

$$(1) \quad \varepsilon \phi_{xx} + \phi_{zz} = 0$$

$$(2) \quad \phi_z = 0 \quad \text{at } z = -1$$

$$(3) \quad \varepsilon \eta_t + \varepsilon^2 \phi_x \eta_x = \phi_z \quad \left. \vphantom{\varepsilon \eta_t + \varepsilon^2 \phi_x \eta_x = \phi_z} \right\} \text{at } z = \varepsilon \eta$$

$$(4) \quad \phi_t + \eta + \frac{1}{2}(\phi_z)^2 + \frac{\varepsilon}{2}(\phi_x)^2 = 0 \quad \left. \vphantom{\phi_t + \eta + \frac{1}{2}(\phi_z)^2 + \frac{\varepsilon}{2}(\phi_x)^2 = 0} \right\} \text{at } z = \varepsilon \eta$$

$$\phi(x, z, t) = \sum_{n=0}^{\infty} (z+1)^n \phi^n(x, t)$$

Substitute into (1):

$$\varepsilon \sum_{n=0}^{\infty} (z+1)^n \phi_{xx}^n + \sum_{n=2}^{\infty} n(n-1)(z+1)^{n-2} \phi^n = 0$$

$$\sum_{n=0}^{\infty} (z+1)^n \left[\varepsilon \phi_{xx}^n + (n+2)(n+1) \phi^{n+2} \right] = 0$$

Each term must vanish:

$$\varepsilon \phi_{xx}^n + (n+2)(n+1) \phi^{n+2} = 0 \quad n=0,1,\dots$$

$$\phi^{n+2} = -\frac{\varepsilon \phi_{xx}^n}{(n+2)(n+1)} \quad (5)$$

$$\text{From (2): } \phi_z|_{z=-1} = \phi' = 0$$

$$\text{Since } \phi_z = \sum_{n=1}^{\infty} n(z+1)^{n-1} \phi^n(x, t)$$

$$\text{So } \phi^3 = \phi^5 = \dots = 0$$

From (5) we have no

$$(6) \quad \phi(x, z, t) = \phi^0 - \frac{\varepsilon}{2!} (z+1)^2 \phi_{xx}^0 + \frac{\varepsilon^2}{4!} (z+1)^4 \phi_{xxxx}^0 + O(\varepsilon^3)$$

$$\phi_z(x, z, t) = -\varepsilon(z+1)\phi_{xx}^0 + \frac{\varepsilon^2}{3!}(z+1)^3\phi_{xxxx}^0 + \mathcal{O}(\varepsilon^3)$$

$$\begin{aligned}\phi_z|_{z=\varepsilon\eta} &= -\varepsilon(\varepsilon\eta+1)\phi_{xx}^0 + \mathcal{O}(\varepsilon^2) \\ &= -\varepsilon\phi_{xx}^0 + \mathcal{O}(\varepsilon^2)\end{aligned}$$

$$\eta_t = -\phi_{xx}^0 + \mathcal{O}(\varepsilon) \quad (\text{from (3)})$$

$$\phi_t^0 + \eta = \mathcal{O}(\varepsilon) \quad (\text{from (4)}) \quad u^0 = \phi_x^0$$

Diff. w.r.t. x :

$$\phi_{tx}^0 = -\eta_x + \mathcal{O}(\varepsilon)$$

$$u_t^0 + \eta_x = \mathcal{O}(\varepsilon)$$

$$\eta_t + u_x^0 = \mathcal{O}(\varepsilon)$$

$$\phi_x = u$$

To leading order
we get the (linear)
wave equation.

Now we introduce

$$\phi_x^0 = u^0 + \varepsilon u' + \varepsilon^2 u'' + \dots$$

$$\eta = \eta^0 + \varepsilon \eta' + \varepsilon^2 \eta'' + \dots$$

$$\phi_z(x, z, t)|_{z=\varepsilon\eta} = -\varepsilon(1+\varepsilon\eta)\phi_{xx}^0 + \frac{\varepsilon^2}{3!}(1+\varepsilon\eta)^3\phi_{xxxx}^0 + \mathcal{O}(\varepsilon^3)$$

$$= -\varepsilon\phi_{xx}^0 - \varepsilon^2\eta\phi_{xx}^0 + \frac{\varepsilon^2}{6}\phi_{xxxx}^0 + \mathcal{O}(\varepsilon^3)$$

$$= -\varepsilon(u_x^0 + \varepsilon u'_x + \mathcal{O}(\varepsilon^2)) - \varepsilon^2\eta u_x^0 + \frac{\varepsilon^2}{6}u_{xxx}^0 + \mathcal{O}(\varepsilon^3)$$

$$\phi_z|_{z=\varepsilon\eta} = -\varepsilon u_x^0 - \varepsilon^2(u'_x + \eta^0 u_x^0 - \frac{1}{6}u_{xxx}^0) + \mathcal{O}(\varepsilon^3)$$

Similarly:

$$\phi_x|_{z=\varepsilon\eta} = u^0 + \varepsilon(u' - \frac{1}{2}u_{xxx}^0) + \mathcal{O}(\varepsilon^2)$$

We also introduce

$$\tau_0 = t \quad \tau_1 = \varepsilon t$$

We treat these as indep. variables

So

$$\frac{\partial}{\partial t} \rightarrow \frac{\partial}{\partial \tau_0} + \varepsilon \frac{\partial}{\partial \tau_1}$$

$$\frac{\partial f}{\partial t} = f_{\tau_0} \frac{d\tau_0}{dt} + f_{\tau_1} \frac{d\tau_1}{dt}$$

$$\phi_{xt}|_{z=\varepsilon y} = u_{\tau_0}^0 + \varepsilon \left(u_{\tau_1}^0 + u_{\tau_0}^1 - \frac{1}{2} u_{xx}^0 \tau_0 \right) + O(\varepsilon^2)$$

$$s_t|_{z=\varepsilon y} = s_{\tau_0}^0 + \varepsilon (s_{\tau_1}^0 + s_{\tau_0}^1) + O(\varepsilon^2)$$

Substitute these 4 equations into (3) and the x-derivative of (4).

$$(3) \quad \varepsilon s_t + \varepsilon^2 \phi_x s_x = \phi_z \quad \left. \vphantom{\varepsilon s_t + \varepsilon^2 \phi_x s_x = \phi_z} \right\} \text{at } z = \varepsilon y$$

$$(4) \quad \phi_{tx} + s_x + \frac{1}{2} \partial_x (\phi_z^2 + \varepsilon \phi_x^2) = 0 \quad \left. \vphantom{\phi_{tx} + s_x + \frac{1}{2} \partial_x (\phi_z^2 + \varepsilon \phi_x^2) = 0} \right\}$$

From (3), $O(\varepsilon^1)$ terms:

$$s_{\tau_0}^0 = -u_x^0$$

From (4), $O(\varepsilon^0)$ terms:

$$u_{\tau_0}^0 = -s_x^0$$

In (3) there are no terms of $O(\varepsilon^0)$

$$(3) \quad O(\varepsilon^2): u_x' + s_{\tau_0}' = -s_{\tau_1}^0 - u^0 s_x^0 - u_x^0 s^0 + \frac{1}{6} u_{xxx}^0 \quad (A)$$

$$(4) \quad O(\varepsilon^1): u_{\tau_0}' + s_x' = - \left(u_{\tau_1}^0 - \frac{1}{2} u_{xxx}^0 \tau_0 + u^0 u_x^0 \right) \quad (B)$$

LHS: linear wave eqn.

RHS: dispersion

Characteristic variables:

$$l = x + \tau_0$$

$$r = x - \tau_0$$

$$\partial_x = \partial_l \partial_x + \partial_r \partial_x = \partial_l + \partial_r$$

$$\partial_{\tau_0} = \partial_l \partial_{\tau_0} + \partial_r \partial_{\tau_0} = \partial_l - \partial_r$$

We can write

$$\varphi^0 = f(r) + g(l)$$

$$u^0 = f(r) - g(l)$$

Replace x, τ_0 by l, r derivatives

Replace φ^0, u^0 by f, g

In (A) and (B)

$$(A) \quad u'_l + u'_r + \varphi'_l - \varphi'_r = -(f+g)_{\tau_1} - (f-g)(f+g)_x - (f-g)_x(f+g) + \frac{1}{6}(f-g)_{xxx}$$

$$u'_l + u'_r + \varphi'_l - \varphi'_r = -f_{\tau_1} - g_{\tau_1} - (f-g)(f_x + f_r + g_l + g_r) - (f_l + f_r - g_x - g_r) + \frac{1}{6}(f_{rrr} - g_{lll})$$

Simplify this.

Do the same for (B).

Then add (A)+(B):

$$2(\varphi'_l + u'_l) = -2f_{\tau_1} - 3ff_r - \frac{1}{3}f_{rrr} + f_r g + g g_l + f g_l - \frac{2}{3}g_{lll}$$

Integrate w.r.t. l : *This would blow up (secular)*

$$2(\varphi' + u') = \underbrace{-l(2f_{\tau_1} + 3ff_r + \frac{1}{3}f_{rrr})}_{\text{This would blow up (secular)}} + \underbrace{\int f_r g dl}_{\text{These will vanish after long enough time.}} + \frac{1}{2}g^2 + \underbrace{\int f g_l dl}_{\text{These will vanish after long enough time.}} - \frac{2}{3}g_{lll}$$

If the initial data goes to zero as $|x| \rightarrow \infty$

These will vanish after long enough time.

We require that the secular terms vanish.

$$2f_{\tau_1} + 3ff_r + \frac{1}{3}f_{rrr} = 0 \quad (\text{KdV})$$

If take (A)-(B), we get a KdV equation for the right-going part of the solution.

These must vanish for large l .