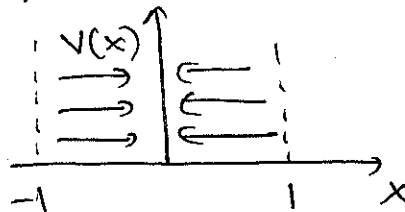


Example 3: An internal boundary layer.

Consider the equation  $\epsilon \frac{d^2 f}{dx^2} + x \frac{df}{dx} + x f = 0$

$$f(-1) = e \quad f(1) = \frac{2}{e}$$

As before we can interpret this as the end-product of an advection/diffusion process, where the advection velocity is  $v(x) = -x$



→ we expect a boundary layer at  $x=0$ . However, since the actual boundaries are now at  $x=1$  and  $x=-1$ , this is an internal layer.

- let's look at the outer expansion. This time, "outer" means for  $x$  out of the bl, that is, not too small.

$$\text{let } f = f_0 + \epsilon f_1 + \dots$$

⇒ to lowest order we have

$$x \frac{df_0}{dx} + x f_0 = 0 \Rightarrow f_0 = k e^{-x}$$

Clearly, we cannot fit both BCs to this  $f_0$  function. However, we can create two pieces of the outer expansion as

$$\left\{ \begin{array}{l} f_0^+(x) = k^+ e^{-x} \text{ for } x > 0 \text{ (x not in BL)} \\ f_0^-(x) = k^- e^{-x} \text{ for } x < 0 \text{ (x not in BL)} \end{array} \right.$$

$f_0^+$  then satisfies the BC at  $x=1 \Rightarrow k^+ = 2$

$f_0^-$  then satisfies the BC at  $x=-1 \Rightarrow k^- = 1$

- The inner expansion is determined as usual. First assume that the inner variable is  $s = \frac{x}{\epsilon^p}$ , then select  $p$  using Van Dyke's principle:

$$\epsilon \frac{d^2 f}{dx^2} + x \frac{df}{dx} + xf = 0 \Rightarrow \epsilon^{1-2p} \frac{d^2 f}{ds^2} + s \frac{df}{ds} + \epsilon^p s f = 0$$

Clearly the 3rd term is much smaller than the second for  $p > 0 \Rightarrow$  we then want a balance between the first 2 second term  $\Rightarrow$  take  $\epsilon^{1-2p} = 1 \Rightarrow p = \frac{1}{2}$

The leading term of the inner expansion must then satisfy

$$\frac{d^2 f_0^{in}}{ds^2} + s \frac{df_0^{in}}{ds} = 0$$

$$\Rightarrow \text{let } g = \frac{df_0}{ds} \Rightarrow \frac{dg}{ds} + sg = 0$$

$$\Rightarrow \frac{dg}{g} = -s ds \Rightarrow \ln g = -\frac{s^2}{2} + C$$

$$\Rightarrow g = k^{in} e^{-\frac{s^2}{2}}$$

$$\Rightarrow f_0^{in} = \int_0^s k^{in} e^{-\frac{s'^2}{2}} ds' + f_0^{in}(0)$$

$$= \sqrt{\frac{\pi}{2}} k^{in} \operatorname{erf}\left(\frac{s}{\sqrt{2}}\right) + f_0^{in}(0)$$

Prandtl's matching condition requires that

$$\lim_{s \rightarrow \infty} f_0^{in}(s) = \lim_{x \rightarrow 0^+} f_0^{\text{outer},+}(x) = K^+ = 2$$

$$\text{and } \lim_{s \rightarrow -\infty} f_0^{in}(s) = \lim_{x \rightarrow 0^-} f_0^{\text{outer},-}(x) = K^- = 1$$

Since  $\lim_{x \rightarrow +\infty} \operatorname{erf}(x) = 1$  and  $\lim_{x \rightarrow -\infty} \operatorname{erf}(x) = -1$ ,

this implies that

$$\begin{cases} \int k^{in} \sqrt{\frac{\pi}{2}} + f_0^{in}(0) = 2 \\ -k^{in} \sqrt{\frac{\pi}{2}} + f_0^{in}(0) = 1 \end{cases} \Rightarrow \begin{cases} f_0^{in}(0) = \frac{3}{2} \\ k^{in} = \frac{1}{2} \sqrt{\frac{2}{\pi}} = \frac{1}{\sqrt{2\pi}} \end{cases}$$

so finally,  $f_0''(s) = \frac{3}{2} + \frac{1}{2} \operatorname{erf}\left(\frac{s}{\sqrt{2\varepsilon}}\right)$

25.

Because we now have 3 components to the solution instead of just two, the formula for the composite expansion is a bit different but based on the same idea:

$$f_{\text{composite}}(x) = \begin{cases} f_+^{\text{outer}}(x) + f''(x) - \lim_{s \rightarrow +\infty} f''(s) & \text{if } x > 0 \\ f_-^{\text{outer}}(x) + f''(x) - \lim_{s \rightarrow -\infty} f''(s) & \text{if } x < 0 \end{cases}$$

$$= \begin{cases} 2e^{-x} + \frac{3}{2} + \frac{1}{2} \operatorname{erf}\left(\frac{x}{\sqrt{2\varepsilon}}\right) - 2 = 2e^{-x} - \frac{1}{2} + \frac{1}{2} \operatorname{erf}\left(\frac{x}{\sqrt{2\varepsilon}}\right) \\ e^{-x} + \frac{3}{2} + \frac{1}{2} \operatorname{erf}\left(\frac{x}{\sqrt{2\varepsilon}}\right) - 1 = e^{-x} + \frac{1}{2} + \frac{1}{2} \operatorname{erf}\left(\frac{x}{\sqrt{2\varepsilon}}\right) \end{cases}$$

which is not very pretty. However, we also see that

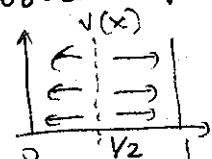
$$f_{\text{composite}}(x) = \left(\frac{3}{2} + \frac{1}{2} \operatorname{erf}\left(\frac{x}{\sqrt{2\varepsilon}}\right)\right) e^{-x} \text{ has all}$$

the right behavior.  $\rightarrow$  This is an equivalent, but more compact composite expansion

Example 4: Boundary layers on each side:

This example illustrates that things are not necessarily so straightforward.

$$\text{Consider } \begin{cases} \varepsilon f'' - 2\left(x - \frac{1}{2}\right) f' = 0 \\ f(0) = a \quad f(1) = b \end{cases}$$



The outer expansion is of the form  $f_0 + \varepsilon f_1 + \dots$

$$\text{So } -2\left(x - \frac{1}{2}\right) f_0' = 0 \rightarrow f_0(x) = \text{constant}$$

However, we cannot match  $f_0$  to the boundary conditions since each of them is within its respective boundary layer.

$\rightarrow$  Here we say that the outer expansion is "detached" from the boundaries.

$\rightarrow$  Let's hope that we can find the constant by matching with the two inner expansions.

26 Now let's deal with the inner expansion near  $x=0$ : call it  $f^{(0)}$

$$\text{let } s = \frac{x}{\varepsilon^p} \Rightarrow$$

$$\varepsilon^{1-2p} \frac{d^2 f^{(0)}}{ds^2} - 2\left(\varepsilon^p s - \frac{1}{2}\right) \varepsilon^{-p} \frac{df^{(0)}}{ds} = 0 \quad \varepsilon^p s \text{ is always } \ll 1$$

Principle of least degeneracy: we require that

$$\varepsilon^{1-2p} = \varepsilon^{-p} \Rightarrow 1-2p = -p \Rightarrow p=1$$

Then, to lowest order

$$\frac{d^2 f_0^{(0)}}{ds^2} + \frac{df_0^{(0)}}{ds} = 0 \Rightarrow f_0^{(0)}(s) = A^{(0)} e^{-s} + B^{(0)}$$

To satisfy the BC @  $x=0$  ( $s=0$ ) we take  $A^{(0)} + B^{(0)} = a$

$$\Rightarrow f_0^{(0)}(s) = A^{(0)}(e^{-s} - 1) + a \quad A^{(0)} \text{ remains to be determined.}$$

Finally, let's deal with the inner expansion near  $x=1$ :

call it  $f^{(1)}(\eta)$

$$\text{let } \eta = \frac{1-x}{\varepsilon^p} \rightarrow \frac{d}{dx} = \frac{d\eta}{dx} \frac{d}{d\eta} = -\frac{1}{\varepsilon^p} \frac{d}{d\eta}$$

$$\Rightarrow \varepsilon^{1-2p} \frac{d^2 f^{(1)}}{d\eta^2} + 2\left(1 - \varepsilon^p \eta - \frac{1}{2}\right) \varepsilon^{-p} \frac{df^{(1)}}{d\eta} = 0$$

$\Rightarrow$  For the same reasons as above, we need

$$\varepsilon^{1-2p} = \varepsilon^{-p} \Rightarrow p=1 \text{ so, to lowest order}$$

$$\frac{d^2 f_0^{(1)}}{d\eta^2} - \frac{df_0^{(1)}}{d\eta} = 0 \Rightarrow f_0^{(1)}(\eta) = A^{(1)} e^{\eta} + B^{(1)}$$

To satisfy the BCs, we need

$$f_0^{(1)}(0) = A^{(1)} + B^{(1)} = b \Rightarrow B^{(1)} = b - A^{(1)}$$

$$\text{so } f_0^{(1)}(\eta) = A^{(1)}(e^{\eta} - 1) + b$$

(recall that  $\eta=0$  when  $x=1$ )

So far, everything looks fine and it seems we just have to match them all to one another. 27

However, even without doing the calculation we now see that there is a problem: we will be getting 2 matching conditions, but we have 3 variables to fit! (one from the outer expansion, and one for each inner expansion).

→ this problem has an  $\infty$  of possible solutions!!

The issue with this problem is that it is almost ill-posed. This is not a problem with the expansion, but rather, a problem with the original equation.

Not all problems with 2 boundary layers suffer from this issue, however. Let's look at a final example that is well-posed.

Example 5

$$\begin{cases} \epsilon f'' - f = -2 \sin(x - \frac{1}{2}) \\ f(0) = 0 & f(1) = 0. \end{cases}$$

In this example, the "steady-state of a time-dependent advection/diffusion" analogy does not help us find the location of the bd, since there is no  $\frac{df}{dx}$  term in the equation.

However, note that when  $\epsilon = 0$   $f = 2 \sin(x - \frac{1}{2})$  which does not satisfy either of the boundary conditions  $\Rightarrow$  the system will therefore have to have one boundary layer on each side to fit the outer expansion to the b.c.s.

Outer expansion: if  $f = f_0 + \epsilon f_1 + \dots$   
 we have, to lowest order  $f_0(x) = 2 \sin(x - \frac{1}{2})$   
 $\rightarrow$  this time, no arbitrary constants!

Inner expansion near  $x=0$ :

let  $s = \frac{x}{\epsilon^p}$  then (using the same notation as earlier)

$$\epsilon^{1-2p} \frac{d^2 f^{(0)}}{ds^2} - f^{(0)} = -2 \sin(\epsilon^p s - \frac{1}{2}) \quad \epsilon^p s \ll \frac{1}{2}$$

$\rightarrow$  Van Dyke's matching condition requires  $\epsilon^{1-2p} = \epsilon^0$   
 always

$$\Rightarrow 1-2p=0 \Rightarrow p = \frac{1}{2}$$

To lowest order, we then get

$$\frac{d^2 f_0^{(0)}}{ds^2} - f_0^{(0)} = 2 \sin(\frac{1}{2})$$

$$\text{so } f_0^{(0)}(s) = A^{(0)} e^s + B^{(0)} e^{-s} - 2 \sin(\frac{1}{2})$$

To fit the BC at  $s=0$  ( $x=0$ ) we have

$$A^{(0)} + B^{(0)} - 2 \sin(\frac{1}{2}) = 0 \Rightarrow$$

$$B^{(0)} = -A^{(0)} + 2 \sin(\frac{1}{2})$$

$$\Rightarrow f_0^{(0)}(s) = A^{(0)} (e^s - e^{-s}) - 2 \sin(\frac{1}{2}) (1 - e^{-s})$$

Inner expansion near  $x=1$

$$\text{let } \eta = \frac{1-x}{\epsilon^p}$$

$$\Rightarrow \epsilon^{1-2p} \frac{d^2 f^{(0)}}{d\eta^2} - f^{(0)} = -2 \sin(1 - \eta \epsilon^p - \frac{1}{2})$$

Again this requires  $p = \frac{1}{2} \Rightarrow$  to lowest order

$$\frac{d^2 f_0^{(0)}}{d\eta^2} - f_0^{(0)} = -2 \sin(\frac{1}{2})$$

The solution is  $f_0^{(1)}(\eta) = A^{(1)} e^s + B^{(1)} e^{-s} + 2\sin(\frac{1}{2})$  29.

At  $x=1$  ( $\eta=0$ ),  $f_0^{(1)}(0) = 0 \Rightarrow A^{(1)} + B^{(1)} + 2\sin(\frac{1}{2}) = 0$

so  $B^{(1)} = -A^{(1)} - 2\sin(\frac{1}{2}) \Rightarrow$

$$f_0^{(1)}(\eta) = A^{(1)} (e^\eta - e^{-\eta}) + 2\sin(\frac{1}{2})(1 - e^{-\eta})$$

This time, the two matching conditions  $x=0$  and  $x=1$  will indeed constrain the two unknown constants  $A^{(0)}$  and  $A^{(1)}$ . Let's proceed with Prandtl's matching condition near  $x=0$  first. We want

$$\lim_{x \rightarrow 0} f^{\text{outer}}(x) = \lim_{s \rightarrow +\infty} f^{(0)}(s)$$

$$\Rightarrow \lim_{x \rightarrow 0} 2\sin(x - \frac{1}{2}) = \lim_{s \rightarrow +\infty} A^{(0)} (e^s - e^{-s}) - 2\sin(\frac{1}{2})(1 - e^{-s})$$

$$-2\sin(\frac{1}{2}) = \lim_{s \rightarrow +\infty} A^{(0)} e^s - 2\sin(\frac{1}{2})$$

The only way this can work is if  $A^{(0)} = 0$

$$\Rightarrow f_0^{(0)}(s) = -2\sin(\frac{1}{2})(1 - e^{-s}) \rightarrow f_0^{(0)}(x) = -2\sin(\frac{1}{2})(1 - e^{-\frac{x}{\sqrt{\epsilon}}})$$

Near  $x=1$ , we want

$$\lim_{x \rightarrow 1} f^{\text{outer}}(x) = \lim_{\eta \rightarrow +\infty} f^{(1)}(\eta)$$

$$\Rightarrow \lim_{x \rightarrow 1} 2\sin(x - \frac{1}{2}) = \lim_{\eta \rightarrow +\infty} A^{(1)} (e^\eta - e^{-\eta}) + 2\sin(\frac{1}{2})(1 - e^{-\eta})$$

$$2\sin(\frac{1}{2}) = \lim_{\eta \rightarrow +\infty} A^{(1)} e^\eta + 2\sin(\frac{1}{2})$$

$\Rightarrow$  again this will only work if  $A^{(1)} = 0$

$$\rightarrow f_0^{(1)}(\eta) = 2\sin(\frac{1}{2})(1 - e^{-\eta}) \rightarrow f_0^{(1)}(x) = 2\sin(\frac{1}{2})(1 - e^{-\frac{x-1}{\sqrt{\epsilon}}})$$

$\Rightarrow$  we see that in this case, there is a solution even though the outer expansion is detached from the boundaries. That's because the outer expansion itself has no arbitrary constants.

Again, because we have 3 parts to match, the composite expansion formula is a little different

$$\begin{aligned}
 f_{\text{composite}}(x) &= f_{\text{outer}}(x) + f^{(0)}(x) - \lim_{s \rightarrow \infty} f^{(0)}(s) \\
 &\quad + f^{(1)}(x) - \lim_{\eta \rightarrow \infty} f^{(1)}(\eta) \\
 &= 2\sin(x - \frac{1}{2}) + 2\sin(\frac{1}{2})(e^{-\frac{x}{\sqrt{\epsilon}}} - 1) + 2\sin(\frac{1}{2}) \\
 &\quad + 2\sin(\frac{1}{2})(1 - e^{\frac{x-1}{\sqrt{\epsilon}}}) - 2\sin(\frac{1}{2}) \\
 &= 2\sin(x - \frac{1}{2}) + 2\sin(\frac{1}{2})(e^{-\frac{x}{\sqrt{\epsilon}}} - e^{\frac{x-1}{\sqrt{\epsilon}}})
 \end{aligned}$$

## V Higher-order matching: Van Dyke's matching principle

So far we have only been concerned with obtaining  $0^{\text{th}}$  order composite expansions (1-term expansion).

We saw that Prandtl's matching condition does not work "as is" if we want to keep more terms, however.

A nice technique that works most of the time for higher-order matched asymptotic expansions is Van-Dyke's matching principle.

- Idea:
- Taylor expand the outer expansion as  $x \rightarrow x_{BL}$  (where  $x_{BL}$  = position of BL)
  - substitute  $x$  with  $x_{BL} + \epsilon^p$

$$\left( \text{if } s = \frac{x - x_{BL}}{\epsilon^p} \rightarrow x = x_{BL} + \epsilon^p s \right)$$



This procedure gives the "inner limit of the outer expansion". 31.

- Then compare this with the expansion of the inner function as  $s \rightarrow \pm\infty$  (depending on the structure of the BL)  
→ this gives "the outer limit of the inner expansion".
- Match term by term, and voila!

Example 1. Let's go back to 
$$\begin{cases} \epsilon \frac{d^2 y}{dx^2} + \frac{dy}{dx} + y = 0 \\ y(0) = 0 \quad y(1) = 1 \end{cases}$$

We had: 
$$\begin{cases} y_{\text{outer}}(x) = e^{-x} + \epsilon(1-x)e^{-x} & \text{(2 term)} \\ y_{\text{inner}}(s) = A_0(1-e^{-s}) + \epsilon A_1(e^{-s}-1) - \epsilon A_0 s(1+e^{-s}) & \text{(2 term)} \end{cases}$$

① Taylor-expand  $y_{\text{outer}}(x)$  as  $x \rightarrow 0$ :

$$\begin{aligned} y_{\text{outer}}(x) &= e \cdot e^{-x} + \epsilon(1-x)e e^{-x} \\ &= e(1-x + \frac{x^2}{2} + \dots) + \epsilon(1-x)e(1-x + \frac{x^2}{2} + \dots) \end{aligned}$$

② Substitute

$$x = \epsilon s$$

$$\begin{aligned} y_{\text{outer}}(s) &= e(1 - \epsilon s + \frac{\epsilon^2 s^2}{2} \dots) + \epsilon(1 - \epsilon s)e(1 - \epsilon s + \frac{\epsilon^2 s^2}{2} \dots) \\ &= e + \epsilon[-\epsilon s + e] + o(\epsilon^2) \end{aligned}$$

③ Take the Taylor expansion of  $y_{\text{inner}}(s)$  as  $s \rightarrow +\infty$

Note that as  $s \rightarrow +\infty$ , all terms in  $e^{-s}$  are asymptotically small so we simply have

$$\begin{aligned} y_{\text{inner}}(s) &= A_0 + \epsilon A_1(-1) - \epsilon A_0 s + o(\epsilon^2) \\ &= A_0 + \epsilon[-A_1 - A_0 s] \end{aligned}$$

④ Match order by order.

$$\begin{cases} A_0 = e & \rightarrow \text{as in Prandtl's matching condition} \\ -A_1 - A_0 s = e(1-s) \end{cases}$$

$$\Rightarrow \begin{cases} A_0 = e \\ A_1 = -es - e(1-s) = -e \end{cases}$$

Note how the terms in  $s$  cancel out. This is crucial, but not always guaranteed.

If this does not happen, then either we made an error in the algebra (always a possibility) or it is a symptom of the failure of Van Dyke's matching method.

See Hench textbook for examples.

Finally, we can construct the composite expansion as

$$y(x) = \underbrace{y^{\text{outer}}(x)}_{2\text{-term}} + \underbrace{y^{\text{inner}}(x)}_{2\text{-term}} - \underbrace{L}_{\substack{\text{their common} \\ \text{limit}}} \\ \underbrace{\quad}_{2\text{-term}}$$

$$\begin{aligned} &= e^{1-x} + \varepsilon(1-x)e^{1-x} + e(1+\varepsilon)(1 - e^{-\frac{x}{\varepsilon}}) \\ &\quad - \varepsilon e \frac{x}{\varepsilon} (1 + e^{-\frac{x}{\varepsilon}}) - e - \varepsilon e (1 - \frac{x}{\varepsilon}) \\ &= e^{1-x} - e^{1-\frac{x}{\varepsilon}} - \varepsilon x e^{-\frac{x}{\varepsilon}} \\ &\quad + \varepsilon \left[ (1-x)e^{1-x} - e^{1-\frac{x}{\varepsilon}} \right] + \dots \end{aligned}$$

Note the appearance of an extra term in the  $O(1)$ -order composite expansion  $\rightarrow$  latter was not uniform.

Example 2

A nonlinear problem: same procedure... 33.

$$\begin{cases} \epsilon y'' + y' + y^2 = 0 \\ y(0) = 1 \quad y(1) = 0 \end{cases} \quad \epsilon < 0$$

• First let's use the new small parameter  $\eta = -\epsilon$  then

$$\begin{cases} \eta y'' - y' - y^2 = 0 \\ y(0) = 1 \quad y(1) = 0 \end{cases} \quad \epsilon > 0$$

this then shows that the advection velocity is  $> 0$ , so the boundary layer is to the right. (at  $x=1$ ).

• Outer expansion:

Let  $y = y_0 + \eta y_1 + \dots$

$$\Rightarrow \text{Oth: } \begin{cases} y_0' + y_0^2 = 0 \\ y_0(0) = 1 \end{cases} \quad \leftarrow \text{we only apply the one that is not in the BL.}$$

$$\Rightarrow -\frac{dy_0}{y_0^2} = dx \Rightarrow \frac{1}{y_0} = x + K \Rightarrow y_0 = \frac{1}{K+x}$$

to apply the BC we need  $1 = \frac{1}{K}$  so  $\boxed{y_0 = \frac{1}{1+x}}$

$$\Rightarrow \text{1st: } \begin{cases} y_0'' - y_1' - 2y_0 y_1 = 0 \\ y_1(0) = 0 \end{cases}$$

$$\Rightarrow y_1' + 2 \frac{y_1}{1+x} = \left[ \frac{-1}{(1+x)^2} \right]' = \frac{2}{(1+x)^3}$$

let's use an integrating factor:

$$\mu(x) = e^{\int \frac{2}{1+x} dx} = e^{2 \ln(1+x)} = (1+x)^2$$

$$\Rightarrow \frac{d}{dx} \left( (1+x)^2 y_1 \right) = \frac{2}{1+x}$$

So  $(1+x)^2 y_1 = 2 \ln(1+x) + K$

to apply the BC,  $y_1(0) = 0 \Rightarrow K = 0$  so

$$y_1(x) = \frac{2 \ln(1+x)}{(1+x)^2}$$

So the outer expansion, to this order, is

$$y^{\text{outer}}(x) = \frac{1}{1+x} + 2\eta \frac{\ln(1+x)}{(1+x)^2} + o(\epsilon^2)$$

• Inner expansion. The BL is at  $x=1$  so we let

$$s = \frac{x-1}{\eta^p} \Rightarrow \text{let's use Van Dyke's principle to}$$

find  $p$ :  $\eta^{1-2p} \frac{d^2 y}{ds^2} - \eta^{-p} \frac{dy}{ds} - y^2 = 0$

For  $p > 0$ , (and  $y$  of order 1),  $\eta^{-p}$  is always much larger than 1 so, to the lowest order, we should have a balance between

$$\begin{aligned} \eta^{1-2p} &= \eta^{-p} &\Rightarrow 1-2p &= -p \\ &&\Rightarrow 1-p &= 0 \Rightarrow p=1 \end{aligned}$$

so let  $s = \frac{x-1}{\eta}$

Also let  $y = y_0^{\text{inner}} + \eta y_1^{\text{inner}} + \dots$

To lowest order:  $\frac{1}{\epsilon} \frac{d^2 y_0^{\text{inner}}}{ds^2} - \frac{1}{\epsilon} \frac{dy_0^{\text{inner}}}{ds} = 0$ , with  $y_0^{\text{inner}}(0) = 0$

$$\Rightarrow y_0^{\text{inner}}(s) = A_0 e^s + B_0$$

to match this to the boundary condition at  $x=1$  ( $s=0$ ) we need  $A_0 + B_0 = 0 \Rightarrow$

$$y_0^{\text{inner}}(s) = A_0 (e^s - 1)$$

To the next order:

$$\frac{d^2 y_1^{in}}{ds^2} - \frac{dy_1^{in}}{ds} - (y_0^{in})^2 = 0 \quad \text{with } y_1^{in}(0) = 0$$

$$\Rightarrow \frac{d^2 y_1^{in}}{ds^2} - \frac{dy_1^{in}}{ds} = A_0^2 (e^s - 1)^2 = A_0^2 (e^{2s} - 2e^s + 1)$$

The general solution to the homogeneous problem is

$$y_1^{in}(s) = A_1 e^s + B_1$$

The particular solution will be of the form

$$y_{ps} = s k_1 + s k_2 e^s + k_3 e^{2s} + k_4$$

↑ fold into B<sub>1</sub>

$$\frac{dy_{ps}}{ds} = k_1 + k_2 e^s + s k_2 e^s + 2k_3 e^{2s}$$

$$\frac{d^2 y_{ps}}{ds^2} = 2k_2 e^s + s k_2 e^s + 4k_3 e^{2s}$$

$$\Rightarrow 2k_2 e^s + s k_2 e^s + 4k_3 e^{2s} - k_1 - k_2 e^s - s k_2 e^s - 2k_3 e^{2s} = A_0^2 (e^{2s} - 2e^s + 1)$$

$$\Rightarrow 2k_3 = A_0^2, \quad k_2 = -2A_0^2, \quad -k_1 = +A_0^2$$

and so finally,

$$y_1^{in}(s) = A_1 e^s + B_1 + A_0^2 \left( -s - 2s e^s + \frac{1}{2} e^{2s} \right)$$

To fit the BC, we need:  $A_1 + B_1 + \frac{1}{2} A_0^2 = 0$

$$\text{so } B_1 = -\frac{1}{2} A_0^2 - A_1$$

$$\Rightarrow y_1^{in}(s) = A_1 (e^s - 1) + A_0^2 \left( -s - 2s e^s + \frac{1}{2} e^{2s} - \frac{1}{2} \right) = A_1 (e^s - 1) + A_0^2 \left( \frac{1}{2} (e^{2s} - 1) - s(1 + 2e^s) \right)$$

And finally:  $y^{inner}(s) = A_0 (e^s - 1) + \eta A_1 (e^s - 1) + \eta A_0^2 \left[ \frac{1}{2} (e^{2s} - 1) - s(1 + 2e^s) \right]$

36. Let's now take the Taylor expansion of  $y^{\text{inner}}(s)$  as  $s \rightarrow -\infty$   
 (indeed,  $x \rightarrow \text{out}$  of BL corresponds to  $s \rightarrow -\infty$ )

$$\Rightarrow \lim_{s \rightarrow -\infty} y^{\text{inner}}(s) = -A_0 - \eta A_1 + \eta A_0^2 \left(-\frac{1}{2} - s\right) + o(\eta^2)$$

And the Taylor expansion of  $y^{\text{outer}}$  as  $x \rightarrow 1$ :

$$\begin{aligned} y^{\text{outer}}(x) &\approx y^{\text{outer}}(1) + (x-1) \left. \frac{dy^{\text{outer}}}{dx} \right|_{x=1} \\ &= \frac{1}{2} + \eta \frac{2 \ln 2}{(2)^2} + (x-1) \left[ -\frac{1}{(2)^2} + \frac{2\eta}{(2)^3} + 2 \ln 2 \eta \left(-\frac{2}{(2)}\right) \right] \\ &= \frac{1}{2} + \eta \frac{\ln 2}{2} + (x-1) \left[ -\frac{1}{4} + \frac{\eta}{4} - \frac{\ln 2}{2} \eta \right] + o(\eta^2) \end{aligned}$$

Matching the two expansions, using  $x-1 = \eta s$ , yields:

$$\begin{aligned} \lim y^{\text{outer}}(s) &= \frac{1}{2} + \frac{\ln 2}{2} \eta - \frac{\eta s}{4} + o(\eta^2) \\ &= \lim y^{\text{inner}}(s) = -A_0 - \eta A_1 + \eta A_0^2 \left(-\frac{1}{2} - s\right) + o(\eta^2) \end{aligned}$$

At order  $\eta^0$ , we get  $A_0 = \boxed{-\frac{1}{2}}$

At order  $\eta^1$ , we get

$$\begin{aligned} + \frac{\ln 2}{2} - \frac{s}{4} &= -A_1 - \left(\frac{1}{2} + s\right) A_0^2 \\ &= -A_1 - \left(\frac{1}{2} + s\right) \frac{1}{4} \end{aligned}$$

$$\Rightarrow \frac{\ln 2}{2} = -A_1 - \frac{1}{8} \Rightarrow A_1 = \boxed{-\frac{\ln 2}{2} - \frac{1}{8}}$$

So  $y^{\text{inner}}(s) = -\frac{1}{2}(e^s - 1) - \eta \left(\frac{\ln 2}{2} + \frac{1}{8}\right)(e^s - 1) + \frac{\eta}{4} \left[ \frac{1}{2}(e^{2s} - 1) - s(1 + e^s) \right]$

And finally, the composite 2-term expansion is:

$$y_{\text{composite}}(x) = \frac{1}{1+x} + 2\eta \frac{\ln(1+x)}{(1+x)^2} - \frac{1}{2} \left( e^{\frac{x-1}{\eta}} - 1 \right) - \eta \left( \frac{\ln 2}{2} + \frac{1}{8} \right) \left( e^{\frac{x-1}{\eta}} - 1 \right) +$$

$$\frac{\eta}{4} \left[ \frac{1}{2} \left( e^{\frac{2(x-1)}{\eta}} - 1 \right) - \frac{x-1}{\eta} \left( 1 + 2e^{\frac{x-1}{\eta}} \right) \right] + o(\eta^2) \quad 37.$$

$$-\left( \frac{1}{2} + \eta \frac{\ln 2}{2} - \frac{\eta}{4} \frac{x-1}{\eta} \right) - \text{2-term common limit of the two expansions.}$$

$$= \frac{1}{1+x} - \frac{1}{2} \left( e^{\frac{x-1}{\eta}} - 1 \right) - \frac{x-1}{4} \left( 1 + 2e^{\frac{x-1}{\eta}} \right) - \frac{1}{2} + \frac{1}{4}(x-1) \\ + \eta \left[ 2 \frac{\ln(1+x)}{(1+x)^2} - \left( \frac{\ln 2}{2} + \frac{1}{8} \right) \left( e^{\frac{x-1}{\eta}} - 1 \right) + \frac{1}{8} \left( e^{\frac{2(x-1)}{\eta}} - 1 \right) - \frac{\ln 2}{2} \right] + o(\eta^2)$$

$$= \frac{1}{1+x} - \frac{1}{2} e^{\frac{x-1}{\eta}} - \frac{x-1}{2} e^{\frac{x-1}{\eta}} \\ + \eta \left[ 2 \frac{\ln(1+x)}{(1+x)^2} - \left( \frac{\ln 2}{2} \right) e^{\frac{x-1}{\eta}} + \frac{1}{8} \left( e^{\frac{2(x-1)}{\eta}} - e^{\frac{x-1}{\eta}} \right) \right]$$

$$= \frac{1}{1+x} - \frac{x}{2} e^{\frac{x-1}{\eta}}$$

$$+ \eta \left[ 2 \frac{\ln(1+x)}{(1+x)^2} - \frac{\ln 2}{2} e^{\frac{x-1}{\eta}} + \frac{1}{8} \left( e^{\frac{2(x-1)}{\eta}} - e^{\frac{x-1}{\eta}} \right) \right]$$