

Formal Solutions of Singularly-Perturbed Linear Differential Systems

M. A. Barkatou, S. S. Maddah

*University of Limoges, XLIM, 123, Av. Albert Thomas, 87060 Limoges, France,
suzy.maddah@etu.unilim.fr, moulay.barkatou@unilim.fr*

Given the singularly-perturbed linear differential system

$$\varepsilon^h \frac{dY}{dx} = A(x, \varepsilon)Y = \sum_{k=0}^{\infty} A_k(x)\varepsilon^k Y,$$

where h is an integer and the $A_k(x)$'s are $n \times n$ matrices whose entries lie in the ring of formal power series in x with complex coefficients.

Such systems are traced back to the year 1817 [10, Historical Introduction] and are exhibited in a myriad of problems within diverse disciplines including astronomy, hydrodynamic stability, and quantum physics [1, 5, 8]. Their study encompasses a vast body of literature as well (see, e.g., [2, 6, 8, 10] and references therein). In the case of a regular perturbation, i.e. $h \leq 0$, this system can be reduced to a set of nonhomogeneous unperturbed linear differential systems which can be solved successively. However, singular perturbations cause major complications. The difficulties are exhibited by the division of the domain $|x| \leq x_0$ into a finite number of subdomains in each of which the solutions, which have yet to be constructed, behave quite differently [3, 4]. The interest of this article is to construct an asymptotic representation of solutions in any of the corresponding subdomains.

We present an algorithm to compute the asymptotic representations of solutions of singularly-perturbed linear differential systems, in a neighborhood of a turning point. Our algorithm is based on an analysis by a Newton polygon and is implemented in the computer algebra system Maple [7].

Keywords: *Singularly-perturbed linear differential systems, turning points, Newton polygon, rank reduction, formal solutions, Maple.*

References

- [1] C. M. Bender and S. A. Orszag. *Advanced mathematical methods for scientists and engineers I: Asymptotic methods and perturbation theory*. Vol. 1. Springer, 1999.
- [2] G. Chen. *Solutions Formelles de Systemes d'Equations Differentielles Lineaires Ordinaires Homogenes*. PhD Thesis. Université Joseph Fourier. Grenoble 1. 1990.

- [3] M. Iwano, On the study of asymptotic solutions of a system of linear ordinary differential equations containing a parameter. In *Japan Journal of Mathematics*, Vol. 35, pp 1-30, 1965.
- [4] M. Iwano and Y. Sibuya. Reduction of the Order of a Linear Ordinary Differential Equation Containing a Small Parameter. *Kodai Math. Sem. Rep.*, 15, pp 1 - 28, 1963.
- [5] C. C. Lin, The theory of hydrodynamic stability. *Cambridge Univ. Press*. Cambridge, 1966.
- [6] Y.O. Macutan. Formal Solutions of Scalar Singularly-Perturbed Linear Differential Equations. In *Proceedings of the International Symposium on Symbolic and Algebraic Computation*, pp113-120. ACM Press, USA 1999.
- [7] Maple Package for Symbolic Resolution of Singularly- Perturbed Linear Systems of Differential Equations. Available at: [http : //www.unilim.fr/pages_perso/suzy.maddah/](http://www.unilim.fr/pages_perso/suzy.maddah/).
- [8] J.A.M. McHugh. An historical Survey of Ordinary Linear Differential Equations with a Large Parameter and Turning Points. *Archive for History of Exact Sciences*, 7(4): pp 277-324,1971.
- [9] W. Wasow. Topics in the Theory of Linear Ordinary Differential Equations Having Singularities with respect to a Parameter. *Institut de Recherche Mathématique Avancée*. Université Louis Pasteur. Strasbourg. 1979.
- [10] W. Wasow. Linear Turning Point Theory. *Springer-Verlag*. 1985.