

# ICFP M1 - DYNAMICAL SYSTEMS AND CHAOS - TD n°2&3 - Solutions

## The Method of Multiple Scales

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**1 Weakly damped harmonic oscillator.** We will start with an example that can be solved exactly to build intuition about the **method of multiple scales**. Consider the weakly damped linear oscillator ( $0 < \epsilon \ll 1$ ),

$$\ddot{x} + 2\epsilon\dot{x} + \omega_0^2 x = 0, \quad (1)$$

with initial conditions  $x(0) = 0$  and  $\dot{x}(0) = 1$ . Consider  $\omega_0^2 = 1$  without loss of generality.

1. Show that the exact solution to this problem is  $x(t, \epsilon) = (1 - \epsilon^2)^{-1/2} e^{-\epsilon t} \sin \left[ \sqrt{1 - \epsilon^2} t \right]$ . Identify the **two** main time scales of the system.

We can rewrite Eq. 1 as a system of first order ODEs in the  $(x, \omega = \dot{x})$  phase space,

$$\begin{cases} \dot{x} = \omega \\ \dot{\omega} = -x - 2\epsilon\omega, \end{cases}$$

which we can solve with the methods of TD1. Identifying  $A = \begin{pmatrix} 0 & 1 \\ -1 & -2\epsilon \end{pmatrix}$ , we find that the eigenvalues  $\lambda = -\epsilon \pm i\sqrt{1 - \epsilon^2}$ , from which we can already deduce that for  $0 < \epsilon \ll 1$  the dynamics is a very slowly decaying spiral. To write down a full solution we need also the eigenvectors, which we can obtain by

$$\begin{pmatrix} -\lambda & 1 \\ -1 & -2\epsilon - \lambda \end{pmatrix} \begin{pmatrix} v_x \\ v_\omega \end{pmatrix} = 0 \Rightarrow v_\omega = \lambda v_x.$$

Recalling the results of TD1, we find,

$$\begin{aligned} \begin{pmatrix} x(t) \\ \omega(t) \end{pmatrix} &= c_1 e^{\lambda_1 t} \vec{v}_1 + c_2 e^{\lambda_2 t} \vec{v}_2 \\ &= c_1 e^{(-\epsilon + i\sqrt{1 - \epsilon^2})t} \begin{pmatrix} 1 \\ -\epsilon + i\sqrt{1 - \epsilon^2} \end{pmatrix} + c_2 e^{(-\epsilon - i\sqrt{1 - \epsilon^2})t} \begin{pmatrix} 1 \\ -\epsilon - i\sqrt{1 - \epsilon^2} \end{pmatrix}. \end{aligned}$$

Plugging in the initial conditions  $x(0) = 0$  and  $\omega(0) = 1$ , we find,

$$\begin{aligned} 0 &= c_1 + c_2 \\ 1 &= (-\epsilon + i\sqrt{1 - \epsilon^2})c_1 + (-\epsilon - i\sqrt{1 - \epsilon^2})c_2 \end{aligned}$$

which yields

$$\begin{aligned} c_2 &= -c_1 \\ 1 &= \epsilon c_2 - i\sqrt{1 - \epsilon^2} c_2 - \epsilon c_2 - i\sqrt{1 - \epsilon^2} c_2 \Rightarrow c_2 = \frac{-1}{2i\sqrt{1 - \epsilon^2}}. \end{aligned}$$

Putting everything together we find,

$$\begin{aligned} x(t) &= e^{-\epsilon t} \frac{1}{2i\sqrt{1 - \epsilon^2}} \left[ e^{i\sqrt{1 - \epsilon^2} t} - e^{-i\sqrt{1 - \epsilon^2} t} \right] \\ x(t) &= e^{-\epsilon t} (1 - \epsilon^2)^{-1/2} \sin \left( \sqrt{1 - \epsilon^2} t \right), \end{aligned}$$

using Euler's formula. As expected,  $x(t)$  exhibits a fast oscillatory time scale  $t \sim \mathcal{O}(1)$  and a slower time scale  $t \sim 1/\epsilon$  over which the amplitude of the oscillations decay.

2. We will now introduce the method of multiple scales. Let us define a new slow timescale  $T_1 = \epsilon t$ , which we will assume to be constant with regard to the fast time scale  $\tau = t$ . In general, we can have  $N$  slow time scales and rewrite  $x(t)$  as  $x(\tau, T_1, \dots, T_N)$ . Show that up to  $\mathcal{O}(\epsilon^2)$ , we can rewrite Eq. 1 as,

$$\frac{\partial^2 x}{\partial \tau^2} + x = -2\epsilon \frac{dx}{d\tau} - 2\epsilon \frac{d^2 x}{d\tau dT_1} + \mathcal{O}(\epsilon^2)$$

The time derivatives can be expanded using the chain rule, yielding

$$\dot{x} = \frac{\partial x}{\partial \tau} + \epsilon \frac{\partial x}{\partial T_1} + \mathcal{O}(\epsilon^2),$$

and,

$$\ddot{x} = \frac{\partial^2 x}{\partial \tau^2} + 2\epsilon \frac{\partial^2 x}{\partial \tau \partial T_1} + \mathcal{O}(\epsilon^2).$$

Plugging this into Eq. 1 we find,

$$\frac{\partial^2 x}{\partial \tau^2} + x = -2\epsilon \frac{\partial^2 x}{\partial \tau \partial T_1} - 2\epsilon \frac{\partial x}{\partial \tau} + \mathcal{O}(\epsilon^2)$$

3. Expand the solution to Eq. 1 as a series to find,

$$\frac{\partial^2 x_0}{\partial \tau^2} + \epsilon \left( \frac{\partial^2 x_1}{\partial \tau^2} + 2 \frac{\partial^2 x_0}{\partial T_1 \partial \tau} \right) + 2\epsilon \frac{\partial x_0}{\partial \tau} + x_0 + \epsilon x_1 + \mathcal{O}(\epsilon^2) = 0$$

Writing  $x(t, \epsilon) = x_0(t) + \epsilon x_1(t) + \epsilon^2 x_2(t) + \dots$ , we get,

$$\begin{aligned} \frac{\partial^2 x_0}{\partial \tau^2} + x_0 + \epsilon \frac{\partial^2 x_1}{\partial \tau^2} + \epsilon x_1 &= -2\epsilon \frac{\partial^2 x_0}{\partial \tau \partial T_1} - 2\epsilon \frac{\partial x_0}{\partial \tau} + \mathcal{O}(\epsilon^2) \\ \frac{\partial^2 x_0}{\partial \tau^2} + \epsilon \left( \frac{\partial^2 x_1}{\partial \tau^2} + 2\epsilon \frac{\partial^2 x_0}{\partial \tau \partial T_1} \right) + 2\epsilon \frac{\partial x_0}{\partial \tau} + x_0 + \epsilon x_1 + \mathcal{O}(\epsilon^2) &= 0. \end{aligned}$$

4. Use the solvability condition at  $\mathcal{O}(1)$  to find that  $x_0 = A \sin \tau + B \cos \tau$ . Note that the “constants” A and B are actually functions of the slow time scale  $T_1$ .

Collecting powers of  $\epsilon$  yields a pair of differential equations

$$\begin{aligned} \mathcal{O}(1) : \frac{\partial^2 x_0}{\partial \tau^2} + x_0 &= 0 \\ \mathcal{O}(\epsilon) : \frac{\partial^2 x_1}{\partial \tau^2} + 2 \frac{\partial^2 x_0}{\partial \tau \partial T_1} + 2 \frac{\partial x_0}{\partial \tau} + x_1 &= 0, \end{aligned}$$

From which we can see that at  $\mathcal{O}(\epsilon)$  we have a simple harmonic oscillator equation with solution  $x_0 = A \sin \tau + B \cos \tau$ .

5. Determine  $A(T_1)$  and  $B(T_1)$  by going to next order in  $\epsilon$  and getting rid of resonant terms.

Replacing  $x_0$  into the  $\mathcal{O}(\epsilon)$  equation we have the terms,

$$\begin{aligned} \frac{\partial x_0}{\partial \tau} &= A \cos \tau - B \sin \tau \\ \frac{\partial^2 x_0}{\partial T_1 \partial \tau} &= \partial_{T_1} A \cos \tau - \partial_{T_1} B \sin \tau, \end{aligned}$$

yielding,

$$\begin{aligned} \frac{\partial^2 x_1}{\partial \tau^2} + 2(\partial_{T_1} A \cos \tau - \partial_{T_1} B \sin \tau) + 2(A \cos \tau - B \sin \tau) + x_1 &= 0 \\ \frac{\partial^2 x_1}{\partial \tau^2} + x_1 &= -2(\partial_{T_1} A + A) \cos \tau + 2(\partial_{T_1} B + B) \sin \tau, \end{aligned}$$

We get rid of resonant terms to avoid the blowing up of solutions<sup>1</sup>. In order to do that, we need to set  $\partial_{T_1} A + A = 0$  and  $\partial_{T_1} B + B = 0$ , yielding,

$$\begin{aligned} A(T_1) &= A(0)e^{-T_1} \\ A(T_2) &= A(0)e^{-T_2}. \end{aligned}$$

6. Use the initial conditions to find the approximation,

$$x = e^{-\epsilon t} \sin t + \mathcal{O}(\epsilon).$$

<sup>1</sup>Aside on eliminating the resonant terms. The general solution to the resonantly forced oscillator  $\ddot{x} + \omega_0^2 x = f e^{i\omega t} + \text{c.c.}$ ,  $f \in \mathbb{C}$  independent of  $t$ , is given by  $x(t) = \left( C - \frac{ift}{2\omega} \right) e^{i\omega t} + \text{c.c.}$ . A term with a polynomial (here linear) growth with time is called *secular*. After a time  $t = \mathcal{O}(1/\epsilon)$ , the expansion breaks down and our approximation ceases to be valid.

The initial condition for  $x$  yields  $x(0) = 0 = x_0(0, 0) + \epsilon x_1(0, 0) + \mathcal{O}(\epsilon^2)$ , which requires  $x_0(0, 0) = 0$  and  $x_1(0, 0) = 0$ . Similarly, for  $\dot{x}$  we have,

$$\dot{x}(0) = 1 = \frac{\partial x_0(0, 0)}{\partial \tau} + \epsilon \left( \frac{\partial x_0(0, 0)}{\partial T_1} + \frac{\partial x_1(0, 0)}{\partial \tau} \right) + \mathcal{O}(\epsilon^2),$$

so

$$\partial_\tau x_0(0, 0) = 1$$

and

$$\partial_{T_1} x_0(0, 0) + \partial_\tau x_1(0, 0) = 0.$$

Using the solution  $x_0 = A \sin \tau + B \cos \tau$ , we find from  $x_0(0, 0) = 0$  that  $B(0) = 0$  which implies  $B(T) = 0$ , and from  $\partial_\tau x_0(0, 0) = 1$  that  $A(0) = 1$  and so  $A(T_1) = e^{-T_1}$  which yields,

$$x_0(\tau, T_1) = e^{-T_1} \sin T_1,$$

and therefore,

$$x(t) = e^{-\epsilon t} \sin t + \mathcal{O}(\epsilon)$$

7. Compare this with the exact solution of 1.1). The damping term actually has two effects: it dampens the oscillation amplitude, but also creates a shift in frequency. On what timescale do they occur?

Comparing the two solutions we see that the approximate solution fails to capture the  $(1 - \epsilon^2)^{-1/2}$  correction and, more importantly, the manner in which the frequency of the oscillations is shifted slightly from 1. The frequency of the oscillations is  $\sqrt{1 - \epsilon^2} \approx 1 - \frac{\epsilon^2}{2}$ , which means that after a very long time  $t \sim \mathcal{O}(1/\epsilon^2)$  this frequency error will have a large cumulative effects. This is, in fact, a third super-slow time scale, which we could obtain either through higher order corrections in  $\epsilon$ , or by introducing a slower time scale  $T_2 = \epsilon^2 t$  to investigate the long-term phase shift caused by the  $\mathcal{O}(\epsilon^2)$  error in frequency.

## 2 Nonlinear oscillations: the van der Pol oscillator

 Consider the van der Pol oscillator,

$$\ddot{x} + (x^2 - \alpha)\dot{x} + \omega_0^2 x = 0 \tag{2}$$

1. Perform linear stability analysis in the vicinity of the stationary solutions and draw the phase space for  $\alpha > 0$  and  $\alpha < 0$ .

Rewriting Eq. 2 as a system of first order ODEs, we get,

$$\begin{cases} \dot{x} = v \\ \dot{v} = -\omega_0^2 x - (x^2 - \alpha)v \end{cases},$$

which admit a fixed point at the origin  $(x^*, v^*) = (0, 0)$ . Linearizing about this fixed point we find the jacobian matrix,

$$J = \begin{pmatrix} 0 & 1 \\ -\omega_0^2 & \alpha \end{pmatrix}$$

with eigenvalues  $\lambda = \frac{\alpha}{2} \pm \sqrt{\frac{\alpha^2}{4} - \omega_0^2}$ . Thus, for  $\frac{\alpha^4}{4} > \omega_0^2$  we have real eigenvalues and the fixed point is a stable or unstable node depending on the sign of  $\lambda$ . For  $\frac{\alpha^4}{4} < \omega_0^2$  the origin is the focus of a spiral, which is stable from  $\alpha < 0$  and unstable for  $\alpha > 0$  (Hopf bifurcation).

2. Find the evolution equation for the energy of the oscillator  $E = \frac{v^2}{2} + \frac{\omega_0^2 x^2}{2}$ , where  $v = \dot{x}$ . Show that the origin is globally stable for  $\alpha < 0$ ?

We can write  $\dot{E} = \dot{v}v + \omega_0^2 x\dot{x} = (\alpha - x^2)\dot{x}^2$ . The origin is globally stable when  $\alpha < 0$  because  $\dot{E} < 0$ : the system dissipates energy over time and eventually decays towards the origin.

3. For  $\alpha > 0$  linear stability analysis predicts exponential growth of the oscillations, but this is eventually stopped by the non-linear term  $(x^2 - \alpha)$ . Consider that for small  $\alpha > 0$  (just after the bifurcation point) there is a nonlinear limit cycle that is very close to a linear harmonic oscillator, such that we can approximate  $x(t)$  as  $x(t) \sim a \sin(\omega t + \phi)$ . Considering the energy balance over one cycle, determine how the amplitude of the oscillations  $a$  scales with  $\alpha$ .

As time goes on, the energy is either growing or decaying depending on the sign of  $(\alpha - x^2)$ . For  $x < \sqrt{\alpha}$ , the energy is positive and the oscillations grow, and when  $x > \sqrt{\alpha}$  the energy is negative and the balance between excitation for low  $x$  and dissipation for large  $x$  leads to a periodic solution. Nonetheless, the energy balance over one cycle requires that over a period  $T$

$$\begin{aligned} \frac{1}{T} \int_0^T \dot{E} dt &= 0 \\ \alpha \langle \dot{x}^2 \rangle - \langle x^2 \dot{x}^2 \rangle &= 0 \\ \alpha \omega^2 a^2 \langle \cos^2(\omega t + \phi) \rangle - \omega^2 a^4 \langle \sin^2(\omega t + \phi) \cos^2(\omega t + \phi) \rangle &= 0, \end{aligned}$$

using the fact that averaged over one cycle  $\langle \cos^2(\omega t + \phi) \rangle = 1/2$  and  $\langle \sin^2(\omega t + \phi) \cos^2(\omega t + \phi) \rangle = 1/8$ , we find,

$$\begin{aligned}\alpha \frac{1}{2} - a^2 \frac{1}{8} &= 0 \\ a &= 2\sqrt{\alpha}.\end{aligned}$$

Another way to find the relationship between  $a$  and  $\alpha$  is to plug in  $x(t) = a \sin(\omega t + \phi)$  into Eq. 2. We get  $\dot{x} = \omega a \cos(\omega t + \phi)$  and  $\ddot{x} = -\omega^2 a \sin(\omega t + \phi)$ . Using the trigonometric identities  $\sin^2(\omega t + \phi) = \frac{1}{2}[1 - \cos(2\omega t + 2\phi)]$  and  $\cos(2\omega t + 2\phi) \cos(\omega t + \phi) = \frac{1}{2}[\cos(3\omega t + 3\phi) + \cos(\omega t + \phi)]$  we rewrite Eq. 2 as,

$$\begin{aligned}-\omega^2 a \sin(\omega t + \phi) + (a^2 \sin^2(\omega t + \phi) - \alpha) \omega a \cos(\omega t + \phi) + \omega_0^2 a \sin(\omega t + \phi) &= 0 \\ -\omega^2 a \sin(\omega t + \phi) + \frac{a^3}{2} \omega \cos(\omega t + \phi) - \frac{a^2}{4} [\cos(3\omega t + 3\phi) + \cos(\omega t + \phi)] & \\ -\alpha \omega a \cos(\omega t + \phi) + \omega_0^2 a \sin(\omega t + \phi) &= 0 \\ \sin(\omega t + \phi)(\omega_0^2 - \omega^2) + \omega \cos(\omega t + \phi) \left[ \frac{a^2}{4} - \alpha \right] - \frac{\omega^2 a^2}{4} \cos(3\omega t + 3\phi) &= 0.\end{aligned}$$

Truncating to eliminate the mode-three term we find  $\omega \approx \omega_0$  and  $a \approx 2\sqrt{\alpha}$ . So the amplitude of the oscillations scales as  $a \sim \sqrt{\alpha}$ , which we couldn't predict simply from linear stability analysis of the fixed point which predicted only exponential divergence of trajectories.

4. Show that for a periodic solution of Eq. 2 one has

$$\langle \dot{x}^2 \rangle = \omega_0^2 \langle x^2 \rangle, \quad (3)$$

where  $\langle \cdot \rangle$  stands for time averaging.

Multiplying Eq. 2 by  $x$  and taking the average over one period we find,

$$\begin{aligned}x\ddot{x} + x^3\dot{x} - \alpha\dot{x}x + \omega_0^2 x^2 &= 0 \\ \langle x\ddot{x} \rangle &= -\omega_0^2 \langle x^2 \rangle,\end{aligned}$$

since the averages over one period of terms involving  $\dot{x}$  vanish. Integrating the l.h.s by parts we get,

$$\begin{aligned}x \frac{1}{T} \int_0^T \ddot{x} dt - \frac{1}{T} \int_0^T \left( \frac{dx}{dt} \right)^2 dt &= -\omega_0^2 \langle x^2 \rangle \\ \langle \dot{x}^2 \rangle &= \omega_0^2 \langle x^2 \rangle.\end{aligned}$$

Notably, this result is formally identical to the virial theorem (avg. kinetic energy = avg. potential energy) found for simple harmonic oscillations, but we have shown that it also applies to oscillations in the presence of a velocity and amplitude-dependent force as described by the van der Pol oscillator.

5. A second role of the non-linearity is the production of higher harmonics and the deviation from the fundamental frequency. To see that, consider now a more general periodic solution of the form,

$$x(t) = \sum_n a_n \sin(n\omega t + \phi_n).$$

Give the expression of  $\omega$  as a function of  $\omega_0$  and the amplitudes  $a_n$  of the harmonics. In what parameter range is the sinusoidal approximation used in question 2.3) valid?

We substitute the periodic ansatz  $x(t) = \sum_n a_n \sin(n\omega t + \phi_n)$  into the virial equation to find,

$$\sum_{n,m} a_n a_m n \omega m \omega \langle \cos(n\omega t + \phi_n) \cos(m\omega t + \phi_m) \rangle = \omega_0^2 \sum_{n,m} a_n a_m \langle \sin(n\omega t + \phi_n) \sin(m\omega t + \phi_m) \rangle.$$

The averages of the trigonometric functions are given by,

$$\begin{aligned}\langle \cos(n\omega t + \phi_n) \cos(m\omega t + \phi_m) \rangle &= \frac{\omega}{2\pi} \int_0^{2\pi/\omega} \cos(n\omega t + \phi_n) \cos(m\omega t + \phi_m) dt \\ &= \frac{\omega}{2\pi} \int_0^{2\pi/\omega} \frac{1}{2} (\cos[(n+m)\omega t + \phi_n + \phi_m] + \cos[(n-m)\omega t + \phi_n - \phi_m]) dt \\ &= \frac{1}{2} \delta_{n,m},\end{aligned}$$

and similarly,

$$\begin{aligned}\langle \sin(n\omega t + \phi_n) \sin(m\omega t + \phi_m) \rangle &= \frac{\omega}{2\pi} \int_0^{2\pi/\omega} \sin(n\omega t + \phi_n) \sin(m\omega t + \phi_m) dt \\ &= \frac{\omega}{2\pi} \int_0^{2\pi/\omega} \frac{1}{2} (-\cos[(n+m)\omega t + \phi_n + \phi_m] + \cos[(n-m)\omega t + \phi_n - \phi_m]) dt \\ &= \frac{1}{2} \delta_{n,m}.\end{aligned}$$

Thus we find,

$$\omega = \omega_0 \sqrt{\frac{\sum_n a_n^2}{\sum_n a_n^2 n^2}}.$$

Therefore, when there is only one mode we recover the solution of 2.3), but when higher harmonics are excited we have  $\omega < \omega_0$ . The approximation of 2.3) is thus valid whenever  $\sum_{n=2}^{\infty} a_n^2 n^2 \ll a_1^2$ , so when one mode clearly dominates.

6. We now consider the van der Pol oscillator but in the limit of large  $\alpha$ . Make the change of variables  $x(t) = \sqrt{\alpha} \frac{dy}{dt}$  in Eq. 2 and integrate the equation. Explain why the constant of integration can be taken equal to 0.

Substituting  $x = \sqrt{\alpha} y$  we obtain,

$$\frac{d}{dt} \left[ \frac{d^2 y}{dt^2} + \alpha \left( \frac{1}{3} \left( \frac{dy}{dt} \right)^3 \right) - \frac{dy}{dt} + \omega_0^2 y \right] = 0,$$

which integrates to,

$$\frac{d^2 y}{dt^2} + \alpha \left( \frac{1}{3} \left( \frac{dy}{dt} \right)^3 - \frac{dy}{dt} \right) + \omega_0^2 y = C \in \mathbb{R}.$$

As a second-order ODE, the original van der Pol equation needs to be supplemented with two initial conditions for a unique solution,  $x(0) = \frac{dy}{dt}|_{t=0} = x_0$  and  $v(0) = \frac{d^2 y}{dt^2}|_{t=0} = v_0$ . Since  $y$  can be shifted by any constant without changing  $x$  for any  $x_0$  and  $v_0$  we may redefine  $y \rightarrow y - \frac{1}{\omega_0} [v_0 + \lambda(x_0^3/3 - x_0)]$  and therefore set  $C = 0$  without loss of generality.

7. Defining  $T = t/\alpha$ ,  $u(T) = y(t)/\alpha$ ,  $v = \frac{du}{dT}$ , write down the differential equations for  $u$  and  $v$ .

With a slow time scale  $T = t/\alpha$ ,  $u = y/\alpha$ , and  $v(T) = \frac{du}{dT}$  we get,

$$\begin{aligned} \frac{dy}{dt} &= \frac{dT}{dt} \frac{dy}{dT} = \frac{1}{\alpha} \frac{d(u\alpha)}{dT} = v(T) \\ \frac{d^2 y}{dt^2} &= \frac{1}{\alpha} \frac{dv}{dT}, \end{aligned}$$

Plugging this into,

$$\frac{d^2 y}{dt^2} + \alpha \left( \frac{1}{3} \left( \frac{dy}{dt} \right)^3 - \frac{dy}{dt} \right) + \omega_0^2 y = 0,$$

we get,

$$\frac{1}{\alpha^2} \frac{dv}{dT} + \left( \frac{1}{3} v^2 - 1 \right) v + \omega_0^2 u = 0,$$

8. Show that for  $\alpha \rightarrow \infty$ , the system involves two time scales. Find a relation  $u = f(v)$  for which the two time scales are comparable.

The ODEs for  $v$  and  $u$  are,

$$\begin{aligned} \frac{dv}{dT} &= -\alpha^2 \left\{ \left( \frac{1}{3} v^2 - 1 \right) v + \omega_0^2 u \right\} \\ \frac{du}{dT} &= v. \end{aligned}$$

So the time derivative of  $v$  is of order  $v\alpha^2$ , whereas the time derivative of  $u$  is only of order  $v$ , so  $v$  changes infinitely faster than  $u$  except if  $(\frac{1}{3}v^2 - 1)v - \omega_0^2 u = 0$ , which is the case when  $\{\cdot\} = 0$ ,

$$u = \frac{1}{\omega_0^2} \left( v - \frac{1}{3} v^3 \right).$$

Another way of deriving the same result is to note that there are two timescales, and write  $u = u(\tau = T\alpha^2, T)$ ,  $v = v(\tau = T\alpha^2, T)$ . The derivatives transform as,

$$\frac{d}{dT} = \frac{\partial}{\partial T} + \alpha^2 \frac{\partial}{\partial \tau},$$

Substituting into the ODEs we find,

$$\begin{aligned} \frac{1}{\alpha^2} \partial_T v + \partial_\tau v + \left( \frac{1}{3} v^2 - 1 \right) v + \omega_0^2 u &= 0 \\ \partial_T u + \alpha^2 \partial_\tau u &= v. \end{aligned}$$

The second equation gives, at leading order  $\mathcal{O}(\alpha^2)$  that  $\partial_\tau u = 0$ , hence  $u$  doesn't depend on the fast time scale  $\tau$ .

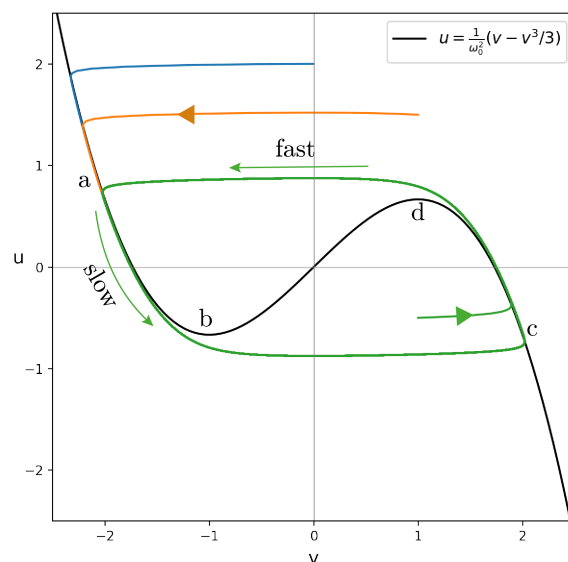


Figure 1: Example trajectories of the van der Pol oscillator in the  $(u, v)$  plane. The cubic nullcline determines much of the dynamics: starting from any initial condition, the trajectory moves fast in the  $v$  direction towards the nullcline (let's say to point  $a$ ), then it slowly moves along the nullcline before zapping back from  $b$  to  $c$ . This motion is repeated periodically resulting in limit cycle dynamics.

9. Plot the **nullcline**  $u = f(v)$  in the phase plane  $(u, v)$  and draw some example trajectories.

See Fig. 1.

10. Compute the leading order approximation of the period of these relaxation oscillations in the limit  $\alpha \rightarrow \infty$ . In the limit  $\alpha \rightarrow \infty$  the dominant contribution to the period is coming from the trajectories along the nullcline  $u = u_{nc} = f(v) = \frac{1}{\omega_0^2}(v - v^3/3)$ .

$$\begin{aligned}
 T &= 2 \int_{T(a)}^{T(b)} dT \\
 &= 2 \int_{-\frac{2}{3\omega_0^2}}^{\frac{2}{3\omega_0^2}} \frac{dT}{du_{nc}} du_{nc} \\
 &= 2 \int_{-2}^2 \frac{1}{v} \frac{df}{dv} dv \\
 T &= \frac{3 - 2 \log(2)}{\omega_0^2}.
 \end{aligned}$$

To determine the limits of the integrals we first identify the values of  $u$  corresponding to the extrema of  $f(v)$  and then find the corresponding  $v$  values. Also, we use the fact that  $\frac{du}{dT} = v$  to rewrite  $\frac{dT}{du_{nc}} du_{nc} = \frac{1}{v} \frac{df}{dv} dv$ . This result is consistent dimensionally since we made the change of variables  $T = t/\alpha$ , hence in terms in terms of dimensions  $[T] = \text{time}^2$  since  $[\alpha] = \text{time}^{-1}$ .