

Perturbation Methods (M16)

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This course will deal with the asymptotic solution to problems in applied mathematics when some parameter or coordinate assumes large or small values. Many problems of physical interest are covered by such asymptotic limits; indeed, they play a crucial role in the field of mathematical modelling. The methods developed have significance, not only in revealing the underlying structure of the solution, but in many cases can provide accurate predictions even when the parameter or coordinate has only moderately large or small values.

Some of the most useful mathematical tools for finding approximate solutions to equations will be covered. Specifically, the course will start with a brief review of classical asymptotic methods for the evaluation of integrals, with the remaining lectures devoted to singular perturbation problems (including the methods of multiple scales and matched asymptotic expansions), for which straightforward asymptotic methods fail in one of a number of characteristic ways.

More details of the material are as follows, with approximate numbers of lectures in brackets:

- **Methods for Approximating Integrals.** This section will start with a brief review of asymptotic series. This will be followed by various methods for approximating integrals including the ‘divide & conquer’ strategy, Laplace’s method, stationary phase and steepest descents. [6]
- **Matched Asymptotic Expansions.** This method is applicable, broadly speaking, to problems in which regions of rapid variation occur, and where there is a drastic change in the structure of the problem when the limiting operation is performed. The method was first developed in fluid mechanics, where it is referred to as boundary-layer theory, but it has since been greatly extended and applied to many fields. [5]
- **Multiple Scales.** This method is generally used to study problems in which small effects accumulate over large times or distances to produce significant changes (the ‘WKB’ method can be viewed as a special case). It is a systematic method, capable of extension in many ways, and includes such ideas as those of ‘averaging’ and ‘time scale distortion’ in a natural way. [5]

Prerequisites

Although many of the techniques and ideas originate from fluid mechanics and classical wave theory, no knowledge of these fields will be assumed or required. The only prerequisites are familiarity with techniques from the theory of complex variables, such as residue calculus and Fourier transforms, and an ability to solve straightforward ordinary & partial differential equations and evaluate reasonably simple integrals.

Literature

1. C.M. Bender and S. Orszag. *Advanced Mathematical Methods for Scientists and Engineers*. McGraw-Hill, 1978.
2. E.J. Hinch. *Perturbation Methods*. Cambridge University Press, 1991.

3. M.D. Van Dyke. *Perturbation Methods in Fluid Mechanics*. Parabolic Press, Stanford, 1975.
4. Kevorkian and J.D. Cole. *Perturbation Methods in Applied Mathematics*. Springer, 1981.
5. Boyd, J.P., *The Devil's invention: asymptotic, superasymptotic and hyperasymptotic series*, Acta Applicandae, **56**, 1-98 (1999). Also available at <http://hdl.handle.net/2027.42/41670>.

Additional support

In addition to the lectures, three examples sheets will be provided and three associated 2-hour examples classes will run in parallel to the course. There will be a revision class in the Easter Term.