Index

absorbing boundary condition for diffusion, 83

action
action-angle variables, 287
action-angle variables of Kepler problem, 276
as a function of energy quantifies frequency of orbits, 219
as natural variable of modulation theory, 219, 247
dependence of frequency on, 257, 293
dependence of frequency on, 257, 293
geometry of action-angle variables, 250
geometry of action-angle variables, 250
in projected Lagrangian analysis of nonlinear wave equation, 126
of closed phase plane orbits of nonlinear oscillator, 216, 219
of nonlinear waves, 228
perturbations bounded for exponentially long times, 318
relation to energy and frequency, 220
resonance-induced drift of, 308, 309
slow drift of, 263, 305
transformation to new action-angle variables, 263

action-angle variables
definition, 250
definition, 250
general, 263
general, 250
of Kepler problem, 276
adiabatic invariant
by method of near-identity transformation, 273

for particle in a box, 28
Hamiltonian analysis, 222
of harmonic oscillator, 189
algebraic scalings
of roots of polynomial equation, 2
amplitude
of harmonic oscillator with varying frequency, 19
area preserving
property of transformation in classical mechanics, 248, 249
asymptotic expansion, 31
definition, 32, 33
divergent, 34
logarithmic, 66
matched asymptotic expansions, 73
matched asymptotic expansions in PDE, 105
N-term, 32
of integrals, 38
of modulated oscillations, 184
optimum number of terms for smallest error, 34
uniqueness of, 33
asymptotic sequence, 32
of inner and outer expansions may be different, 79

backflow
in solution of boundary layer equations, 173
bad truncations, 7, 9
beats
Index

descriptive definition, 185
energy beats, 287
in solutions of forced harmonic oscillator, 185
wave packets as beats in spacetime, 188
Benjamin and Feir
analysis of modulational instability, 238
Blasius flow, 171
bouncing ball
as a nonlinear oscillator, 258
resonance of, 299
boundary layer
Blasius flow, 171
convection-diffusion, 11
coordinates, 161
downstream evolution, 166
essential equations of Prandtl’s boundary layer theory, 163
in models of flow-enhanced condensation, 173
induces displacement thickness, 158, 168
physical scaling analysis, 74
Prandtl, 73
rapid increase in, 14
separates into a vortex layer, 173
separation, 173
separation due to deceleration, 173
subject to decelerating outer flow, 169
thickness depends on downstream distance, 74, 157
thickness from dimensional analysis, 14
boundary layer theory
Prandtl, 151
central limit theorem, 44
Chapman–Enskog asymptotics, 109, 120
in relation to near-identity transformations in modulation theory, 285
the essential idea, 109
characteristic velocity, 135, 137
classical mechanics
transformations in, 247
common part of the inner and outer expansions, 15
conservation of waves, 228
convection, 11
of squared amplitude in WKB theory, 61
convection-diffusion
boundary layer, 11
boundary value problem, 76
coordinate-momentum pairs, 247
corner layer, 85, 88
Cornu spiral, 188, 193
correctors
difference between exact and averaged dynamics, 285
in near-identity transformation, 290
cylinder
with phase and slow time as circumferential and axial coordinates, 198
dam break problem, 136
derivative layer, 85
diffraction
of solitary wave, 135
diffusion
absorbing boundary condition, 83
effective diffusion tensor derived from homogenization theory, 238
in a slowly varying channel, 120
dimensional analysis
of boundary layer thickness, 14
of boundary layer thickness over moving plate, 74
yields separated time or space scales, 85
displacement thickness, 167
definition and explanation, 167
of Blasius flow, 172
distinguished limit
between inner and outer limits, 85
characterized by balances between two or more terms, 14
of polynomial equation, 3
dominant balances, 80
decide asymptotic sequences of inner and outer expansions, 85
double periodicity
of flow vector field in angle variable and time, 288
doubly periodic
diffusion coefficient, 238
downstream evolution
in Prandtl’s boundary layer theory, 166
dry water
Index

as ideal fluid, 73
dry water as inviscid fluid, 157
Duffing equation, 197
effective dipoles, 144
effective eigenvalue problem
  of swiss cheese, 144
effective flux for channel diffusion, 121
effective Lagrangian
  of circular wavefront, 127, 129
eigenvalue problem
  singularly perturbed, 138
electrostatic potential due to a line charge, 66
energy beats, 308
  scalings of their size and period, 308
energy density
  of nonlinear wave equation, 127, 129
energy-momentum singularity, 6
Feynman, 73, 157
force per unit mass
  equals acceleration of fluid particle, 152
  total, 154
  viscous, 154
Fourier cosine series
  in Stokes expansion of nonlinear oscillator, 253
Fredholm solvability condition, 105, 112
free particle
  character of dynamics in action-angle variables, 249
Fresnel integral, 48, 188
frictional stress
  quantified by kinematic viscosity, 73
gas dynamics
  one-dimensional, 135
gauge functions, 32
  of asymptotic sequence, 32
geometric attenuation
  of nonlinear waves, 230
gradient flow, 106
group lines, 59
group velocity, 59
  as convection velocity of squared amplitude of waves, 59
  as propagation velocity of beats in spacetime, 189
splitting in nonlinear wave propagation, 229
Hamilton-Jacobi equation, 114
Hamiltonian, 247
  for nonlinear parametric resonance, 203
  from Legendre transformation, 220
  of Duffing ODE, 199
  of harmonic oscillator, 251
  of Kepler problem, 276
  of nonlinear oscillator, 252
perturbation theory, 286, 317
harmonic oscillator, 287
  action-angle variables of, 251
  adiabatic invariant of, 189
  drift of action analogous to resonance of harmonic oscillator, 288
  its damping analyzed by method of near-identity transformation, 266
  passage through resonance, 192
  with memory, 9
  with varying frequency, 19, 183, 184
higher-order matching, 78, 81
homogenization
  of swiss cheese, 142
ideal fluid
  called “dry water”, 73, 157
incompressible fluid, 151
inner expansions, 15
  in Prandtl’s boundary layer theory, 76, 157, 158
  of convection-diffusion problem, 77
  possibly non-unique, 85, 105
integer lattice
  in the theory of resonance, 315
intermediate limit, 76
definition, 78
internal layer, 88
definition, 85
  moving internal layer in solutions of PDE, 105
internal resonance
  between waves on a ring, 193
  inversion symmetry, 88
inverted pendulum, 214
inviscid fluid
  called “dry water”, 73, 157
KAM theory, 316
kinematic viscosity, 73
  as diffusion of viscosity, 74
kink in director field, 101, 113
  its topological character, 108
Lagrangian
  of Kepler problem, 275
  of modulation equations, 230
Lagrangian density
  for solitary waves in two dimensions, 132
  for time independent diffusion, 240
  of nonlinear wave equation, 123
Laplace equation, 66
Laplace method, 38
Laplacian
  as a variational derivative, 161
  eigenpair with zero boundary condition, 105, 138
  in boundary layer coordinates, 161
Larmor, 4
leading order matching, 77
  in Prandtl’s boundary layer theory, 163
Legendre transformation, 220
lightcone, 125
limit cycle
  of van der Pol ODE, 25
  visualization in phase plane, 27
linear functional analysis, 142
linear waves
  WKB analysis of, 57
liquid crystal, 101, 105
little “o” and big “O” notation, 32
local amplitude
  of modulated oscillations, 183
local frequency
  in modulation theory of linear waves, 58
  in modulation theory of nonlinear waves, 227
  of harmonic oscillator, 21, 22
  of modulated oscillations, 183, 184
  of nonlinear oscillations, 217
local wavenumber
  conservation of, 58, 228
  in modulation theory of linear waves, 58
  in modulation theory of nonlinear waves, 227
logarithmic expansion, 66, 69
matched asymptotic expansions, 73
  in PDE, 105
  in Prandtl’s boundary layer theory, 157
matching, 15
and displacement thickness, 167
effective boundary condition, 142, 158
higher-order, 77, 78, 81
in Prandtl’s boundary layer theory, 76
leading order matching principle, 15, 77
naive generalizations of leading order matching come to grief, 77
non-uniqueness resolved by matching, 105
method of two scales, 184, 197
modulated oscillation
  definition, 21
modulated oscillations, 183
  definition, 183
  in solutions of Duffing equation, 197
  in solutions of van der Pol ODE, 206
  introductory example, 19
  of fully nonlinear oscillator, 217
  physical flavors of, 184
  representation in WKB analysis, 57
modulational instability, 229, 233
monkey saddle, 52
motion by curvature, 113
Navier–Stokes equation, 154
near-identity transformation, 262
  autonomous case, 262
Neumann boundary conditions, 144
no-slip condition, 155
non-uniform validity
  degree of, 85
  of inner and outer expansions, 76
  of steepest descent asymptotics, 56
nonlinear wave equation, 123
  circular fronts, 127
  geometric attenuation in, 230
  modulational instability, 233
normal velocity
  of moving internal layer, 113
oblique solitary wave, 131
oscillations
  forced, nonlinear, 292
  of energy due to resonance, 287
outer expansions, 15
  divergent, 35
  in Prandtl’s boundary layer theory, 76, 157
  of convection-diffusion problem, 77
  possibly non-unique, 85, 105
overlap domains, 78

parametric resonance, 203
passage through resonance, 187
  for harmonic oscillator, 192
phase
  as angle variable of action-angle
  variables, 250
  as natural variable of modulation
  theory, 219, 247
  averaging over, 183
  in WKB form, 267
  of explicit periodic time dependence, 288
  of forcing of Duffing oscillations, 197
  of harmonic oscillator with varying
  frequency, 19
  of nonlinear oscillations, 217
  of nonlinear waves, 227
  of periodic forcing, 292
  of slowly varying harmonic oscillator, 184
  of wavefield, 57
  oscillation is $2\pi$-periodic in the phase, 184
phase diagram
  of nonlinear boundary value problem, 93
phase locking, 296, 311
  annulus of phase locked trajectories, 313
Poincaré
  analysis of nonlinear oscillations, 223
polynomial equation
  singularly perturbed, 1, 4
power series
  convergent, 31
divergent, 34
  expansion of an integral, 38
Prandtl boundary layer theory, 151
pressure, 153
  force per unit mass, 153
projected Lagrangian, 123
pure resonance
  definition, 288
radiation damping, 5
radiation reaction, 4
  breakdown of standard model, 6
  force, 4
  reduced equation, 2
  of convection-diffusion ODE, 14
  of outer limit, 12
reduced Lagrangian
  of two-dimensional solitary wave, 132
relative error, 31
relaxation
  of kink position, 113
resonance, 185
  as energy beats, 287
  asymptotic isolation of, 308, 315
  generalized, 307
  geometry of, 295
  internal, 185
  modulation theory of generalized
  resonance, 309, 312
  modulation theory of resonance, 290
  nonlinear, 287
  of bouncing ball, 299
  of rebounds off a vibrating wall, 302
  resolution of, 318
  resonance Hamiltonian, 300
  resonance orbits, 297
  resonance annulus, 313
  resonance manifold (or hypersurface), 317
  Reynolds number, 74
    definition, 157
  Riemann invariant, 135, 137
saddle points
  simultaneous contributions from
  multiple saddle points, 51
  their role in steepest descent method, 48
Schrödinger equation, 50, 59, 62
  as a model of modulational
  instability, 238
  nonlinear, 236
secular terms, 23
  suppression of, 285
singular perturbation, 1
  as “practice” first and “field of
  knowledge” second, 85
  preview of real-world examples, 84
solid body rotation, 156
solitary wave in two dimensions, 131
steepest descent method, 48
steepest descent path, 48
Stirling approximation
  to $n!$, 34, 43
Stokes expansion
  of nonlinear oscillator, 253, 254
strain flow, 172
strain rate, 172
stream function, 155
  vorticity as a source of the stream function, 156
streamlines, 73
  as integral curves of velocity field, 155
  as level curves of stream function, 155
  of flow about the wedge, 75
time inversion symmetry
  of nonlinear oscillator, 252
timelike surface, 125
uniform motion
  of angle variable, 248
uniformly valid expansion
  definition, 16
van der Pol ODE
  analyzed by near-identity transformation, 267
  approach to limit cycle, 25
  forced, 206
variational boundary value problem, 112
variational operator, 112
viscosity
  dynamic, 154
  kinematic, 154
viscous stress tensor, 153
vortex layer
  due to separated boundary layer, 173
vorticity, 155
  as source of stream function, 156
  definition, 156
  measures local rotation of flow, 156
wave packets as beats in spacetime, 188
wave propagation
  in non-uniform medium, 62
waves
  nonlinear, 227
wedge flow with source, 74, 174
wet water
  as actual viscous fluid, 73
wrap-around trajectories
  in the phase plane of resonance modulation equation, 296