

Ex. 1 . *Outer solution.*

The outer solution is obtained from

$$\frac{dy_o}{dx} + y_o^2 = 0.$$

This is a nonlinear first order equation which is separable and readily solved

$$\frac{1}{y_o^2} \frac{dy_o}{dx} = -1 \Rightarrow \frac{1}{y_o} = x + C \Rightarrow y_o = \frac{1}{x + C}.$$

Available is also the solution $y_o = 0$, corresponding to $C = \infty$. Hence y_o may fulfill either of the boundary conditions, but not both. As usual we first assume a boundary layer to the left, at $x = 0$. If this works we are good. Then $C = 1$ and

$$y_o = \frac{1}{1 + x}.$$

Inner solution.

We introduce the stretched variable $\xi = x/\delta$:

$$\begin{array}{ccc} \frac{\epsilon}{\delta^2} \frac{d^2 y}{d\xi^2} & + \frac{1}{\delta} \frac{dy}{d\xi} & + y^2 = 0 \\ (1) & (2) & (3) \end{array}$$

Since (3) remains finite as $\epsilon, \delta \rightarrow 0$ and (1) must be contained not to reproduce the outer solution the dominant balance is (1) & (2) which gives $\delta \sim \epsilon$. Then (1), (2) $\sim \epsilon^{-1} \gg$ (3) ~ 1 . Hence, we choose $\delta = \epsilon$ and find Y , the leading order boundary layer solution, from

$$\frac{d^2 Y}{d\xi^2} + \frac{dY}{d\xi} = 0,$$

which is integrated to

$$\frac{dY}{d\xi} + Y = A,$$

which, in turn, has the solution

$$Y = A + B e^{-\xi}.$$

The condition $Y(0) = 0$ then yields $B = -A$.

Matching.

The matching condition

$$\lim_{\xi \rightarrow \infty} Y(\xi) = \lim_{x \rightarrow 0} y_o(x) \equiv y_{\text{match}},$$

implies $A = 1$ and $y_{\text{match}} = 1$. Then the unified solution becomes

$$y_{\text{unif.}} = Y + y_o - y_{\text{match}} = \frac{1}{x + 1} - e^{-\frac{x}{\epsilon}}.$$

Ex. 2 .

a)

$$\begin{array}{c|c|c|c|c|c} x & m & t & C & k & x_0 \\ \hline L & M & T & \frac{M}{TL^2} & \frac{M}{T^2} & L \end{array}$$

Π theorem, part 1: 6 parameters, 3 dimensions \Rightarrow 3 dimensionless numbers. Simplest options:

Make the first, only, with x . The simplest option: $\pi_1 = \frac{x}{x_0}$

Make the next, only, with t . Use also m and k (not x 'es): $\pi_2 = \frac{kt^2}{m}$

The last is the only made with C . Avoid x and t . Then the theorem tells us that there is on π between C , m , x_0 and k : $\pi_3 = \frac{Cx_0^2}{\sqrt{mk}}$.

b) We scale the problem according to

$$x = x_c u, \quad t = t_c s.$$

From the transformation of the initial condition from $x(0) = x_0$ to $u(0) = 1$ we find $x_c = x_0$. Then both initial conditions are fulfilled regardless of t_c . Using $x_c = x_0$, inserting the transformation in the ODE and reorganize the result such that the coefficient of the second derivative becomes unity we obtain

$$\frac{d^2 u}{ds^2} + \frac{Cx_0^2 t_c}{m} u^2 \frac{du}{ds} + \frac{t_c^2 k}{m} u = 0.$$

To reproduce the dimensionless ODE, given in the problem text, we must have

$$\frac{Cx_0^2 t_c}{m} = \epsilon, \quad \frac{t_c^2 k}{m} = 1,$$

which imply

$$t_c = \sqrt{\frac{m}{k}}, \quad \epsilon = \frac{Cx_0^2}{\sqrt{mk}}.$$

t_c expresses the period of the undamped oscillator. ϵ increases with C and x_0 and decreases with m and k , as can be expected.

u , s and ϵ are dimensionless numbers which may expressed by π_1 , π_2 and π_3 . In fact:

$$\epsilon = \pi_3, \quad u = \pi_1 \quad \text{and} \quad \tau = \sqrt{\pi_2}.$$

If we had obtained different π 's in sub-problem a, the above relations would also be different.

c) Introduction of τ , such that $u = u(s, \tau)$, yields the set

$$\begin{aligned} \frac{\partial^2 u}{\partial s^2} + 2\epsilon \frac{\partial^2 u}{\partial t \partial \tau} + \epsilon u^2 \frac{du}{ds} + u &= O(\epsilon^2), \\ u(0, 0) &= 1, \quad \frac{\partial u(0, 0)}{\partial s} + \epsilon \frac{\partial u(0, 0)}{\partial \tau} = 0. \end{aligned}$$

The expansion $u = u_0(s, \tau) + \epsilon u_1(s, \tau)$ is then inserted.

Order ϵ^0

$$\begin{aligned} \frac{\partial^2 u_0}{\partial s^2} + u_0 &= O, \\ u_0(0, 0) &= 1, \quad \frac{\partial u_0(0, 0)}{\partial s} = 0. \end{aligned}$$

The solution is

$$u_0 = A(\tau)e^{is} + A^*(\tau)e^{-is} = A(\tau)e^{is} + c.c., \quad A(0) = \frac{1}{2}.$$

Order ϵ^1

$$\begin{aligned} \frac{\partial^2 u_1}{\partial s^2} + u_1 &= -2 \frac{\partial^2 u_0}{\partial t \partial \tau} - u_0^2 \frac{du_0}{ds}. \\ u_1(0, 0) &= 0, \quad \frac{\partial u_1(0, 0)}{\partial s} = -\frac{\partial u_0(0, 0)}{\partial \tau}. \end{aligned}$$

Inserting the expression for u_0 on the right hand side of the ODE we arrive at

$$\frac{\partial^2 u_1}{\partial s^2} + u_1 = iA^3 e^{3is} - i \left(2 \frac{dA}{d\tau} + A^2 A^* \right) e^{is} + c.c.$$

The solution must be damped. Hence, we do not allow u_1 to grow linearly in s . Then, the e^{is} and e^{-is} parts of the right hand side must vanish, which implies

$$2 \frac{dA}{d\tau} + A^2 A^* = 0.$$

Substituting the polar form $A = ae^{i\psi}$, where a and ψ are real, into this we obtain

$$\frac{da}{d\tau} + \frac{1}{2}a^3 = 0, \quad \frac{d\psi}{d\tau} = 0.$$

The first one is a separable equation

$$-2a^{-3} \frac{da}{d\tau} = 1 \quad \Rightarrow \quad a^{-2} = \tau + B \quad \Rightarrow \quad a = (B + \tau)^{-\frac{1}{2}}.$$

The second immediately yields $\psi = D = \text{const.}$ The initial condition for A now implies $B = 4$ and $D = 0$. Then

$$A = (4 + \tau)^{-\frac{1}{2}}.$$

Assembling the leading order solution we then find

$$A = \frac{1}{\sqrt{1 + \frac{\epsilon s}{4}}} \cos(s).$$

Ex. 3 . The velocity of the particle is $\vec{v} = \dot{x}\vec{i}$. Then $T = \frac{1}{2}m\dot{x}^2$. Furthermore:

$$L = T - V = \frac{1}{2}m\dot{x}^2 - \frac{1}{2}kx^2 \quad \Rightarrow \quad p = \frac{\partial L}{\partial \dot{x}} = m\dot{x}.$$

Then $\dot{x} = p/m$ and

$$H = \dot{x}p - L = \dot{x}p - \frac{1}{2}\dot{x}^2 + \frac{1}{2}k^2 = \frac{p^2}{2m} + \frac{1}{2}kx^2.$$

Hamilton's canonical equations then become

$$\begin{aligned} \dot{x} &= \frac{\partial H}{\partial p} = \frac{p}{m} \\ \dot{p} &= -\frac{\partial H}{\partial x} = -kx \end{aligned}$$

Ex. 4 . Zero derivative implies

$$0 = f'(x) = -\frac{2 \sinh(x-2)}{\cosh^3(x-2)} - \epsilon \frac{2x \sinh(x-2)}{\cosh^3(x-2)} + \epsilon \frac{2}{\cosh^2(x-2)}. \quad (1)$$

For the unperturbed problem this gives

$$0 = -\frac{2 \sinh(x_0-2)}{\cosh^3(x_0-2)},$$

With the solution $x_0 = 2$.

We set $x = x_0 + x_1$, $x_1 \ll x_0$, meaning that $x_1 \ll 1$. For the leading part of (1) we may use Taylor series expansion

$$\frac{2 \sinh(x-2)}{\cosh^3(x-2)} = \frac{2 \sinh(x_1)}{\cosh^3(x_1)} = \left(\frac{2 \sinh(x)}{\cosh^3(x)} \right)' \Big|_{x=0} x_1 + O(x_1^2).$$

Moreover

$$\left(\frac{2 \sinh(x)}{\cosh^3(x)} \right)' \Big|_{x=0} = \left(\frac{2}{\cosh^2(x)} - \frac{6 \sinh^2(x)}{\cosh^4(x)} \right) \Big|_{x=0} = 2.$$

In the terms of (1) that are linear in ϵ it will suffice to replace x by x_0 alone, which gives

$$0 = f'(x) = -2x_1 + 2\epsilon + O(x_1^2, \epsilon x_1),$$

and $x_1 = \epsilon$. It is fully acceptable to assume that x_1 is of order ϵ in the first place. Hence,

$$x_{\max} = 2 + \epsilon + O(\epsilon^2).$$