

>
Here's some Maple code used to solve the Model problem:

$$\epsilon \left(\frac{d^2}{dx^2} y(x) \right) + \left(\frac{d}{dx} y(x) \right) + y(x) = 0$$

$$y(0)=4$$

$$y(1)=5$$

> ODE:=epsilon*diff(y(x),x\$2)+diff(y(x),x)+y(x);

$$ODE := \epsilon \left(\frac{d^2}{dx^2} y(x) \right) + \left(\frac{d}{dx} y(x) \right) + y(x)$$

Here's the definition of things I described in class showing that it is indeed the exact solution:

> lp:=(-1+sqrt(1-4*epsilon))/(2*epsilon):

> lm:=(-1-sqrt(1-4*epsilon))/(2*epsilon):

> cp:=(4*exp(lm)-5)/(exp(lp)-exp(lm)):

> cm:=(4*exp(lp)-5)/(exp(lp)-exp(lm)):

> Y:=cp*exp(lp*x)+cm*exp(lm*x);

$$Y := - \frac{\left(4 e^{\left(\frac{-1-\sqrt{1-4\epsilon}}{2\epsilon} \right)} - 5 \right) e^{\left(\frac{-1+\sqrt{1-4\epsilon}}{2\epsilon} x \right)}}{e^{\left(\frac{-1+\sqrt{1-4\epsilon}}{2\epsilon} \right)} - e^{\left(\frac{-1-\sqrt{1-4\epsilon}}{2\epsilon} \right)}} + \frac{\left(4 e^{\left(\frac{-1+\sqrt{1-4\epsilon}}{2\epsilon} \right)} - 5 \right) e^{\left(\frac{-1-\sqrt{1-4\epsilon}}{2\epsilon} x \right)}}{e^{\left(\frac{-1+\sqrt{1-4\epsilon}}{2\epsilon} \right)} - e^{\left(\frac{-1-\sqrt{1-4\epsilon}}{2\epsilon} \right)}}$$

> SATISFIES_ODE:=simplify(subs(y(x)=Y,ODE));

$$SATISFIES_ODE := 0$$

> SATISFIES_BC_1:=simplify(subs(x=0,Y));

$$SATISFIES_BC_1 := 4$$

> SATISFIES_BC_2:=simplify(subs(x=1,Y));

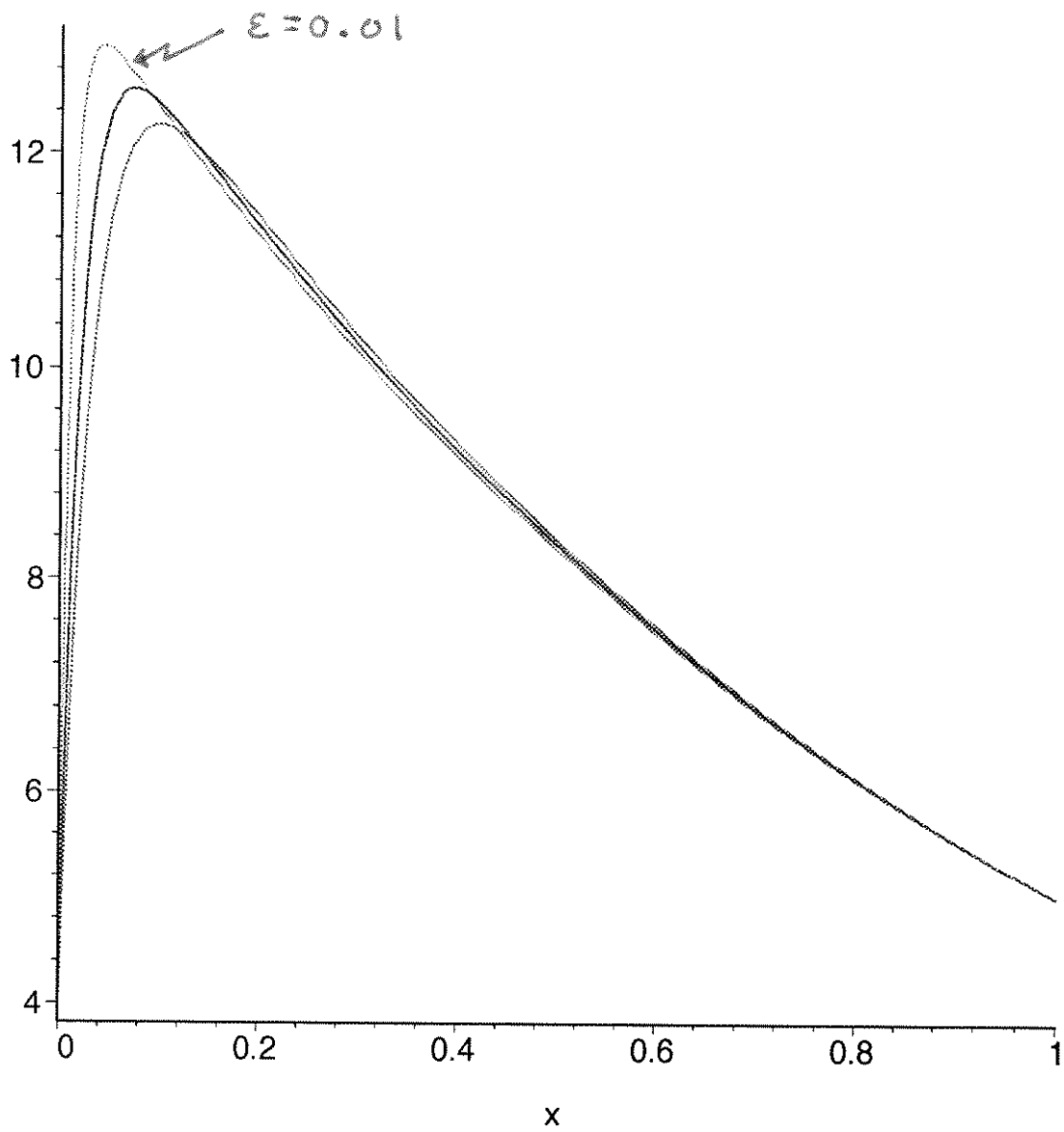
$$SATISFIES_BC_2 := 5$$

Plot the solution for some different epsilon values

> Ye:=eps->subs(epsilon=eps,Y);

$$Ye := eps \rightarrow \text{subs}(\epsilon = eps, Y)$$

> plot({Ye(0.01),Ye(0.02),Ye(0.03)},x=0..1);



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> series(lp,epsilon,3);
- 1 - ε + O(ε²)
> series(lm,epsilon,1);
- ε⁻¹ + 1 + O(ε)
> limit(cp,epsilon=0,right);
5e
> limit(cm,epsilon=0,right);
4 - 5e

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Derivation of solution of BVP

> dsolve({ODE=0}, y(x));

$$\{y(x) = {}_C1 e^{\left(\frac{-1+\sqrt{1-4\varepsilon}}{2\varepsilon}\right)x} + {}_C2 e^{\left(-\frac{1+\sqrt{1-4\varepsilon}}{2\varepsilon}\right)x}\}$$

> YE:=rhs(dsolve({ODE=0, y(0)=4, y(1)=5}, y(x)));

$$YE := -\frac{\left(4 e^{\left(-\frac{1+\sqrt{1-4\varepsilon}}{2\varepsilon}\right)} - 5\right) e^{\left(\frac{-1+\sqrt{1-4\varepsilon}}{2\varepsilon}\right)}}{e^{\left(\frac{-1+\sqrt{1-4\varepsilon}}{2\varepsilon}\right)} - e^{\left(-\frac{1+\sqrt{1-4\varepsilon}}{2\varepsilon}\right)}} + \frac{\left(4 e^{\left(\frac{-1+\sqrt{1-4\varepsilon}}{2\varepsilon}\right)} - 5\right) e^{\left(-\frac{1+\sqrt{1-4\varepsilon}}{2\varepsilon}\right)}}{e^{\left(\frac{-1+\sqrt{1-4\varepsilon}}{2\varepsilon}\right)} - e^{\left(-\frac{1+\sqrt{1-4\varepsilon}}{2\varepsilon}\right)}}$$

> Charpoly:=simplify(eval(subs(y(x)=exp(lambda*x), ODE))/exp(lambda*x));

$$\text{Charpoly} := \varepsilon \lambda^2 + \lambda + 1$$

> solve(Charpoly=0, lambda);

$$\frac{-1 + \sqrt{1 - 4\varepsilon}}{2\varepsilon}, -\frac{1 + \sqrt{1 - 4\varepsilon}}{2\varepsilon}$$

> YG:=a*exp(lambda[p]*x)+b*exp(lambda[m]*x);

$$YG := a e^{(\lambda_p x)} + b e^{(\lambda_m x)}$$

> BC_Left:=simplify(subs(x=0, YG))=4;

$$BC_Left := a + b = 4$$

> BC_Right:=simplify(subs(x=1, YG))=5;

$$BC_Right := a e^{\lambda_p} + b e^{\lambda_m} = 5$$

> solve({BC_Left, BC_Right}, {a, b});

$$\left\{ b = -\frac{4 e^{\lambda_p} - 5}{e^{\lambda_p} - e^{\lambda_m}}, a = \frac{4 e^{\lambda_m} - 5}{-e^{\lambda_p} + e^{\lambda_m}} \right\}$$

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