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Nasser M. Abbasi

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This note solves in details the ODE

$$x^3y''(x) = y(x)$$

Using asymptoes method using what is called the dominant balance submethod where it is assumed that $y(x) = e^{S(x)}$.

0.1 Solution

x = 0 is an irregular singular point. The solution is assumeed to be $y(x) = e^{S(x)}$. Therefore $y' = S'e^{S(x)}$ and $y'' = S''e^{S(x)} + (S')^2e^{S(x)}$ and the given ODE becomes

$$x^{3}\left(S'' + (S')^{2}\right) = 1\tag{1}$$

Assuming that

$$S'(x) \sim cx^{\alpha}$$

Hence $S'' \sim c\alpha x^{\alpha-1}$. and (1) becomes

$$x^{3} \left(c\alpha x^{\alpha-1} + (cx^{\alpha})^{2} \right) \sim 1$$
$$c\alpha x^{\alpha+2} + c^{2}x^{2\alpha+3} \sim 1$$

Term $c\alpha x^{\alpha+2} \gg c^2 x^{2\alpha+3}$, hence we set $\alpha = \frac{-3}{2}$ to remove the subdominant term. Therefore the above becomes, after substituting for the found α

$$\overbrace{\frac{-3}{2}cx^{\frac{1}{2}}}^{x\to 0} + c^2 \sim 1$$

$$c^2 = 1$$

Therefore $c = \pm 1$. The result so far is $S'(x) \sim cx^{\frac{-3}{2}}$. Now another term is added. Let

$$S'(x) \sim cx^{\frac{-3}{2}} + A(x)$$

Now we will try to find A(x). Hence $S''(x) \sim \frac{-3}{2}cx^{-\frac{5}{2}} + A'$ and $x^3(S'' + (S')^2) = 1$ now becomes

$$x^{3} \left(\frac{-3}{2} cx^{\frac{-5}{2}} + A' + \left(cx^{\frac{-3}{2}} + A \right)^{2} \right) \sim 1$$
$$x^{3} \left(\frac{-3}{2} cx^{\frac{-5}{2}} + A' + c^{2}x^{-3} + A^{2} + 2Acx^{\frac{-3}{2}} \right) \sim 1$$
$$\left(\frac{-3}{2} cx^{\frac{1}{2}} + x^{3}A' + c^{2} + x^{3}A^{2} + 2Acx^{\frac{3}{2}} \right) \sim 1$$

Since $c^2 = 1$ from the above, then

$$\frac{-3}{2}cx^{\frac{1}{2}} + x^3A' + x^3A^2 + 2Acx^{\frac{3}{2}} \sim 0$$

Dominant balance says to keep dominant term (but now looking at those terms in A only). From the above, since $A \gg A^2$ and $A \gg A'$ then from the above, we can cross out A^2 and A' resulting in

$$\frac{-3}{2}cx^{\frac{1}{2}} + 2Acx^{\frac{3}{2}} \sim 0$$

Hence we just need to find A to balance the above

$$\frac{-3}{2}cx^{\frac{1}{2}} + 2Acx^{\frac{3}{2}} \sim 0$$
$$2Acx^{\frac{3}{2}} \sim \frac{3}{2}cx^{\frac{1}{2}}$$
$$A \sim \frac{3}{4x}$$

We found A(x) for the second term. Therefore, so far we have

$$S'(x) = cx^{\frac{-3}{2}} + \frac{3}{4x}$$

Or

$$S(x) = -2cx^{\frac{-1}{2}} + \frac{3}{4}\ln x + C_0$$

But C_0 can be dropped (subdominant to $\ln x$ when $x \to 0$) and so far then we can write the solution as

$$y(x) = e^{S(x)}W(x)$$

$$= e^{S(x)} \sum_{n=0}^{\infty} a_n x^{nr}$$

$$= \exp\left(-2cx^{\frac{-1}{2}} + \frac{3}{4}\ln x\right) \sum_{n=0}^{\infty} a_n x^{nr}$$

$$= e^{-2cx^{\frac{-1}{2}}} x^{\frac{3}{4}} \sum_{n=0}^{\infty} a_n x^{nr}$$

$$= e^{-\frac{2c}{\sqrt{x}}} \sum_{n=0}^{\infty} a_n x^{nr+\frac{3}{4}}$$

$$= e^{\pm \frac{2}{\sqrt{x}}} \sum_{n=0}^{\infty} a_n x^{nr+\frac{3}{4}}$$

Since $c = \pm 1$. We can now try adding one more term to S(x). Let

$$S'(x) = cx^{\frac{-3}{2}} + \frac{3}{4x} + B(x)$$

Hence

$$S'' = \frac{-3}{2}cx^{\frac{-5}{2}} - \frac{3}{4x^2} + B'(x)$$

And $x^3 (S'' + (S')^2) \sim 1$ now becomes

$$x^{3} \left(\left(\frac{-3}{2} cx^{\frac{-5}{2}} - \frac{3}{4x^{2}} + B'(x) \right) + \left(cx^{\frac{-3}{2}} + \frac{3}{4x} + B(x) \right)^{2} \right) \sim 1$$

$$x^{3} \left(\frac{c^{2}}{x^{3}} - \frac{3}{16} x^{-2} + 2cBx^{-\frac{3}{2}} + \frac{3}{2} Bx^{-1} + B^{2} + B' \right) \sim 1$$

$$\left(\frac{-1}{c^{2}} - \frac{3}{16} x + 2cBx^{\frac{3}{2}} + \frac{3}{2} Bx^{2} + x^{3}B^{2} + x^{3}B' \right) \sim 1$$

$$-\frac{3}{16} x + 2cBx^{\frac{3}{2}} + \frac{3}{2} Bx^{2} + x^{3}B^{2} + x^{3}B' \sim 0$$

From the above, since $B(x) \gg B^2(x)$ and $B(x) \gg B'(x)$ and for small x, then we can cross out terms with B^2 and B' from above, and we are left with

$$-\frac{3}{16}x + 2cBx^{\frac{3}{2}} + \frac{3}{2}Bx^2 - 0$$

Between $2cBx^{\frac{3}{2}}$ and $\frac{3}{2}Bx^2$, for small x, then $2cBx^{\frac{3}{2}} \gg \frac{3}{2}Bx^2$, so we can cross out $\frac{3}{2}Bx^2$ from above

$$-\frac{3}{16}x + 2cBx^{\frac{3}{2}} \sim 0$$
$$2cBx^{\frac{3}{2}} \sim \frac{3}{16}x$$
$$B \sim \frac{3}{32c}x^{-\frac{1}{2}}$$

We found B(x), Hence now we have

$$S'(x) = cx^{\frac{-3}{2}} + \frac{3}{4x} + \frac{3}{32c}x^{-\frac{1}{2}}$$

Or

$$S(x) = -2cx^{\frac{-1}{2}} + \frac{3}{4}\ln x + \frac{3}{16c}x^{\frac{1}{2}} + C_1$$

But C_1 can be dropped (subdominant to $\ln x$ when $x \to 0$) and so far then we can write the solution as

$$\begin{split} y(x) &= e^{S(x)} W(x) \\ &= e^{S(x)} \sum_{n=0}^{\infty} a_n x^{nr} \\ &= \exp\left(-2cx^{\frac{-1}{2}} + \frac{3}{4} \ln x + \frac{3}{16c} x^{\frac{1}{2}}\right) \sum_{n=0}^{\infty} a_n x^{nr} \\ &= e^{-2cx^{\frac{-1}{2}} + \frac{3}{16c} x^{\frac{1}{2}}} x^{\frac{3}{4}} \sum_{n=0}^{\infty} a_n x^{nr} \\ &= e^{-2cx^{\frac{-1}{2}} + \frac{3}{16c} x^{\frac{1}{2}}} \sum_{n=0}^{\infty} a_n x^{nr + \frac{3}{4}} \end{split}$$

For c = 1

$$y_1(x) = e^{-2x^{\frac{-1}{2}} + \frac{3}{16}x^{\frac{1}{2}}} \sum_{n=0}^{\infty} a_n x^{nr + \frac{3}{4}}$$

For c = -1

$$y_2(x) = e^{2x^{-\frac{1}{2}} - \frac{3}{16}x^{\frac{1}{2}}} \sum_{n=0}^{\infty} a_n x^{nr + \frac{3}{4}}$$

Hence

$$y(x) \sim Ay_1(x) + By_2(x)$$

Reference

- 1. Page 80-82 Bender and Orszag textbook.
- 2. Lecture notes, Lecture 5, Tuesday Januarry 31, 2017. EP 548, University of Wisconsin, Madison by Professor Smith.
- 3. Lecture notes from http://www.damtp.cam.ac.uk/