Methods of Applied Math: Assignment 7

Due Date: Dec 25, 2019

Read 5.2 to 5.4 in Holmes' book.

(Exercise 1) A classic model in the study of oscillatory systems is the Brusselator. The equations are

$$\begin{cases} \frac{\mathrm{d}x}{\mathrm{d}t} = \mu - (1+\alpha)x + x^2y, \\ \frac{\mathrm{d}y}{\mathrm{d}t} = x - x^2y. \end{cases}$$

Here μ and α are positive constants.

- 1. Find the steady state and determine its stability in the case where $\alpha \ge 1$.
- 2. Suppose $0 \le \alpha \le 1$ and μ is the bifurcation parameter. Determine the stability of the steady state and describe what happens near the point where the steady state loses stability.
- 3. Assuming $\alpha = \frac{3}{4}$, use multiple scales to find the solution near the bifurcation point.

(Exercise 2)

- 1. Show that for a given periodic function g(y) with period 2π , the equation $\frac{dz}{dy} = g(y)$ has a periodic solution z(y) with period 2π if and only if $\int_0^{2\pi} g(y) dy = 0$, assuming that g(y) and z(y) are smooth.
- 2. Find the homogenized equation of the problem

$$\begin{cases} \frac{\mathrm{d}}{\mathrm{d}x} \left(D(x, \frac{x}{\epsilon}) \frac{\mathrm{d}u}{\mathrm{d}x} \right) = f(x, \frac{x}{\epsilon}), & 0 \le x \le 1, \\ u(0) = a, u(1) = b. \end{cases}$$

where D(x, y) and f(x, y) are periodic in y with period 2π , and $0 < D_m(x) \le D(x, y) \le D_M(x)$, for $0 \le x \le 1$ and $0 \le y \le 2\pi$.

(Exercise 3) Consider the 1D transport equation

$$\begin{cases} \frac{\partial u}{\partial t} - b(\frac{x}{\epsilon}) \frac{\partial u}{\partial x} = 0, & (x, t) \in \mathbb{R} \times \mathbb{R}^+, \\ u(x, 0) = g(x), & \end{cases}$$

where b = b(y) > 0 is smooth and periodic in y with period 1. Use the multiple scale expansion to find the homogenized equation for small $\epsilon \ll 1$.

(Exercise 4) Consider the functional

$$F(u) = \int_{-1}^{1} \left(\frac{\epsilon}{2} u_x^2 + \frac{1}{\epsilon} f(u) \right) dx,$$

for any function $u(x) \in S = \{w \in H^1(-1,1), w(-1) = -1, w(1) = 1\}$, where $f(u) = \frac{1}{4}(1 - u^2)^2$.

1. Assume $u \in S$ is the minimizer of the functional F(u). Show that u must satisfy the equation

$$-\epsilon u_{xx} + \frac{1}{\epsilon} f'(u) = 0. \tag{0.1}$$

(Hint: computing the following quantity:

$$\lim_{\delta \to 0} \frac{F(u + \eta v) - F(u)}{\eta},$$

where for any $v \in H_0^1(-1,1) = \{w \in H^1(-1,1), w(-1) = 0, w(1) = 0\}.$

2. Assume there is a boundary layer at x = 0. Use the matched asymptotic theory (outer and inner expansions) to show that the leading order solution to the differential equation (0.1) has the form

$$u \sim \tanh(\frac{x}{\sqrt{2}\epsilon}), \quad \epsilon \to 0.$$