(X)=-4e^{\frac{X}{2}}+6$

(2) The leading order uniform approximation in 0 = x = 2 is

 $y \, unf(\pi) = y \, out(\pi) + y \, inner(\pi) - y \, match(\pi)$ $= \frac{12}{4-\pi} - 4e^{\frac{\pi^{-2}}{2\xi}} + 6 - 6$ $= \frac{12}{4-\pi} - 4e^{\frac{\pi^{-2}}{2\xi}}$

$$\begin{cases} \epsilon y'' + x^2 y' + y = 0, & 1 \le x \le 2, \\ y(1) = 1, & y(2) = 1. \end{cases}$$

- (1) Determine the thickness and location of the boundary layer.
- (2) Obtain a uniform approximation accurate to order e as e → 0.

4 thickness

Follocation. Assume that the location of the boundary layer is at x= 20 with thickness Succel

In the inner region, let $X = \frac{x - x_0}{s}$

The equation becomes 为什么的读 写换的. (3) Y"+(3) $\frac{\mathcal{E}}{\mathcal{L}^2} \frac{d^2 Y_{in}}{d Y_i} + \frac{(1)^2}{\mathcal{L}^2} \frac{d Y_{in}}{d Y_i} + Y_{in} = 0$

There are $O(\frac{\xi}{\delta i})$. $O(\frac{1}{\delta})$. O(1) terms

Since & <<1.

The dominant balance is

$$\frac{\varepsilon}{\delta^2} \frac{d^2 Ym}{dx^2} + \frac{1}{\delta} \cdot \eta^2 \frac{d Yin}{dx} \sim 0 \quad \text{as } \varepsilon \rightarrow 0$$

 $\frac{1}{2} = 0 \left(\frac{1}{2} \right) \Rightarrow \delta = 0(5)$

we can choose &= &

Then, we can write $X = \frac{x-x_0}{\varepsilon} \Rightarrow x = \varepsilon \hat{X} + x_0$

The equation becomes.

Assume Yin ~ 2 Yn (x) En

Substiting into the equation

1 - Yn'(X) ε" + (εX+γο) 2 1 - Yn'(X) ε" + 1 - Yn(X) ε" =0

When n=0, we have

$$Y_0''(x) + \eta_0^2 Y_0'(x) = 0$$
 as $\varepsilon \rightarrow 0$

$$\Rightarrow \gamma_{6}'(\chi) = Ge^{-\gamma_{6}^{2}\chi}$$

$$\Rightarrow$$
 $Y_0(x) = C_1 e^{-\gamma_0^2 x} + C_L$ $C_{1}/C_2 = constant$

If
$$1 < \chi_0 \le 2$$
, χ may go to $-\infty$ in the overlapping region.

It is not a rapid varing solution. ⇒ No boundary layer at 1<x €2 Therefore, the possible boundary layer is at 80=1.

(1+8 xxx (2))
(2) In the outer region assume that

$$x^{2}y_{0}'+y_{0}=0$$
 $y_{0}(2)=1$ $x^{2}y_{n}'+y_{n}=-y_{n-1}''$ $y_{n}(2)=0$ $n=1,2,3...$

$$yn' + yn = -y_{n-1}''$$
 $y_n(2) = 0$ $n=1,2,3...$

Solution:
$$y_0(a) = e^{\frac{1}{4} - \frac{1}{2}}$$

$$O(\Sigma): \begin{cases} x^{2}y' + y_{1} = -y_{0}'' = -(\frac{1}{x^{2}} + \frac{1}{x^{2}})e^{\frac{1}{x^{2}} - \frac{1}{x^{2}}} \\ y_{1}(\Sigma) = 0 \end{cases}$$

Solution:
$$y_1(x) = (-\frac{3}{5 \cdot 2^4} + \frac{1}{5} - \frac{1}{5} + \frac{1}{2} - \frac{1}{4}) e^{\frac{1}{3} - \frac{1}{2}}$$

In the inner region,
$$1 \le \alpha \le 1 + O(\epsilon)$$

 $8 = \frac{\pi - 1}{\epsilon} \Rightarrow \alpha = \epsilon 8 + 1$
 $Yin(8) = y(\alpha) = y(\epsilon 8 + \epsilon)$

The equation becomes



$$\xi \cdot \frac{1}{\xi^2} \cdot \frac{d^2 Y_{in}}{d S^2} + (\xi S + 1)^2 \cdot \frac{1}{\xi} \frac{d Y_{in}}{d S} + Y_{in} = 0$$

Assume that
$$Y_{in}(8) \sim Y_{o}(8) + \epsilon Y_{i}(8) + \cdots$$
. $\epsilon \rightarrow 0$
 $Y_{in}(0) = y(1) = 1$

$$O(1): \begin{cases} Y_0'' + Y_0' = 0 \\ Y_0(0) = 1 \end{cases}$$

$$O(\xi)$$
: $Y_1'' + Y_1' = -28Y_0' - Y_0 = 2c8e^{-8} - ce^{-8} + c - 1$
 $Y_1(0) = 0$

Solution: Y1 (8) =
$$-(c8^2+c8+c-d)e^{-8}+(c-1)8+c-d$$

= $-(c8^2+c8+d)e^{-8}+(c-1)8+d$

$$\frac{Q}{\chi \to 1} y_0 | \chi \rangle = \frac{Q}{8 \to +\infty} Y_0 | \mathcal{S} \rangle$$

$$e^{1 - \frac{1}{2}} = 1 + C(0 - 1)$$

$$C = 1 - e^{\frac{1}{2}}$$

$$Y_0 (8) = 1 + (1 - e^{\frac{1}{2}})(e^{-3} - 1)$$

$$= e^{-8} - e^{-8 + \frac{1}{2}} + e^{\frac{1}{2}}$$

$$y_{\text{out}}(x) = y_{\text{b}}(x) + \xi y_{1}(x) + U(\xi^{2})$$

$$= e^{\frac{1}{x} - \frac{1}{2}} + \xi \cdot (-\frac{1}{5 \cdot 2^{2}} + \frac{1}{5}x^{-5} + \frac{1}{2}x^{-4})e^{\frac{1}{x} - \frac{1}{2}} + O(\xi^{2}) \quad \xi \to 0$$



$$Y_{in}(Z) = Y_{i}(Z) + \xi Y_{i}(Z) + O(\xi^{1})$$

$$= 1 + (1 - e^{\frac{1}{2}})(e^{-Z} - 1) + \xi [(1 - e^{\frac{1}{2}})Z^{2} + d)e^{-Z} - e^{\frac{1}{2}}Z + d] + O(\xi^{2})$$

$$\xi \rightarrow 0$$

We should have

 $[y_0(\pi)+\xi y_1(\pi)]-L[o(8)+\xi Y_1(8)]=o(\xi)$ as $\xi\to o$ uniformly in the overlapping region.

Keep O(1). O(E). O(x) terms in the overlapping region.

When HECCXCOZ,

$$y_{\text{out}}(\pi) \sim y_{0}(\pi) + \xi y_{1}(\pi)$$

$$= e^{\frac{1}{\lambda} - \frac{1}{2}} + \xi \cdot (-\frac{1}{5 \cdot 2^{4}} + \frac{1}{5}\pi^{-1} + \frac{1}{2}\pi^{-4})e^{\frac{1}{\lambda} - \frac{1}{2}}$$

$$= e^{\frac{1}{\lambda} - e^{\frac{1}{\lambda}}(\pi - 1)} + 0(\pi + 1) + \xi(-\frac{1}{3 \cdot 1^{4}} + \pi - \frac{1}{5} + 0((\pi + 1)^{4}) + \frac{1}{2} - 2\pi + 0((\pi + 1)^{4})) (2e^{\frac{1}{\lambda} - e^{\frac{1}{\lambda}}\pi + 1} + 0((\pi - 1)^{\frac{1}{\lambda}}))$$

$$= 2e^{\frac{1}{\lambda} - e^{\frac{1}{\lambda}}\pi + \frac{1}{80}e^{\frac{1}{\lambda}}} \xi + O(\xi^{1}) + O(\xi(\pi - 1)) + O((\pi - 1)^{\frac{1}{\lambda}})$$

$$= 2e^{\frac{1}{\lambda} - e^{\frac{1}{\lambda}}\pi + \frac{1}{80}e^{\frac{1}{\lambda}}} \xi + O(\xi^{1}) + O(\xi(\pi - 1)) + O((\pi - 1)^{\frac{1}{\lambda}})$$

$$Y_{in}(8) \sim Y_{0}(8) + \xi Y_{1}(8)$$

$$= 1 + (1 - e^{\frac{1}{2}})(e^{-8} - 1) + \xi [(1 - e^{\frac{1}{2}}) 8^{\frac{1}{2}} (1 - e^{\frac{1}{2}}) 8 + d) e^{-8} - e^{\frac{1}{2}} 8 + d]$$

$$= 1 + (1 - e^{\frac{1}{2}})(e^{-1} - 1 - e^{-1} (\pi - 1) + U((\pi - 1)^{\frac{1}{2}})) + \xi [(1 - e^{\frac{1}{2}})(x^{\frac{1}{2}} + 8) + d)(e^{-1} - e^{-1} (8 - 1) + U((\pi - 1)^{\frac{1}{2}})) + \xi [(1 - e^{\frac{1}{2}})(x^{\frac{1}{2}} + 8) + d)(e^{-1} - e^{-1} (8 - 1) + U((\pi - 1)^{\frac{1}{2}}))] + \xi [(1 - e^{\frac{1}{2}})(x^{\frac{1}{2}} + 8) + d)(e^{-1} - e^{-1} (8 - 1) + U((\pi - 1)^{\frac{1}{2}}))]$$

(let 7=28)= 2e= e= x + de + O(2) + O(E1x-1) + O(1x-1)2)

Comparing the coefficients, we have $d = \frac{53}{80}e^{\frac{1}{2}}$ Therefore, $Y_{1}(8) = ((1-e^{\frac{1}{2}})8^{\frac{1}{2}}(1+e^{\frac{1}{2}})8 + \frac{53}{80}e^{\frac{1}{2}})e^{-8} - e^{\frac{1}{2}}8 + \frac{53}{80}e^{\frac{1}{2}}$ $y = \frac{1}{2}e^{\frac{1}{2}} - e^{\frac{1}{2}}\pi + \frac{53}{80}e^{\frac{1}{2}}8$

(Pis see next page U)

Uniform approximation up to $O(\epsilon)$ $y \text{ unif } (\pi) = y \text{ unit } (\pi) + y \text{ in } (\pi) - y \text{ match } (\pi)$ $= \frac{e^{\frac{1}{x} - \frac{1}{2}} + \varepsilon \left[\left(-\frac{1}{5} \frac{1}{2^{1}} + \frac{1}{5} \pi^{-1} + \frac{1}{2} \pi^{-4} \right) e^{\frac{1}{2} - \frac{1}{2}} \right] + \frac{1}{1} + \frac{1}{$

3. Find the leading order approximation to the solution of the problem

$$\begin{cases} \epsilon y'' + x^{\frac{1}{3}}y' - y = 0, & 0 \le x \le 1. \\ y(0) = 0, & y(1) = e^{3/2}. \end{cases}$$

Assume that $y(\pi) \sim y_0(\pi) + \epsilon y_1(\pi) + \epsilon^2 y_2(\pi) + \cdots$ 40(x) satisfies

$$a^{\frac{1}{3}} \frac{dy_0}{dx} - y_0 = 0$$

40 = Ce 3 1 1 5 Solution:

Assume that the location of the boundary layer is at x= x0 with thickness S(E) «

In the inner region, let
$$8 = \frac{x-x_0}{\delta} \Rightarrow x = \delta 8 + \pi 0$$

Yin (8) = $y(x) = y(\delta 8 + x_0)$

The equation becomes

$$\frac{\varepsilon}{\delta^2} \frac{d^2 Y_{in}}{d \delta^2} + \frac{(\delta Z + 70)^3}{\delta} \frac{d Y_{in}}{d \delta} - Y_{in} = 0$$

There are $O(\frac{\xi}{\delta^2})$. $O(\frac{(58+10)^{\frac{1}{3}}}{\delta})$. O(1) terms

Since & <<1.

The dominant balance is

最初版の的版像明治、
$$\frac{\xi}{62}$$
 ~ $\frac{(38+70)^{\frac{1}{3}}}{68}$ ~ $\frac{4 \times 10}{68}$ ~ $\frac{\xi}{62}$ ~ $\frac{(38+70)^{\frac{1}{3}}}{68}$ ⇒ $\frac{\xi}{62}$ 》 $\frac{(38+70)^{\frac{1}{3}}}{68}$ ⇒ $\frac{(38+70)^{\frac{1}{3}}}{68}$ → $\frac{(38+70)^{\frac{1}{3}}}{68}$ → $\frac{(38+70)^{\frac{1}{3}}}{68}$, we can choose $S=\xi$ ② If $70=0$ $(\frac{\xi}{62})^3$ ~ $\frac{1}{5^2}$, we can choose $S=\xi^{\frac{1}{4}}$

Then, we discuss the location of boundary layer 0 If $70 \neq 0$, S = 8. Then we can write $8 = \frac{7-70}{5} \Rightarrow 7 = 58+70$

The equation becomes

Assume Yin ~ n= Yn (8) En

Substiting into the equation

When n=0, we have

If $0 < \chi_0 \in I$. 8 may go to $-\infty$ in the overlapping region. $\frac{1}{8} - \infty e^{-\pi_0^{\frac{1}{5}} 8} = +\infty$

For 87-0 % (8) to exist, C1=0. Yo(8)=C1

It is not a rapidly varying solution. So there is no boundary layer when $0 < x_0 \le l$.

Therefore, the possible boundary layer is at $\chi=0$, and the layer thickness is $\xi^{\frac{3}{4}}$

Now find the leading order approximation.

· In the outer region, O(1) >= x <= 1

boundary condition at x=1: y(1) = e}

Thus yo(1) = e =

Substituting the expansion into the equation,

270

We have
$$\begin{cases} x^{\frac{1}{3}}y_{0}' - y_{0} = 0 \\ y_{0}(1) = e^{\frac{3}{2}} \end{cases}$$

Solution: $y_{0}(x) = e^{\frac{3}{2}x^{\frac{1}{3}}}$

• In the inner region, $0 \le \chi \le O(\xi^{\frac{1}{4}})$ Let $8 = \frac{\gamma}{5.4}$ $(n(8) = y(\pi) = y(5^{\frac{3}{4}}8)$

The equation becomes $2 \cdot \xi^{-\frac{1}{2}} Y_{in}'' + (\xi^{\frac{1}{4}} Z)^{\frac{1}{3}} \cdot \xi^{-\frac{3}{4}} Y_{in}' - Y_{in} = 0$

Assume Yin (8) ~ [Yn(8) E" ATTURE TO YN(8) (8) ?

Substituting the expansion into the equation $\Rightarrow \prod_{n=0}^{\infty} Y_n'(8) \stackrel{?}{\xi^n} + 8^{\frac{1}{3}} \prod_{n=0}^{\infty} Y_n'(8) \stackrel{?}{\xi^n} - \prod_{n=0}^{\infty} Y_n(8) \stackrel{?}{\xi^{n+\frac{1}{2}}} = 0$

 $\begin{cases} Y_0'' + Z^{\frac{1}{3}} Y_0' = 0 \\ Y_0(0) = 0 \end{cases} \text{ why?}$ Solution: $Y_0(8) = (\int_0^{1/2} e^{-\frac{1}{4}X^{\frac{1}{3}}} dx)$ When n=0. we have

In the overlapping region . $\gamma \rightarrow 0$. $Z \rightarrow +\infty$ as $z \rightarrow 0$ The intermediate limit 13

$$\frac{2}{x \to 0} y_0(\pi) = \frac{2}{8 \to +\infty} y_0(8)$$

$$\frac{2}{x \to 0} e^{\frac{1}{2}\pi \frac{1}{3}} = \frac{2}{8 \to +\infty} c \int_0^8 e^{-\frac{1}{4}x^{\frac{1}{3}}} dx$$

$$1 = c \int_0^{+\infty} e^{-\frac{1}{4}\pi \frac{1}{3}} dx$$

Thus, the inner limit is Yo(8)= (some-4x3 dx)-1,8 e-4x3 dx

The leading order approximation is

$$yunif(\pi) = yund(\pi) + yund(\pi) - yund(\pi)$$

$$= e^{\frac{1}{2}h^{\frac{3}{2}}} + \left(\int_{0}^{+\infty} e^{-\frac{1}{4}x^{\frac{3}{2}}} dx\right)^{-1} \int_{0}^{-8} e^{-\frac{1}{4}x^{\frac{3}{2}}} dx - |$$