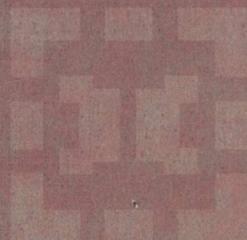


Mathematics and Its Applications

R.P. Kuzmina

Asymptotic Methods for
Ordinary Differential
Equations



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Asymptotic Methods for Ordinary Differential Equations

by

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Asymptotic Methods for Ordinary Differential Equations

Mathematics and Its Applications

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PREFACE

In this book we consider a Cauchy problem for a system of ordinary differential equations with a small parameter. The book is divided into three parts according to three ways of involving the small parameter in the system.

In Part 1 we study *the quasiregular Cauchy problem*. That is, a problem with the singularity included in a bounded function f , which depends on time and a small parameter. This problem is a generalization of the regularly perturbed Cauchy problem studied by Poincaré [35]. Some differential equations which are solved by the averaging method can be reduced to a quasiregular Cauchy problem. As an example, in Chapter 2 we consider the van der Pol problem.

In Part 2 we study *the Tikhonov problem*. This is, a Cauchy problem for a system of ordinary differential equations where the coefficients by the derivatives are integer degrees of a small parameter.

In Part 3 we consider *the double-singular Cauchy problem*. That is, a problem for a system of two vector ordinary differential equations, one of which has a derivative multiplied by an integer degree of a small parameter, and the right hand sides of the equations contain the small parameter in singular, via function f , way (as in Part 1). Thus, the Cauchy problem with a double singularity involves the singularities of both kinds studied in the first two parts of the book. If the differential equation does not depend explicitly on f then the problem becomes a Tikhonov problem from Part 2. In a special case the problem with a double singularity admits equations splitting off some equations which constitute a quasiregular Cauchy problem from Part 1.

For all types of the problems considered in the book we construct series generalizing the well known expansions of Poincaré and Vasiljeva–Imanaliev. We prove that these series are either asymptotic expansions of the solution or else converge to the solution on the interval, on the whole semi-axis, or on asymptotically large time intervals. We prove theorems providing estimates for the remainder term of the asymptotic expansion, the time interval of solution existence and the range of small parameter values. To illustrate the possibilities of the methods considered we give some examples.

The book will be of interest to mathematicians specialising in differential equations and to applied mathematicians who use the asymptotic methods for ordinary differential equations.

The author thanks Professor I.V. Novozhilov, her teacher, who initiated her in the world of asymptotic methods. The author also thanks Professor V.B. Kolmanovsky, whose enthusiasm, energy and benevolence set her to write this book. The author thanks L.Ju. Blagennova–Mikulich, S.A. Trubnikov, P.A. Kruchinin, and E.V. Laptchouk for great contributions to the book.

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TABLE OF CONTENTS

PREFACE	ix
Part 1. The Quasiregular Cauchy Problem	1
CHAPTER 1. SOLUTION EXPANSIONS OF THE QUASIREGULAR CAUCHY PROBLEM	3
§1 Solution of the Quasiregular Cauchy Problem	3
§2 Statement of Theorems about the Quasiregular Cauchy Problem	7
§3 Proof of Theorems 2.1–2.4	14
§4 Proof of Theorems 2.5–2.8	23
§5 Proof of Theorem 2.9	36
§6 Proof of Theorem 2.10	40
§7 Proof of Theorem 2.11	42
§8 Examples of the Quasiregular Cauchy Problem	43
§9 The Regularly Perturbed Cauchy Problem	49
§10 Examples of the Regularly Perturbed Cauchy Problem . . .	56
§11 Estimates of the Convergence Radius	65
§12 Estimates of the Convergence Time Interval	72
§13 Estimates of the Cauchy Matrix Norm, I	76
§14 Conclusions of Chapter 1	81
CHAPTER 2. THE VAN DER POL PROBLEM	83
§15 Reduction to the Quasiregular Cauchy Problem	83
§16 Solution Construction	88
§17 Application of Theorems on the Quasiregular Cauchy Problem	93
§18 Numerical Estimates of the Asymptotic Solution Accuracy .	107
§19 More on the van der Pol Problem	119
§20 Conclusions of Chapter 2	127
§21 Conclusions of Part 1	127

Part 2. The Tikhonov Problem	129
CHAPTER 3. THE BOUNDARY FUNCTIONS METHOD	131
§22 Definition of the Tikhonov Problem	131
§23 Construction of the Asymptotic Solution by the Boundary Functions Method	132
§24 Algorithm for Computing the Asymptotics Coefficients . .	136
§25 Algorithm for Computing the Asymptotics Coefficients for $m = 2$	141
§26 Conditions Imposed on the Singular Equations	144
§27 Conditions Imposed on the Singular Equations for $m = 2$.	147
§28 Statements of Theorems about the Boundary Functions Method	148
§29 Proof of Theorem 28.5	154
§30 Limiting Theorems	159
§31 Examples of Using the Boundary Functions Method	164
§32 Conclusions of Chapter 3	179
CHAPTER 4. PROOF OF THEOREMS 28.1–28.4	181
§33 The Functions $y_j^{(0)}$	181
§34 The Functions $y_j^{(k)}$	186
§35 The Functions $y_1^{(k)}$	194
§36 Introduction of the Auxiliary Variable	198
§37 The Matrices V_i	199
§38 The Functions G_i	203
§39 The Functions a, b, c	215
§40 Application of Theorem 28.5	229
§41 Conclusions of Chapter 4	230
CHAPTER 5. THE METHOD OF TWO PARAMETERS	231
§42 Construction of the Asymptotic Solution by the Method of Two Parameters	231
§43 Statement of Theorems about the Method of Two Parameters	232
§44 Proof of Theorems 43.1–43.4	236
§45 Proof of Theorems 43.5–43.8	249
§46 Proof of Theorem 43.9	262
§47 Examples of Using the Method of Two Parameters	268
§48 Conclusions of Chapter 5	271

CHAPTER 6. THE MOTION OF A GYROSCOPE MOUNTED IN GIMBALS	272
§49 Reduction to the Singularly Perturbed Problem	272
§50 Application of the Method of Boundary Functions	276
§51 Modification of the Method of Boundary Functions	286
§52 Application of the Method of Two Parameters	295
§53 Modification of the Method of Two Parameters	297
§54 Application of the Second Method of Lyapunov	298
§55 Connection of the Method of Boundary Functions and the Method of Two Parameters with the Second Method of Lyapunov	300
§56 The Motion of a Gyroscope Mounted in Gimbals and the Regularly Perturbed Cauchy Problem	304
§57 Conclusions of Chapter 6	305
CHAPTER 7. SUPPLEMENT	306
§58 The Tikhonov Problem and the Regularly Perturbed Cauchy Problem	306
§59 Proof of Theorems 58.1, 58.2	311
§60 Estimates of the Cauchy Matrix Norm, II	322
§61 Conclusions of Chapter 7	322
§62 Conclusions of Part 2	323
Part 3. The Double-Singular Cauchy Problem	325
CHAPTER 8. THE BOUNDARY FUNCTIONS METHOD	327
§63 Definition of the Double-Singular Cauchy Problem	327
§64 Construction of the Asymptotic Solution by the Boundary Functions Method	328
§65 Algorithm for Computing the Coefficients of Asymptotics	331
§66 Conditions Imposed on the Double-Singular Cauchy Problem	334
§67 Statement of Theorems about the Boundary Functions Method	336
§68 Proof of Theorems 67.1–67.4	338
§69 Limiting Theorems	345
§70 Example of Using the Boundary Functions Method	346
§71 Conclusions of Chapter 8	349

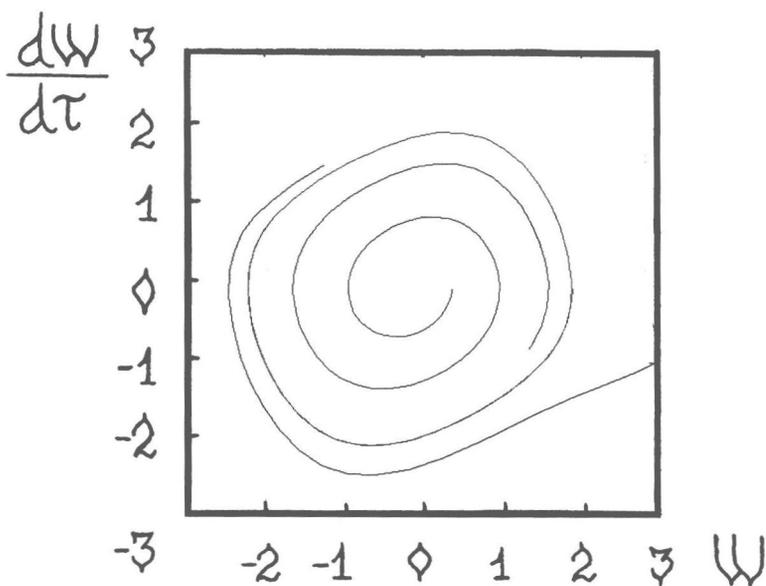
CHAPTER 9. THE METHOD OF TWO PARAMETERS	350
§72 Construction of the Asymptotic Solution by the Method of Two Parameters	350
§73 Theorems on the Method of Two Parameters	351
§74 Example of Using the Method of Two Parameters	356
§75 Conclusions of Chapter 9	357
§76 Conclusions of Part 3	358
 BIBLIOGRAPHY	 359
 INDEX	 363

part 1



**THE
DINASIREGNLAR
CANCHY
PROBLEM**





The van der Pol problem.
 The phase plane. $\epsilon = 0.2$.



CHAPTER 1
SOLUTION EXPANSIONS OF THE QUASIREGULAR
CAUCHY PROBLEM

§1. Solution of the Quasiregular Cauchy Problem

1.1. DEFINITION OF THE QUASIREGULAR CAUCHY PROBLEM

Consider a Cauchy problem

$$\frac{dx}{dt} = F(x, t, \varepsilon, f(t, \varepsilon)), \quad x|_{t=0} = 0. \quad (1.1)$$

Here $x \in \mathbf{R}^N$, $F \in \mathbf{R}^N$ are N -dimensional vectors, $f \in \mathbf{R}^M$ is an M -dimensional vector, $\varepsilon \in \mathbf{R}$ is a small parameter, $t \in \mathbf{R}$ is an independent variable (time), \mathbf{R}^N is N -dimensional real space.

Assume some notation. Let $D_x \subset \mathbf{R}^N$ be a neighborhood of the point $x = 0$, $D_f \subset \mathbf{R}^M$ be a bounded domain, $T, \bar{\varepsilon}$ be positive numbers.

Definition 1.1. *The problem (1.1) is called a quasiregular Cauchy problem if: 1) $F(x, t, \varepsilon, f)$ is a smooth function defined on the direct product of the neighborhood D_x , the intervals $0 \leq t \leq T$, $0 \leq \varepsilon \leq \bar{\varepsilon}$ and the domain D_f ; 2) f is a smooth function mapping the direct product of the intervals $0 \leq t \leq T$, $0 < \varepsilon \leq \bar{\varepsilon}$ to the domain D_f .*

If the right side of the differential equation (1.1) does not depend explicitly on f , then (1.1) is a regularly perturbed Cauchy problem studied by Poincaré [35] (see §9). As an example of function f complying with Definition 1.1, we can take

$$f = (\exp(-t/\varepsilon), \cos(t/\varepsilon)).$$

1.2. CONSTRUCTION OF THE SOLUTION

Consider a problem with two small parameters:

$$\frac{dz}{dt} = F(z, t, \varepsilon, f(t, \mu)), \quad z|_{t=0} = 0. \quad (1.2)$$

The problem (1.2) is a regularly perturbed Cauchy problem with respect to the parameter ε . Its solution is constructed by *Poincaré's method of the small parameter*, which goes as follows (suppose all the operations make sense) [35].

- Let the solution $z = z(t, \varepsilon, \mu)$ be expanded in powers of the small parameter ε :

$$z(t, \varepsilon, \mu) = \sum_{k=0}^{\infty} z^{(k)}(t, \mu) \varepsilon^k. \quad (1.3)$$

- Substitute (1.3) in the equation (1.2).
- Expand both sides of the equations (1.2) in powers of ε .
- Set equal the coefficients in terms with equal powers of ε .

Finally, we have the equations for coefficients of the series (1.3).

The coefficient $z^{(0)}(t, \mu)$ (*zero approximation of the solution* $z(t, \varepsilon, \mu)$ of Eq. (1.2)) is the solution of the *degenerate problem*

$$\frac{dz^{(0)}}{dt} = F(z^{(0)}, t, 0, f(t, \mu)), \quad z^{(0)}|_{t=0} = 0. \quad (1.4)$$

For any $k \geq 0$ the coefficient $z^{(k)}(t, \mu)$ is a solution of the equation

$$\frac{dz^{(k)}}{dt} = \left[F \left(\sum_{i=0}^k z^{(i)}(t, \mu) \varepsilon^i, t, \varepsilon, f(t, \mu) \right) \right]^{(k)}; \quad z^{(k)}|_{t=0} = 0. \quad (1.5)$$

Here, by square brackets with the upper index (k) we denote the coefficient of the term with ε^k in the power expansion of the function F with respect to ε . Write the equations (1.5) for $k \geq 1$ in the form

$$\frac{dz^{(k)}}{dt} = A(t, \mu) z^{(k)} + F^{(k)}(t, \mu), \quad z^{(k)}|_{t=0} = 0. \quad (1.6)$$

Here we put by definition

$$\begin{aligned} A(t, \mu) &\equiv F_x(z^{(0)}(t, \mu), t, 0, f(t, \mu)), \\ F^{(k)}(t, \mu) &\equiv \left[F \left(\sum_{i=0}^{k-1} z^{(i)}(t, \mu) \varepsilon^i, t, \varepsilon, f(t, \mu) \right) \right]^{(k)}, \end{aligned} \quad (1.7)$$

F_x is a *Jacobi matrix* of partial derivatives of the vector F with respect to components of the vector x . The function $F^{(k)}(t, \mu)$ depends on $z^{(0)}(t, \mu), \dots, z^{(k-1)}(t, \mu)$, $k \geq 1$.

The problem (1.6) is linear. Its solution has the form

$$z^{(k)}(t, \mu) = \int_0^t U(t, s, \mu) \cdot F^{(k)}(s, \mu) ds. \tag{1.8}$$

Here $U(t, s, \mu)$ is the Cauchy matrix of the variational equation

$$\frac{d\zeta}{dt} = A(t, \mu) \zeta. \tag{1.9}$$

(A Cauchy matrix $U(t, s, \mu)$ is the fundamental matrix of the system (1.9). It equals the identity matrix when $t = s$: $U(s, s, \mu) = E$).

When $\mu = \varepsilon$, the expansion (1.3) takes the form

$$x(t, \varepsilon) = \sum_{k=0}^{\infty} z^{(k)}(t, \varepsilon) \varepsilon^k. \tag{1.10}$$

In Theorems 2.1–2.4 below we prove that the series (1.10) converges to the solution of the problem (1.1). Under conditions of Theorems 2.5–2.8, the series (1.10) is an asymptotic expansion for the solution of the problem (1.1):

$$x(t, \varepsilon) \sim \sum_{k=0}^{\infty} z^{(k)}(t, \varepsilon) \varepsilon^k \tag{1.11}$$

(see in Subsection 2.2 the definition and notation for an asymptotic expansion).

Thus, in order to find the solution in the form (1.10), (1.11) we must know the zero approximation $z^{(0)}(t, \mu)$ of the solution and the matrix $U(t, s, \mu)$. Then we can successively compute the coefficients of the expansions (1.10), (1.11) for $k = 1, 2, \dots$ using the formulas (1.8).

In some cases the following theorem helps to find the Cauchy matrix explicitly.

Theorem 1.1. (Poincaré [4]) *If the general solution $g(t, C)$ of the differential equations*

$$\frac{dx}{dt} = F(x, t) \tag{1.12}$$

is known (C is a vector of arbitrary constants), then the Cauchy matrix of the system

$$\frac{d\zeta}{dt} = F_x(x^{(0)}(t), t) \zeta$$

has the form

$$U(t, s) = U_*(t) \cdot U_*^{-1}(s), \quad U_*(t) = \left(\frac{\partial g}{\partial C_1} \quad \dots \quad \frac{\partial g}{\partial C_N} \right) \Big|_{C=C^0}.$$

Here $x^{(0)}(t)$ is a partial solution of the problem (1.12) and C° is a constant corresponding to this partial solution: $g(t, C^\circ) = x^{(0)}(t)$.

In (1.12) the functions and the solution may depend on parameters. Thus, the Cauchy matrix $U(t, s, \mu)$ for the equation (1.9) can be found if we know the general solution of the equation (1.4).

1.3. REDUCTION OF THE NONZERO INITIAL VALUES PROBLEM TO (1.1)

Now we are going to show how to reduce the problem

$$\frac{d\tilde{x}}{dt} = \tilde{F}(\tilde{x}, t, \varepsilon, \tilde{f}(t, \varepsilon)), \quad \tilde{x}|_{t=0} = \tilde{x}^\circ(\varepsilon) \quad (1.13)$$

to the problem (1.1). (Suppose all the operations make sense). If the initial values are smooth, then the degenerate problem for (1.13) has the form

$$\frac{d\tilde{z}^{(0)}}{dt} = \tilde{F}(\tilde{z}^{(0)}, t, 0, \tilde{f}(t, \mu)), \quad \tilde{z}^{(0)}|_{t=0} = \tilde{x}^\circ(0). \quad (1.14)$$

Let us introduce new variables

$$x = \tilde{x} - \tilde{z}^{(0)}(t, \varepsilon) - \tilde{x}^\circ(\varepsilon) + \tilde{x}^\circ(0). \quad (1.15)$$

From Eqs. (1.13), (1.14) it follows that x is the solution of the problem (1.1) with

$$\begin{aligned} F(x, t, \varepsilon, f(t, \varepsilon)) &\equiv \tilde{F}\left(x + \tilde{z}^{(0)}(t, \varepsilon) + \tilde{x}^\circ(\varepsilon) - \tilde{x}^\circ(0), t, \varepsilon, \tilde{f}(t, \varepsilon)\right) \\ &\quad - \tilde{F}\left(\tilde{z}^{(0)}(t, \varepsilon), t, 0, \tilde{f}(t, \varepsilon)\right) \end{aligned} \quad (1.16)$$

This completes the proof. Note that if the function f can be expressed via $\tilde{z}^{(0)}$, \tilde{f} , that is, if

$$\begin{aligned} F(x, t, \varepsilon, f(t, \mu)) &= \tilde{F}\left(x + \tilde{z}^{(0)}(t, \mu) + \tilde{x}^\circ(\varepsilon) - \tilde{x}^\circ(0), t, \varepsilon, \tilde{f}(t, \mu)\right) \\ &\quad - \tilde{F}\left(\tilde{z}^{(0)}(t, \mu), t, 0, \tilde{f}(t, \mu)\right), \end{aligned}$$

then (1.13) takes the form of the problem (1.1) with the condition

$$F(0, t, 0, f(t, \mu)) = 0$$

(see Condition 2.1). In this case the zero approximation of the solution of the problem (1.1) is trivial: $z^{(0)}(t, \varepsilon) = 0$ ($z^{(0)}(t, \mu)$ is the solution of the problem (1.4)).