

Equations:

$$\frac{\partial v(s,n)}{\partial n} + \frac{\partial u(s,n)}{\partial s} + \frac{\partial \xi(s,n)}{\partial s} + An \frac{dc(s)}{ds} = 0 \quad (1)$$

$$A_1 \frac{\partial \xi(s,n)}{\partial n} + \frac{\partial v(s,n)}{\partial s} - c(s) + A_2 v(s,n) + A_3 c(s) = 0 \quad (2)$$

$$\frac{\partial u(s,n)}{\partial s} + 2A_2 u(s,n) = A_2 (\xi(s,n) + Anc(s)) - A_1 \frac{\partial \xi(s,n)}{\partial s} - A_2 nc(s) \quad (3)$$

Unknowns: $u(s, n), v(s, n), \xi(s, n)$

Boundary conditions: $v(s, 1) = v(s, -1) = 0$

I am trying to solve the equations in this way:

- a. Simplify equation (2) and come up with an approximate solution for ξ i.e:

$$A_1 \frac{\partial \xi(s,n)}{\partial n} = c(s) - A_3 c(s) \quad \text{Thus}$$

$$\xi(s, n) = Bc(s)n + f(s) \quad (4)$$

- b. Substitute (4) into equation (3) and solve for u i.e:

$$\frac{\partial u(s,n)}{\partial s} + 2A_2 u(s,n) = A_2 (Bc(s)n + f(s) + Anc(s)) - A_1 \left(Bn \frac{dc(s)}{ds} + \frac{df(s)}{ds} \right) - A_2 nc(s)$$

Thus,

$$\frac{\partial u(s,n)e^{2A_2 s}}{\partial s} = A_2 e^{2A_2 s} (Bc(s)n + f(s) + Anc(s)) - A_1 e^{2A_2 s} \left(Bn \frac{dc(s)}{ds} + \frac{df(s)}{ds} \right) -$$

$A_2 e^{2A_2 s} nc(s)$ and therefore,

$$u(s, n) = A_2 e^{-2A_2 s} \int_0^s e^{2A_2 s} (Bc(s)n + f(s) + Anc(s)) ds - A_1 e^{-2A_2 s} \int_0^s e^{2A_2 s} \left(Bn \frac{dc(s)}{ds} + \frac{df(s)}{ds} \right) ds - A_2 n e^{-2A_2 s} \int_0^s c(s) e^{2A_2 s} ds + g(n) e^{-2A_2 s} \quad (5)$$

- c. Substitute (4) and (5) into equation (1) to solve for v

$$\frac{\partial v(s,n)}{\partial n} = 2A_2 u(s,n) - A_2 (Bc(s)n + f(s) + Anc(s)) + (A_1 - 1) \left(Bn \frac{dc(s)}{ds} + \frac{df(s)}{ds} \right) + A_2 nc(s) - An \frac{dc(s)}{ds}$$

$$\frac{\partial v(s,n)}{\partial n} =$$

$$2A_2^2 e^{-2A_2 s} \int_0^s e^{2A_2 s} (Bc(s)n + f(s) + Anc(s)) ds - 2A_2 A_1 e^{-2A_2 s} \int_0^s e^{2A_2 s} \left(Bn \frac{dc(s)}{ds} + \frac{df(s)}{ds} \right) ds - 2A_2^2 n e^{-2A_2 s} \int_0^s c(s) e^{2A_2 s} ds + 2A_2 g(n) e^{-2A_2 s} - A_2 (Bc(s)n + f(s) + Anc(s)) + (A_1 - 1) \left(Bn \frac{dc(s)}{ds} + \frac{df(s)}{ds} \right) + A_2 nc(s) - An \frac{dc(s)}{ds}$$

Thus

$$\begin{aligned} v(s, n) = & 2A_2^2 e^{-2A_2 s} \int_0^s e^{2A_2 s} \left(Bc(s) \frac{n^2}{2} + f(s)n + A \frac{n^2}{2} c(s) \right) ds - \\ & 2A_2 A_1 e^{-2A_2 s} \int_0^s e^{2A_2 s} \left(B \frac{n^2}{2} \frac{dc(s)}{ds} + \frac{df(s)}{ds} n \right) ds - 2A_2^2 \frac{n^2}{2} e^{-2A_2 s} \int_0^s c(s) e^{2A_2 s} ds + \\ & 2A_2 e^{-2A_2 s} \int_{-1}^n g(n) dn - A_2 \left(Bc(s) \frac{n^2}{2} + f(s)n + A \frac{n^2}{2} c(s) \right) + (A_1 - 1) \left(B \frac{n^2}{2} \frac{dc(s)}{ds} + \right. \\ & \left. n \frac{df(s)}{ds} \right) + A_2 \frac{n^2}{2} c(s) - A \frac{n^2}{2} \frac{dc(s)}{ds} + h(s) \end{aligned} \quad (6)$$

d. Apply boundary conditions and solve for arbitrary functions

$$v(s, -1) =$$

$$\begin{aligned} & 2A_2^2 e^{-2A_2 s} \int_0^s e^{2A_2 s} \left(Bc(s) \frac{1}{2} - f(s) + A \frac{1}{2} c(s) \right) ds - 2A_2 A_1 e^{-2A_2 s} \int_0^s e^{2A_2 s} \left(B \frac{1}{2} \frac{dc(s)}{ds} - \right. \\ & \left. \frac{df(s)}{ds} \right) ds - A_2^2 e^{-2A_2 s} \int_0^s c(s) e^{2A_2 s} ds - A_2 \left(Bc(s) \frac{1}{2} - f(s) + A \frac{1}{2} c(s) \right) + (A_1 - \\ & 1) \left(B \frac{1}{2} \frac{dc(s)}{ds} - \frac{df(s)}{ds} \right) + A_2 \frac{1}{2} c(s) - A \frac{1}{2} \frac{dc(s)}{ds} + h(s) = 0 \end{aligned} \quad (*)$$

$$v(s, 1) =$$

$$\begin{aligned} & 2A_2^2 e^{-2A_2 s} \int_0^s e^{2A_2 s} \left(Bc(s) \frac{1}{2} + f(s) + A \frac{1}{2} c(s) \right) ds - 2A_2 A_1 e^{-2A_2 s} \int_0^s e^{2A_2 s} \left(B \frac{1}{2} \frac{dc(s)}{ds} + \right. \\ & \left. \frac{df(s)}{ds} \right) ds - A_2^2 e^{-2A_2 s} \int_0^s c(s) e^{2A_2 s} ds + 2A_2 e^{-2A_2 s} \int_{-1}^1 g(n) dn - A_2 \left(Bc(s) \frac{1}{2} + f(s) + \right. \\ & \left. A \frac{1}{2} c(s) \right) + (A_1 - 1) \left(B \frac{1}{2} \frac{dc(s)}{ds} + \frac{df(s)}{ds} \right) + A_2 \frac{1}{2} c(s) - A \frac{1}{2} \frac{dc(s)}{ds} + h(s) = 0 \end{aligned} \quad (**)$$

$$(*) - (**)$$

$$-4A_2^2 e^{-2A_2 s} \int_0^s f(s) e^{2A_2 s} ds + 4A_2 A_1 e^{-2A_2 s} \int_0^s \frac{df(s)}{ds} e^{2A_2 s} ds - A_2 e^{-2A_2 s} \int_{-1}^1 g(n) dn + 2A_2 f(s) - 2(A_1 - 1) \frac{df(s)}{ds} = 0$$

Rewriting

$$-4A_2^2 \int_0^s f(s) e^{2A_2 s} ds + 4A_2 A_1 \int_0^s \left(\frac{df(s) e^{2A_2 s}}{ds} - 2A_2 f(s) e^{2A_2 s} \right) ds - A_2 \int_{-1}^1 g(n) dn + 2A_2 f(s) e^{2A_2 s} - 2(A_1 - 1) \left(\frac{df(s) e^{2A_2 s}}{ds} - 2A_2 f(s) e^{2A_2 s} \right) = 0$$

Differentiating w.r.t s

$$-2A_2^2 f(s) e^{2A_2 s} + 2A_2 A_1 \left(\frac{df(s) e^{2A_2 s}}{ds} - 2A_2 f(s) e^{2A_2 s} \right) + A_2 \frac{df(s) e^{2A_2 s}}{ds} - (A_1 - 1) \left(\frac{d^2 f(s) e^{2A_2 s}}{ds^2} - 2A_2 \frac{df(s) e^{2A_2 s}}{ds} \right) = 0$$

Let $Q = f(s) e^{2A_2 s}$, rearranging

$$(A_1 - 1) \frac{d^2 Q}{ds^2} - A_2 (4A_1 - 1) \frac{dQ}{ds} + 2A_2^2 (2A_1 + 1) Q = 0 \quad (7)$$

This second order ODE has a solution of the form:

$$Q = C_1 e^{r_1 s} + C_2 e^{r_2 s}$$

Where r_1 and r_2 are the roots of the characteristic equation:

$$r_1 = \frac{A_2(2A_1+1)}{(A_1-1)} \text{ and } r_2 = 2A_2$$

Thus,

$$f(s) e^{2A_2 s} = C_1 e^{\frac{A_2(2A_1+1)}{(A_1-1)} s} + C_2 e^{2A_2 s}$$

$$f(s) = C_1 e^{\frac{3A_2}{(A_1-1)} s} + C_2 \quad (8)$$

Hence

$$\int_{-1}^1 g(n) dn = -4A_2 \int_0^s f(s) e^{2A_2 s} ds + 4A_1 \int_0^s \left(\frac{df(s) e^{2A_2 s}}{ds} - 2A_2 f(s) e^{2A_2 s} \right) ds + 2f(s) e^{2A_2 s} - 2 \frac{(A_1-1)}{A_2} \left(\frac{df(s) e^{2A_2 s}}{ds} - 2A_2 f(s) e^{2A_2 s} \right) \quad (9)$$

and

$$h(s) =$$

$$\begin{aligned} & -2A_2^2 e^{-2A_2 s} \int_0^s e^{2A_2 s} \left(Bc(s) \frac{1}{2} - f(s) + A \frac{1}{2} c(s) \right) ds + 2A_2 A_1 e^{-2A_2 s} \int_0^s e^{2A_2 s} \left(B \frac{1}{2} \frac{dc(s)}{ds} - \right. \\ & \left. \frac{df(s)}{ds} \right) ds + A_2^2 e^{-2A_2 s} \int_0^s c(s) e^{2A_2 s} ds + A_2 \left(Bc(s) \frac{1}{2} - f(s) + A \frac{1}{2} c(s) \right) - (A_1 - \\ & 1) \left(B \frac{1}{2} \frac{dc(s)}{ds} - \frac{df(s)}{ds} \right) - A_2 \frac{1}{2} c(s) + A \frac{1}{2} \frac{dc(s)}{ds} \end{aligned} \quad (10)$$

- e. Modify the approximation of ξ with (2) so that

$$\begin{aligned} A_1 \frac{\partial \xi(s,n)}{\partial n} &= -\frac{\partial v(s,n)}{\partial s} + c(s) - A_2 v(s,n) - A_3 c(s) \\ \xi(s,n) &= -\frac{1}{A_1} \int_{-1}^n \left(\frac{\partial v(s,n)}{\partial s} + A_2 v(s,n) \right) dn + Bc(s)n + f_1(s) \end{aligned}$$

- f. Substitute in (3) and compute new u
g. Substitute new u in (1) and compute new v
h. Continue loop until...