

Question

Consider van der Pol's equation

$$u'' + u = \varepsilon(1 - u^2)u', \quad \varepsilon \rightarrow 0^+$$

$$u(0) = 2, \quad u'(0) = 0$$

Show that substitution of the regular ansatz

$$u(x; \varepsilon) = u_0(x) + \varepsilon u_1(x) + O(\varepsilon^2)$$

leads to a perturbation solution for finite x ,

$$u(x; \varepsilon) = 2 \cos x + \varepsilon \left(\frac{3}{4} \sin x - \frac{\sin 3x}{2} \right) + O(\varepsilon^2)$$

Answer

$$u'' + u = \varepsilon(1 - u^2)u' \quad \varepsilon \rightarrow 0^+ \quad u(0) = 2, \quad u'(0) = 0.$$

Substitute $u(x; \varepsilon) = u_0(x) + \varepsilon u_1(x) + O(\varepsilon^2)$????

$$u_0'' + \varepsilon u_1'' + u_0 + \varepsilon u_1 + O(\varepsilon^2) = \varepsilon(1 - u_0^2 - \varepsilon^2 u_1 - 2u_0 u_1 \varepsilon + O(\varepsilon^2)) \times (u_0' + \varepsilon u_1' + O(\varepsilon^2))$$

Collect terms of $O(\varepsilon^0)$ and $O(\varepsilon^1)$

$$O(\varepsilon^0) : u_0'' + u_0 = 0 \Rightarrow u_0 = A \sin x + B \cos x$$

Boundary conditions: $u_0(0) = 2, \quad u_0'(0) = 0$

$$\Rightarrow A = 0, \quad B = 2 \Rightarrow u_0 = 2 \cos x$$

$$O(\varepsilon) : u_1'' + u_1 = u_0'(1 - u_0^2)$$

$$u_0 = 2 \cos x, \quad u_0' = -2 \sin x \Rightarrow RHS = -2 \sin x (1 - 4 \cos^2 x)$$

$$\text{But } 4 \sin^3 x - 3 \sin x = -\sin 3x \quad \left\{ \begin{array}{l} = -2 \sin x (1 - 4 + 4 \sin^2 x) \\ = -2 \sin x (-3 + 4 \sin^2 x) \\ = -2(4 \sin^3 x - 3 \sin x) \end{array} \right.$$

Therefore $u_1'' + u_1 = +2 \sin 3x$ (A)

$$u_1 = u_1^{CF} + u_1^{PI} \rightarrow \begin{array}{l} u_1^{CF} : u_1^{CF''} + u_1^{CF} = 0 \\ u_1^{PI} : u_1^{PI} = C \sin 3x + D \cos 3x \end{array}$$

By substituting in (A):

$$-9C \sin 3x - 9D \cos 3x + C \sin 3x + D \cos 3x = 2 \sin 3x$$

$$\Rightarrow -8C \sin 3x - 8D \cos 3x = 2 \sin 3x$$

$$\Rightarrow C = -\frac{1}{4}, \quad D = 0$$

$$\text{and } u_1^{CF} = E \sin x + D \cos x$$

$$\text{Therefore } u_1 = E \sin x + D \cos x - \frac{1}{4} \sin 3x$$

Boundary conditions:

$$u_1(0) = u_1'(0) = 0 \quad (\text{from perturbation of boundary conditions}) \Rightarrow D = 0$$

$$u_1'(0) = E \cos 0 - \frac{3}{4} \cos 0 \Rightarrow E = \frac{3}{4}$$

Therefore $u(x; \varepsilon) \sim 2 \cos x + \varepsilon \left(\frac{3}{4} \sin x - \frac{\sin 3x}{2} \right)$