

MATHEMATICAL TRIPOS Part III

Monday, 31 May, 2021 12:00 pm to 2:00 pm

PAPER 336

PERTURBATION METHODS

Before you begin please read these instructions carefully

Candidates have TWO HOURS to complete the written examination.

Attempt no more than TWO questions.

There are THREE questions in total.

The questions carry equal weight.

STATIONERY REQUIREMENTS

Cover sheet

Treasury tag

Script paper

Rough paper

SPECIAL REQUIREMENTS

None

<p>You may not start to read the questions printed on the subsequent pages until instructed to do so by the Invigilator.</p>

1 The function $g(\theta; \lambda)$ is defined by

$$g(\theta; \lambda) = \int_C \frac{1}{(z - z_0)(z^2 - 1)^{\frac{1}{2}}} \exp\left(i\lambda\left((z^2 - 1)^{\frac{1}{2}}\theta - z\right)\right) dz ,$$

where θ , z_0 and λ are real and positive, and the contour C goes from $-\infty$ to ∞ passing above the three singularities of the integrand. Take the branch cuts for $(z^2 - 1)^{\frac{1}{2}}$ to be lines drawn towards $\Im(z) = -\infty$ from the points $z = \pm 1$.

- (a) Obtain the leading-order asymptotic behaviour of $g(\theta; \lambda)$ as $\lambda \rightarrow \infty$ on the assumption that $0 < \theta < 1$ and $z_0 > 1$; be careful to discuss all cases. Determine the limiting value of $g(\theta; \lambda)$ as $\theta \rightarrow 1$.
- (b) Comment, with brief justification, on the value of $g(\theta; \lambda)$ when $\theta > 1$.
- (c) If $\theta = 1$, outline, without performing a detailed calculation, how you would obtain a leading-order approximation of $g(\theta; \lambda)$ as $\lambda \rightarrow \infty$.

2

(a) For $0 \leq x \leq 1$, the function $y(x; \varepsilon)$ satisfies the differential equation

$$\varepsilon^2 \frac{d^2 y}{dx^2} = y - \left| x - \frac{1}{2} \right|,$$

where $0 < \varepsilon \ll 1$, together with the boundary conditions

$$y(0; \varepsilon) = y(1; \varepsilon) = \frac{1}{2}.$$

Find an asymptotic solution of the composite form

$$y(x; \varepsilon) \sim y_0(x) + \varepsilon y_1(\xi),$$

where $\xi = (x - \frac{1}{2})/\varepsilon$. What is the order of smoothness of this composite asymptotic expansion?

(b) For $0 \leq x \leq 1$, the function $z(x; \varepsilon)$ satisfies the differential equation

$$\sigma \varepsilon^2 \frac{d^2 z}{dx^2} + 4x \ln^2 x \frac{dz}{dx} - 4\sigma z = 0,$$

where $0 < \varepsilon \ll 1$ and σ is a constant, together with the boundary conditions

$$z(0; \varepsilon) = z(1; \varepsilon) = 1.$$

(i) If $\sigma = -1$, determine the leading-order solution for z in inner and outer regions that are to be identified.

Hint: Depending on your approach, you may find it helpful to know that the general solution to

$$\mu \frac{d^2 Y}{d\xi^2} + 4\xi \ln^2 \xi \frac{dY}{d\xi} = 0,$$

where μ is a constant, is

$$Y = c + d \int_0^\xi \exp\left(-\frac{\xi^2}{\mu} (2 \ln^2 \xi - 2 \ln \xi + 1)\right) d\xi,$$

where c and d are constants.

(ii) If $\sigma = 1$, outline how the form of the leading-order solution changes, and sketch the solution.

3 For $t \geq 0$, the function $\theta(x, t)$ satisfies the partial differential equation

$$\frac{\partial^2 \theta}{\partial t^2} - k^2 \frac{\partial^2 \theta}{\partial x^2} - \theta = \varepsilon^2 \theta^3,$$

where k is a positive constant and $\varepsilon \ll 1$ is a small positive constant. At $t = 0$, the function θ satisfies the initial conditions

$$\theta(x, 0) = \cos x, \quad \frac{\partial \theta}{\partial t}(x, 0) = 0.$$

Assume that for $k \geq k_c(\varepsilon)$, this system admits time periodic solutions with a real frequency and phase. By seeking an asymptotic solution of the form

$$\theta = \theta_0 + \varepsilon \theta_1 + \varepsilon^2 \theta_2 + \dots,$$

find $k_c(\varepsilon)$ correct to, and including, terms that are $\mathcal{O}(\varepsilon^2)$.

Hint: before scaling time, it may be helpful to note the form of the linear solution when $0 \leq k - k_c(0) \ll 1$.

Comment: the following trigonometric relation may prove useful

$$4 \cos^3 \xi = 3 \cos \xi + \cos 3\xi.$$

END OF PAPER