

# 1 Higher order WKB

Recall in the last class, we used formal arguments to show how  $n$  independent solutions to

$$\mathcal{L}y \equiv \epsilon^n y^{(n)} - U(x)y(x) = 0 \quad (1)$$

for  $U(x) > 0$  has asymptotic behavior for small  $\epsilon$ :

$$y(x) \sim g_j[1 + o(1)] \quad \text{where } g_j \equiv \exp \left[ \omega_j \int_{x_0}^x [U(s)]^{1/n} ds \right] [U(x)]^{-(n-1)/2n} \quad (2)$$

where

$$\omega_j^n = 1 \quad \text{for } j = 1, 2, \dots, n \quad (3)$$

We now wish to rigorously justify this result. One way to prove this result is to determine a common equation satisfied by every  $g_j$ . That equation, as will turn out is close to (1) for small  $\epsilon$ . Then, using variation of parameter formula, we arrive at an integral equation representation for  $y$  and then prove contraction.

## 1.1 Determination of common equation satisfied by $g_j$

For simplicity, we will limit ourself for  $n = 3$ , though in the process it will be clear that the results are generalizable for any  $n$ . In that case, it is convenient to take  $\omega_j = e^{i2j\pi/3}$ . It is to be noted that  $Re \omega_{1,2} < 0$  and  $\omega_3 = 1$ . We will define  $\beta = \frac{1}{\epsilon}$  and so  $\beta \gg 1$ .

$$P(x) = \int_{x_0}^x [U(s)]^{1/n} ds \quad (4)$$

$$L(x) = [U(x)]^{(1-n)/(2n)} \quad (5)$$

Then, it is to be noted that

$$g_j(x) = L(x) \exp[\omega_j \beta P(x)] \quad (6)$$

It is convenient to define for  $j = 1, 2, 3$ :

$$m_{2,j} = \frac{g'_j}{\beta g_j} = \omega_j P + \frac{L'}{\beta L}; \quad m_{3,j} = \frac{g''_j}{\beta^2 g_j} = \left( \omega_j P + \frac{L'}{\beta L} \right)^2 + \beta^{-1} \left( \omega_j P' + \left[ \frac{L'}{\beta L} \right]' \right) \quad (7)$$

and  $r_j$  so that

$$\mathcal{L}g_j = \beta^{-2} r_j g_j \quad (8)$$

Straight forward calculations (using maple) show that

$$r_j = \frac{7}{9} \frac{\omega_j \left( \frac{d}{dx} U(x) \right)^2}{(U(x))^{5/3}} - \frac{2}{3} \frac{\omega_j \frac{d^2}{dx^2} U(x)}{(U(x))^{2/3}} + \beta^{-1} \left[ -\frac{28}{27} \frac{\left( \frac{d}{dx} U(x) \right)^3}{(U(x))^3} + \frac{4}{3} \frac{\left( \frac{d}{dx} U(x) \right) \frac{d^2}{dx^2} U(x)}{(U(x))^2} - \frac{1}{3} \frac{\frac{d^3}{dx^3} U(x)}{U(x)} \right] \quad (9)$$

It is to be noted that if we define matrix  $\mathcal{M}$  so that

$$\mathcal{M} = \begin{bmatrix} g_1 & g_2 & g_3 \\ \beta^{-1}g'_1 & \beta^{-1}g'_2 & \beta^{-1}g'_3 \\ \beta^{-2}g''_1 & \beta^{-2}g''_2 & \beta^{-2}g''_3 \end{bmatrix} = \begin{bmatrix} 1 & 1 & 1 \\ m_{21} & m_{22} & m_{23} \\ m_{31} & m_{32} & m_{33} \end{bmatrix} \begin{bmatrix} g_1 & 0 & 0 \\ 0 & g_2 & 0 \\ 0 & 0 & g_3 \end{bmatrix} \quad (10)$$

Then, it is convenient to define matrix  $Q_1$  so that

$$\beta^{-1}Q_1 \equiv (\mathcal{M}' - \beta Q_0 \mathcal{M}) \mathcal{M}^{-1} \quad (11)$$

where

$$Q_0 = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ U & 0 & 0 \end{bmatrix} \quad (12)$$

Using (8), (11) and (12), it is seen that

$$\beta^{-1}Q_1 \mathcal{M} = \mathcal{M}' - \beta Q_0 \mathcal{M} = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ \beta^{-1}r_1 & \beta^{-1}r_2 & \beta^{-1}r_3 \end{bmatrix} \begin{bmatrix} g_1 & 0 & 0 \\ 0 & g_2 & 0 \\ 0 & 0 & g_3 \end{bmatrix} \quad (13)$$

From (10) and (13), it follows that

$$Q_1 \begin{bmatrix} 1 & 1 & 1 \\ m_{21} & m_{22} & m_{23} \\ m_{31} & m_{32} & m_{33} \end{bmatrix} \begin{bmatrix} g_1 & 0 & 0 \\ 0 & g_2 & 0 \\ 0 & 0 & g_3 \end{bmatrix} = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ r_1 & r_2 & r_3 \end{bmatrix} \begin{bmatrix} g_1 & 0 & 0 \\ 0 & g_2 & 0 \\ 0 & 0 & g_3 \end{bmatrix} \quad (14)$$

Thus,

$$Q_1 = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ b_{31} & b_{32} & b_{33} \end{bmatrix} \quad (15)$$

where,

$$b_{3,2} = [(r_1 - r_2)(m_{32} - m_{33}) - (r_2 - r_3)(m_{31} - m_{32})]/\Delta, \quad (16)$$

$$b_{3,3} = -[(r_1 - r_2)(m_{22} - m_{23}) - (r_2 - r_3)(m_{21} - m_{22})]/\Delta, \quad (17)$$

$$b_{3,1} = r_3 - b_{3,2}m_{2,3} - b_{3,3}m_{3,3}, \quad (18)$$

with  $\Delta = (m_{21} - m_{22})(m_{32} - m_{33}) - (m_{22} - m_{23})(m_{31} - m_{32})$  we have Thus, from (11) it follows that the matrix  $\mathcal{M}$  satisfies the differential equation

$$\mathcal{M}' - (\beta Q_0 + \beta^{-1}Q_1) \mathcal{M} = 0 \quad (19)$$

In particular by looking at the third row of this equation, it is seen that for any  $j$ ,  $g_j$  satisfies the same third order homogeneous linear differential equation:

$$\mathcal{L}_w g_j := \beta^{-3}g_j''' - \beta^{-4}b_{33}g_j'' - \beta^{-3}b_{32}g_j' - [U(x) + \beta^{-2}b_{31}]g_j = 0 \quad (20)$$

Notice that  $\mathcal{L} - \mathcal{L}_w$  is indeed small and scales atmost like  $\beta^{-2}$ . This can be used to prove a contraction mapping and thereby justify the WKB approximation.

## 2 Formal Boundary Layer Analysis

**Example: Linear second order Equations with variable coefficients:**

$$\epsilon u'' + a(x) u' + b(x) u = 0 \quad (21)$$

$$u(x_0) = A, \quad u(x_1) = B \quad (22)$$

Here  $x_0 < x_1$ , and prime denotes  $\frac{d}{dx}$ . The functions  $a(x)$  and  $b(x)$  are as smooth as necessary to carry out the steps below. Without loss of generality, we take  $x_0 = 0$  and  $x_1 = 1$ .

**Comment:** We note that by applying transformation

$$u(x) = \exp \left[ -\frac{1}{2\epsilon} \int_0^x a(t) dt \right] w(x) \quad (18)$$

the (21) becomes

$$\epsilon^2 w'' + \left( -\frac{a^2}{4} + \epsilon b - \frac{1}{2} \epsilon a' \right) w = 0 \quad (23)$$

In this form, the WKBJ method is immediately applicable and one can obtain approximate solutions as  $\epsilon \rightarrow 0$ . However, we like to directly find approximate solution to (21), though in a formal manner, using the so-called boundary layer method.

**Solution to (21)-(22) for  $a(x) > 0$**

We assume there is an outer region where for fixed  $x$ , as  $\epsilon \rightarrow 0$ , the solution to (21) has the asymptotic expansion:

$$u \sim \sum_{j=0}^{\infty} \epsilon^j u_j(x) \quad (24)$$

The equations for  $u_0$  is

$$a(x)u_0' + b(x)u_0 = 0 \quad (25)$$

The general solution to this is of the form

$$u_0(x) = C \exp \left[ \int_x^1 \frac{b(t)}{a(t)} dt \right] \quad (26)$$

for some constant  $C$  that is undetermined at this stage. There are now two boundary conditions in (22). Which one needs to be satisfied by  $u_0$  depends on the location of the boundary layer (referred to as a thin region in  $x$  where solution changes dramatically). We do not know ahead of time where this layer is, if at all there is a boundary layer. Suppose, it is centered around some point  $x_d$  in the interval  $[x_0, x_1]$ . We rescale variable:

$$\tilde{x} = \frac{(x - x_d)}{\eta(\epsilon)} \quad (27)$$

Then, (21) becomes

$$\frac{\epsilon}{\eta^2} \frac{d^2 u}{d\tilde{x}^2} + \frac{1}{\eta} [a(x_d) + a'(x_d) \eta \tilde{x} + O(\eta^2)] \frac{du}{d\tilde{x}} + [b(x_d) + O(\eta)] u = 0 \quad (28)$$

Now two distinguished limits are

$$\eta(\epsilon) = 1 \quad \text{and} \quad \eta(\epsilon) = \epsilon \quad (29)$$

The first reproduces the original equation (21). The second choice, gives rise to the inner-equation:

$$\frac{d^2 u}{d\tilde{x}^2} + [a(x_d) + a'(x_d) \epsilon \tilde{x} + O(\epsilon^2)] \frac{du}{d\tilde{x}} + \epsilon [b(x_d) + O(\epsilon)] u = 0 \quad (30)$$

Now, if we assume an inner expansion of the type:

$$u(x, \epsilon) \sim \sum_{j=0}^{\infty} \epsilon^j U_j(\tilde{x}), \quad (31)$$

then  $U_0(\tilde{x})$  satisfies

$$U_0'' + a(x_d) U_0' = 0 \quad (32)$$

A general solution to (32) is of the form

$$U_0(\tilde{x}) = C_1 - C_0 e^{-\tilde{x} a(x_d)} \quad (33)$$

It is to be noted that for  $C_1 \neq 0$ , for  $\tilde{x} = (x - x_d)/\epsilon \rightarrow -\infty$ , the solution (33) is dominated by an exponentially growing term  $e^{-a(x_d)(x-x_d)/\epsilon}$  which is not present in the outer solution  $u_0(x)$ ; hence there is no possibility of an overlap domain to the left of  $x = x_d$ . Thus, consistency eliminates choice of  $x_d \neq 0$ . From now on, we continue with the choice  $x_d = 0$ . Thus, if there should be a boundary layer, it must be on the left end point 0. The leading order outer solution (26) must therefore satisfy the boundary condition on the right, i.e.  $u_0(1) = B$ . This is possible when  $C = B$  in the expression (26). From the leading order inner solution (33), now rewritten with  $x_d = 0$ , it follows that boundary condition  $u(0) = A$  translates into  $U_0(0) = A$  and therefore constant  $C_1$  has to be chosen so that

$$U_0(\tilde{x}) = A + C_0 [1 - e^{-a(0) \tilde{x}}] \quad (34)$$

Leading order outer solution (26) and inner solution (34) match in an overlap domain  $\epsilon \ll x \ll 1$ , provided

$$C_0 + A = B \exp \left[ \int_0^1 \frac{b(t)}{a(t)} dt \right] \quad (35)$$

Next time, we will consider higher order approximations.

### 3 Higher Order Approximation and Matching

Recall the ansatz for the outer

$$u \sim \sum_{j=0}^{\infty} \epsilon^j u_j(x) \quad (36)$$

Plugging into the equation, it follows that for  $j \geq 1$ ,

$$a(x)u_j' + b(x)u_j = -u_{j-1} \quad (37)$$

We determined last time that boundary layer can only occur at  $x = 0$ , so the boundary conditions at  $x = 1$  have to be imposed on the outer-solution; *i.e.*

$$u_0(1) = B, \quad u_j(1) = 0 \quad \text{for } j \geq 1 \quad (38)$$

As found earlier,

$$u_0(x) = B \exp \left[ \int_x^1 \frac{b(t)}{a(t)} dt \right] \quad (39)$$

Plugging this into the right hand side of (37) for  $j = 1$ , and using the method of integrating factors, we obtain

$$u_1(x) = \left\{ \exp \left[ \int_x^1 \frac{b(t)}{a(t)} dt \right] \right\} \left\{ \int_x^1 \left[ \frac{u_0''(t)}{a(t)} \exp \left( - \int_t^1 \frac{b(s)}{a(s)} ds \right) \right] dt \right\} \quad (40)$$

As determined last time, the inner variable choice is

$$\tilde{x} = \frac{x}{\epsilon} \quad (41)$$

and the inner equation becomes

$$\frac{d^2 u}{d\tilde{x}^2} + a(\epsilon \tilde{x}) \frac{du}{d\tilde{x}} = - b(\epsilon \tilde{x}) u \quad (42)$$

If we assume that  $a$  and  $b$  to be smooth near the origin, then the inner expansion takes the form:

$$u(x, \epsilon) \sim \sum_{j=0}^{\infty} \epsilon^j U_j(\tilde{x}) \quad (43)$$

More generally, if  $a(x)$  and  $b(x)$  are functions in  $\mathbf{C}^n[0, 1]$  space, then the asymptotic expansion (43) remains valid upto  $j = n$  term. Making of the local expansion of  $a$  and  $b$ , we obtain as before:

$$U_0'' + a_0 U_0' = 0 \quad \text{with } U_0(0) = A, \quad (44)$$

$$U_1'' + a_0 U_1' = -a_1 \tilde{x} \frac{dU_0}{d\tilde{x}} - b_0 U_0, \quad U_1(0) = 0, \quad (45)$$

where  $a_0 = a(0)$ ,  $a_1 = a'(0)$ ,  $b_0 = b(0)$ . A general solution to (44) satisfying given boundary condition is of the form

$$U_0(\tilde{x}) = A + C_0 (1 - e^{-a_0 \tilde{x}}) \quad (46)$$

In order for matching between  $U_0$  and  $u_0$  to occur, we must have

$$C_0 = k - A \quad \text{where } k = B \exp \left[ \int_0^1 \frac{b(t)}{a(t)} dt \right] \quad (47)$$

The solution to  $U_1(x)$  can be obtained by solving (45), with given right hand side and we get

$$U_1(\tilde{x}) = -\frac{1}{2} a_1 (A - k) \tilde{x}^2 e^{-a_0 \tilde{x}} - \frac{1}{a_0} (A - k) (a_1 - b_0) \tilde{x} e^{-a_0 \tilde{x}} + C_1 (1 - e^{-a_0 \tilde{x}}) - \frac{b_0 k}{a_0} \tilde{x} \quad (48)$$

Matching  $u_0 + \epsilon u_1$  with  $U_0 + \epsilon U_1$  gives

$$C_1 = u_1(0) \quad (49)$$

Other terms cancel out exactly. The composite (uniformly valid) expansion to order  $\epsilon$  is given by adding  $u_0 + \epsilon u_1$  to  $U_0 + \epsilon U_1$  and subtracting out the terms that match in the overlap domain. This is given by

$$u(x, \epsilon) \sim u_0(x) + \epsilon u_1(x) + (A-k) e^{-a_0 \tilde{x}} + \epsilon \left[ -\frac{1}{2} a_1 (A-k) \tilde{x}^2 - \frac{1}{a_0} (A-k) \tilde{x} - u_1(0) \right] e^{-a_0 \tilde{x}} \quad (50)$$

**Case B:**  $a(0) = 0$ ,  $a(x) > 0$  for  $x$  in  $(0, 1]$

Note that the arguments before can be made again to show that there cannot be any boundary layer except possibly at  $x = 0$ . Thus, the outer solutions worked out above for  $u_0$  and  $u_1$  remain valid without any modifications. The inner equation near  $x = 0$ , however, is different both in the size of the boundary layers and the leading order equations that one gets. There are many possibilities, depending on the nature of zero of  $a(x)$  at  $x = 0$ . We illustrate the possibilities in terms of a special case of (21):

$$\epsilon u'' + x^k u' + b u = 0, \quad b = \text{constant}, \quad k > 0 \quad (51)$$

$$u(0) = A, \quad u(1) = B \quad (52)$$

Clearly since only nature of inner solutions to (51) is closely related to that of the inner solutions to (21) if case B applies and  $a(x) \sim x^k$  as  $x \rightarrow 0^+$ . Thus the discussion here for (51) has general consequences for (21) as well, when  $a(x)$  is zero at one of the end points and nonzero elsewhere in the closed interval  $[0, 1]$ . If introduce an inner variable

$$\tilde{x} = \frac{x}{\epsilon^l} \quad (53)$$

into (50), then it becomes

$$\frac{d^2 u}{d\tilde{x}^2} + \epsilon^{l(1+k)-1} \tilde{x}^k \frac{du}{d\tilde{x}} + \epsilon^{2l-1} b u = 0 \quad (54)$$

Different cases are possible, depending on the value of  $k$ .

If  $0 < k < 1$  (we call this case B1), we choose

$$l = \frac{1}{1+k} \quad (55)$$

in (53). The first two terms in (54) are then order unity and the third term is  $O(\epsilon^{(1-k)/(1+k)}) = o(1)$ .

For  $k > 1$  (call it case B2), the choice (55) is inappropriate as this makes the third term in (54) unbalanced, which is not possible. So, we choose instead

$$l = \frac{1}{2} \quad \text{for } k > 1 \quad (56)$$

in (53). Then the first and third term in (54) are order unity, while the second term is  $o(1)$ .

Finally, for  $k = 1$  (called case B3), we choose  $l = \frac{1}{2}$  again and in that case all three terms in (54) are  $O(1)$  and need to be included.

Summarizing: Three distinct cases are *B1*:  $0 < k < 1$ , *B2*:  $k > 1$  and *B3*:  $k = 1$ . We now study case *B1* in detail.

**Inner and outer solutions for case B1:**

From the equation for  $u_0$  and  $u_1$ , we get

$$u_0'' = u_0 (bkx^{-1-k} + b^2 x^{-2k}) \quad (57)$$

Putting  $u_1(x) = u_0(x) h(x)$  gives

$$h' = -b k x^{-1-2k} - b^2 x^{-3k} ; \quad h(1) = 0 \quad (58)$$

Thus:

$$u_0(x) = B \exp [b(1 - x^{1-k})/(1 - k)] \quad (59)$$

$$u_1(x) = u_0(x) \left[ \frac{b}{2}(x^{-2k} - 1) - b^2 (x^{1-3k} - 1)/(1 - 3k) \right] \quad (60)$$

The computations of  $u_j(x)$  for  $j > 1$  are in principle straight forward. A minor complication may occur in (60), when  $k = 1/3$  as the last term is in an indeterminate form. In that case, we have to replace it by  $-b^2 u_0(x) \ln x$ .

The inner equation in this case is:

$$\frac{d^2 u}{d\tilde{x}^2} + \tilde{x}^k \frac{du}{d\tilde{x}} + \zeta(\epsilon) b u = 0 \quad (61)$$

where

$$\tilde{x} = x \eta^{-1} = x \epsilon^{-1/(1+k)} , \quad \zeta(\epsilon) = \epsilon^{(1-k)/(1+k)} \quad (62)$$

This suggests an expansion of the form

$$u \sim \sum_{j=0}^{\infty} \zeta^j U_j(\tilde{x}) \quad (63)$$

Note that the coefficients  $\zeta^j$  are integral powers of the scaling factor  $\eta$  or of  $\epsilon$  only for exceptional values of  $j$  and  $k$ . The  $U_j(\tilde{x})$  satisfy

$$\frac{d^2 U_0}{d\tilde{x}^2} + \tilde{x}^k \frac{dU_0}{d\tilde{x}} = 0 , \quad U_0(0) = A , \quad (64)$$

and for  $j > 0$ ,

$$\frac{d^2 U_j}{d\tilde{x}^2} + \tilde{x}^k \frac{dU_j}{d\tilde{x}} = -b U_{j-1} ; \quad g_j(0) = 0 \quad (65)$$

The first equation is solved by

$$U_0(\tilde{x}) = C_0 G(\tilde{x}) + A , \quad G(\tilde{x}) = \int_0^{\tilde{x}} \exp (-t^{1+k}/(1+k)) dt \quad (66)$$

where  $C_0$  is obtained by matching  $U_0$  with  $u_0$ . By breaking up the integral for  $G$  into two parts:  $\int_0^{\tilde{x}} = \int_0^\infty - \int_{\tilde{x}}^\infty$ , and using integration by parts on the second integral, it is clear that the latter integral is exponentially small in  $\tilde{x}$ . Thus, it is clear that the matching condition becomes:

$$\lim_{\tilde{x} \rightarrow \infty} U_0(\tilde{x}) = C_0 (1+k)^{-k/(1+k)} \Gamma(1/(1+k)) + A = \lim_{x \rightarrow 0} u_0(x) = B e^{b/(1-k)} \quad (67)$$

This determines  $C_0$ . For  $j > 0$ , we find  $U_j(\tilde{x})$  by the recursive formula:

$$U_j(\tilde{x}) = \int_0^{\tilde{x}} \exp(-s^{1+k}/(1+k)) \left\{ \int_0^s [-bU_{j-1}(t) \exp(t^{1+k}/(1+k)) dt] \right\} ds + C_j G(\tilde{x}) \quad (68)$$

In order matching of the inner and outer variables, it becomes necessary to study the asymptotics of (68) for large  $\tilde{x}$ . This is a bit tedious. We first study the behavior of the inner-integral in (68) by breaking up the integral and integrating one of them by parts:

$$\begin{aligned} & \int_0^1 U_{j-1}(t) \exp(t^{1+k}/(1+k)) dt + \frac{U_{j-1}(s)}{s^k} \exp\left[\frac{s^{1+k}}{1+k}\right] - \frac{U_{j-1}(1)}{s^k} \exp\left[\frac{1}{1+k}\right] \\ & - \int_1^s U'_{j-1}(t) \exp(t^{1+k}/(1+k)) t^{-k} dt + \int_1^s k t^{-1-k} U_{j-1}(t) \exp(t^{1+k}/(1+k)) dt \end{aligned} \quad (69)$$

With this decomposition, it is clear that as  $\tilde{x} \rightarrow +\infty$

$$U_1(\tilde{x}) \sim -b U_0(\infty) \frac{\tilde{x}^{1-k}}{1-k} + \tilde{C}_1 + O(\tilde{x}^{-k}), \quad (70)$$

where

$$\begin{aligned} \tilde{C}_1 = C_1 G(\infty) - b \int_0^\infty ds e^{-s^{1+k}/(1+k)} \left\{ \hat{C} + s^{-k} [U_0(s) - U_0(\infty)] \exp(s^{1+k}/(1+k)) \right. \\ \left. + \int_1^s \exp(t^{1+k}/(1+k)) [-U'_0(t) t^{-k} + k t^{-k-1}] dt \right\} \end{aligned} \quad (71)$$

where

$$\hat{C} = \int_0^1 U_0(t) \exp[t^{1+k}/(1+k)] dt - U_0(1) \exp[1/(1+k)] \quad (72)$$

Note that the term when  $U_0(\tilde{x}) + \zeta U_1(\tilde{x})$  is rewritten in outer variables  $x$ , we obtain

$$U_0(\infty) - b U_0(\infty) \frac{x^{1-k}}{1-k} + \zeta(\epsilon) \tilde{C}_1 + O(\epsilon x^{-2k}) \quad (73)$$

In the outer asymptotic expansion  $u_0(x) + \epsilon u_1(x) + \dots$ , it is clear from (59) and (60) that the terms that can match with (73) as  $x \rightarrow 0$  are

$$B \exp[b/(1-k)] \left( 1 - \frac{b}{1-k} x^{1-k} \right) + O(x^{2-2k}, \epsilon x^{-2k}) \quad (74)$$

There are no terms that corresponds to a constant times  $\zeta(\epsilon)$ . This means that matching requires that

$$\tilde{C}_1 = 0 \quad (75)$$

This translates into a condition on  $C_1$ , since  $C_1$  and  $\tilde{C}_1$  are related through (71).