

Here is an outline for the solution to BO 9.19.

The boundary value problem is

$$\epsilon y'' + \sin(x)y' + 2 \sin(x) \cos(x)y = 0, \quad y(0) = \pi, \quad y(\pi) = 0$$

using  $\sin(2x) = 2 \sin(x) \cos(x)$ . Our heuristic argument based on the 1D advection-diffusion equation suggests a boundary layer on the left at  $x = 0$ . An outer expansion  $y_{\text{out}}(x) \sim y_o(x) + \epsilon y_1(x) + O(\epsilon^2)$  gives

$$O(1) : \quad y'_o \sim -2 \cos(x)y_o$$

with solution

$$y_o(x) \sim A \exp[-2 \sin(x)]$$

which cannot satisfy  $y(\pi) = 0$  unless  $A = 0$  (see below).

For the inner solution near  $x = 0$  let  $\xi = x/\epsilon^p$ . The expansion  $y_{\text{in}}(\xi) \sim y_o(\xi) + \epsilon y_1(\xi) + O(\epsilon^2)$  leads to  $p = 1/2$  and

$$O(1) : \quad y''_o(\xi) \sim -\xi y'_o(\xi), \quad y(\xi = 0) = \pi$$

with solution

$$y_o(\xi) \sim \pi + C \int_0^\xi \exp(-t^2/2) dt$$

$$y_o(\xi) \sim \pi + \sqrt{2}C \int_0^{\xi/\sqrt{2}} \exp(-s^2) ds = \pi + \sqrt{2}C \frac{\sqrt{\pi}}{2} \text{erf}(\xi/\sqrt{2}).$$

On the other side near  $x = \pi$ , let  $\eta = (\pi - x)/\epsilon^p$ . The expansion  $y_{\text{in}}(\eta) \sim y_o(\eta) + \epsilon y_1(\eta) + O(\epsilon^2)$  leads to  $p = 1/2$  and

$$O(1) : \quad y''_o(\eta) \sim \eta y'_o(\eta), \quad y(\eta = 0) = 0$$

using  $\sin(\pi - \epsilon^{1/2}\eta) = \sin(\epsilon^{1/2}\eta) \sim \epsilon^{1/2}\eta$  for  $\epsilon^{1/2}\eta \rightarrow 0$ . Then

$$y_o(\eta) \sim D \int_0^\eta \exp(t^2/2) dt$$

Now matching

$$\lim_{\xi \rightarrow \infty} y_{\text{in}}(\xi) = \lim_{x \rightarrow 0} y_{\text{out}}(x)$$

$$\lim_{\eta \rightarrow \infty} y_{\text{in}}(\eta) = \lim_{x \rightarrow \pi} y_{\text{out}}(x)$$

gives  $A = D = 0$  and  $C = -\sqrt{2\pi}$ . Thus we obtain

$$y(x) \sim \pi - \pi \text{erf}(x/\sqrt{2\epsilon}).$$