

28. $u'' + 2u = 0$ $u(0) = 0, u'(0) = 2$

$$u = \sqrt{2} \sin \sqrt{2} t \quad u' = 2 \cos \sqrt{2} t$$

$$\text{period} = \frac{2\pi}{\sqrt{2}} = \sqrt{2} \pi$$

9. DE: $u'' + 20u' + 196u = 0$ $u(0) = 2 \quad u'(0) = 0$

$$u = e^{-10t} \left[2 \cos(\underbrace{4\sqrt{6}}_{\omega} t) + \frac{5}{\sqrt{6}} \sin(4\sqrt{6} t) \right]$$

$$\omega = 4\sqrt{6}$$

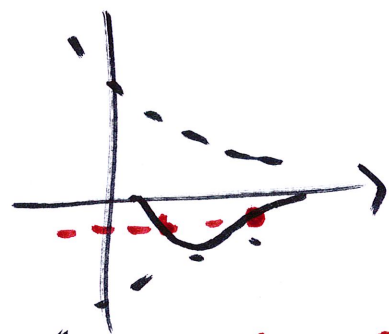
$$u = \frac{7}{\sqrt{6}} e^{-10t} \cos\left(4\sqrt{6} t - \tan^{-1}\left(\frac{5}{2\sqrt{6}}\right)\right)$$

$$T_d = \frac{2\pi}{4\sqrt{6}}$$

undamped: $u'' + 196u = 0$

$$\omega_0 = 14 \quad T = \frac{2\pi}{14}$$

$$\frac{T_d}{T} = 1.43$$



$$141 < 0.05$$

$$-0.05 = u$$

3.8 Forced Vibrations

$$m u'' + \gamma u' + k u = f(t)$$

$f(t)$ is a periodic function
"forcing function"

focus on $\gamma = 0$ cases

"disturbing function"

example

$$u'' + 16u = 2 \cos 2t$$

$$u(0) = u'(0) = 0$$

$$u = C_1 \cos 4t + C_2 \sin 4t + Y$$

undetermined
coeff is
good.

$$Y = A \cos 2t + B \sin 2t$$

\vdots

$$A = \frac{1}{6} \quad B = 0$$

$$\text{then w/ ICs, } C_1 = -\frac{1}{6}, \quad C_2 = 0$$

$$u(t) = \frac{1}{6} \cos 2t - \frac{1}{6} \cos 4t$$

same amplitude, different frequencies

transform w/ identities and a "trick"

$$\cos At - \cos Bt$$

$$= \cos\left(\frac{At-Bt}{2} + \frac{At+Bt}{2}\right) - \cos\left(\frac{At-Bt}{2} - \frac{At+Bt}{2}\right)$$

$$u = \frac{1}{6} \cos 2t - \frac{1}{6} \cos 4t = \frac{1}{6} (\cos 2t - \cos 4t)$$

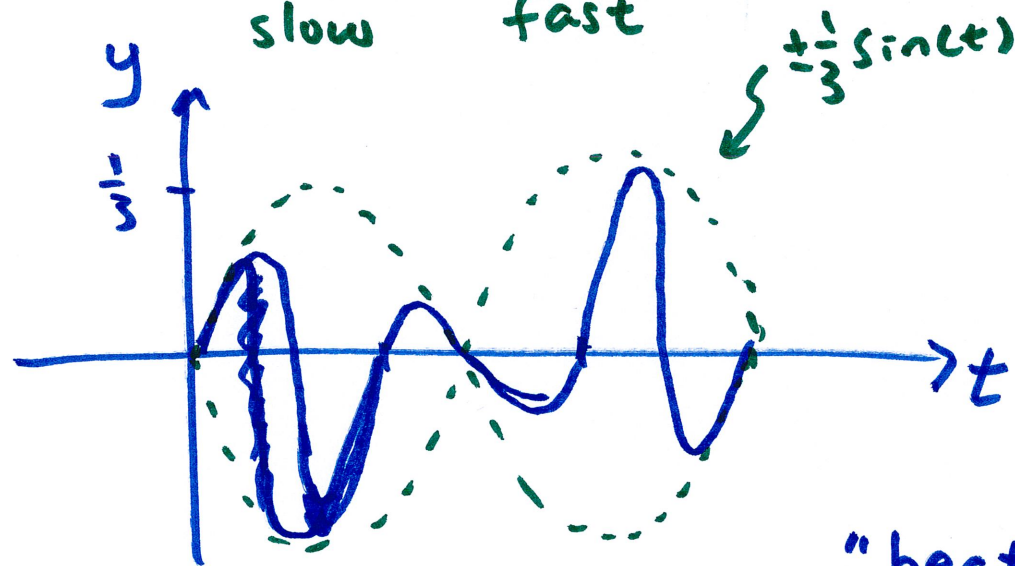
$$= \frac{1}{6} [\cos(-t+3t) - \cos(-t-3t)]$$

then use $\cos(A \pm B) = \cos A \cos B \mp \sin A \sin B$

$$\rightarrow = \frac{1}{6} \left[\cancel{\cos(-t) \cos(3t)} - \sin(-t) \sin(3t) - \cancel{\cos(-t) \cos(3t)} + \sin(-t) \sin(3t) \right]$$

$$= \frac{1}{6} \left[-2 \underbrace{\sin(-t) \sin(3t)}_{-\sin(t)} \right] = \frac{1}{3} \sin(t) \sin(3t)$$

$$u = \frac{1}{3} \underbrace{\sin(t)}_{\text{slow}} \underbrace{\sin(3t)}_{\text{fast}}$$



"beat"
two waves w/ nearly
same frequencies

example

$$u'' + 16u = 2 \cos 4t$$

$$u(0) = \frac{1}{3} \quad u'(0) = 0$$

$$u = C_1 \cos 4t + C_2 \sin 4t + \underbrace{At}_{=} \cos 4t + \underbrace{Bt}_{=} \sin 4t$$

\vdots

$$u = \frac{1}{3} \cos 4t + \underbrace{4t}_{\downarrow} \sin 4t$$



goes ∞ as $t \rightarrow \infty$



"resonance"
applied force
has same or
nearly the same
frequency as
fundamental freq.

Computer Project 1. Nonlinear Springs

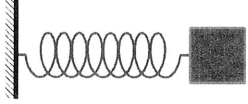
Goal: Investigate the behavior of nonlinear springs.

Tools needed: ode45, plot

Description: For certain (nonlinear) spring-mass systems, the spring force is not given by Hooke's Law but instead satisfies

$$F_{\text{spring}} = ku + \epsilon u^3,$$

where $k > 0$ is the spring constant and ϵ is small but may be positive or negative and represents the “strength” of the spring ($\epsilon = 0$ gives Hooke's Law). The spring is called a *hard spring* if $\epsilon > 0$ and a *soft spring* if $\epsilon < 0$.



Questions: Suppose a nonlinear spring-mass system satisfies the initial value problem

$$\begin{cases} u'' + u + \epsilon u^3 = 0 \\ u(0) = 0, \quad u'(0) = 1 \end{cases}$$

Use ode45 and plot to answer the following:

1. Let $\epsilon = 0.0, 0.2, 0.4, 0.6, 0.8, 1.0$ and plot the solutions of the above initial value problem for $0 \leq t \leq 20$. Estimate the amplitude of the spring. Experiment with various $\epsilon > 0$. What appears to happen to the amplitude as $\epsilon \rightarrow \infty$? Let μ^+ denote the first time the mass reaches equilibrium after $t = 0$. Estimate μ^+ when $\epsilon = 0.0, 0.2, 0.4, 0.6, 0.8, 1.0$. What appears to happen to μ^+ as $\epsilon \rightarrow \infty$?
2. Let $\epsilon = -0.1, -0.2, -0.3, -0.4$ and plot the solutions of the above initial value problem for $0 \leq t \leq 20$. Estimate the amplitude of the spring. Experiment with various $\epsilon < 0$. What appears to happen to the amplitude as $\epsilon \rightarrow -\infty$? Let μ^- denote the first time the mass reaches equilibrium after $t = 0$. Estimate μ^- when $\epsilon = -0.1, -0.2, -0.3, -0.4$. What appears to happen to μ^- as $\epsilon \rightarrow -\infty$?
3. Given that a certain nonlinear hard spring satisfies the initial value problem

$$\begin{cases} u'' + \frac{1}{5}u' + \left(u + \frac{1}{5}u^3\right) = \cos \omega t \\ u(0) = 0, \quad u'(0) = 0 \end{cases}$$

plot the solution $u(t)$ over the interval $0 \leq t \leq 60$ for $\omega = 0.5, 0.7, 1.0, 1.3, 2.0$. Continue to experiment with various values of ω , where $0.5 \leq \omega \leq 2.0$, to find a value ω^* for which $|u(t)|$ is largest over the interval $40 \leq t \leq 60$.

ode45 Differential Equation Solver

This routine uses a variable step Runge-Kutta Method to solve differential equations numerically. The syntax for ode45 for first order differential equations and that for second order differential equations are basically the same. However, the .m files are quite different.

I. First Order Equations $\begin{cases} y' = f(t, y) \\ y(t_0) = y_0 \end{cases}$

A. Create a .m file for $f(t, y)$ (see the tutorial on numerical methods and .m files on how to do this). Save file as, for example, yp.m.

B. *Basic syntax for ode45.* At a MATLAB prompt type:

`[t,y]=ode45('yp',[t0,tf],y0);`

(your version of ode45 may not require brackets around t0,tf)

$\begin{cases} \text{yp} = \text{the .m file of the function } f(t, y) \text{ saved as yp.m} \\ \text{t0, tf} = \text{initial and terminal values of } t \\ \text{y0} = \text{initial value of } y \text{ at } \text{t0} \end{cases}$

C. For example, to numerically solve $\begin{cases} t^2 y' = y + 3t \\ y(1) = -2 \end{cases}$ over $1 \leq t \leq 4$:

* Create and save the file yp.m for the function $\frac{1}{t^2}(y + 3t)$.

* At a MATLAB prompt type:

`[t,y]=ode45('yp',[1,4],-2);`

(your version of ode45 may not require brackets around 1,4)

* To print results type: `[t,y]`

* To plot results type: `plot(t,y)`

* To plot results type with a '+' symbol: `plot(t,y,'+')`

II. Second Order Equations $\begin{cases} y'' + p(t)y' + q(t)y = g(t) \\ y(t_0) = y_0, y'(t_0) = y_1 \end{cases}$

A. First convert 2nd order equation to an equivalent system of 1st order equations.
Let $x_1 = y, x_2 = y'$:

$$\begin{cases} x'_1 = x_2, \\ x'_2 = -q(t)x_1 - p(t)x_2 + g(t) \\ x_1(t_0) = y_0, x_2(t_0) = y_1 \end{cases}$$

B. Create and save a .m file which will return a *vector-valued* function. This is a little tricky so here is a specific example.

* Suppose the system is as below and $0 \leq t \leq 4$

$$\begin{cases} x_1' = x_2, \\ x_2' = -t x_1 - e^t x_2 + 3 \sin 2t \\ x_1(0) = 2, \quad x_2(0) = 8 \end{cases}$$

* Create the following function file and save it as F.m:

```
function xp=F(t,x)
xp=zeros(2,1); % since output must be a column vector
xp(1)=x(2);
xp(2)=-t*x(1)+exp(t)*x(2)+3*sin(2*t);
```

(Don't forget the “,” after each line.)

C. *Basic syntax for ode45.* At a MATLAB prompt, type:

```
[t,x]=ode45('F',[t0,tf],[x10,x20]);
```

{F = the .m file of the vector-function saved as above

t_0, t_f = initial and terminal values of t
 x_{10} = initial value of x_1 at t_0 : $x_{10} = x_1(t_0)$
 x_{20} = initial value of x_2 at t_0 : $x_{20} = x_2(t_0)$

(The example above becomes: `[t,x]=ode45('F',[0,4],[2,8]);`)

- * Since $x_1(t) = y$, to print out the values of the solution y for $t_0 \leq t \leq t_f$, at a MATLAB prompt type: `[t,x(:,1)]`
- * To plot the solution on a graph t vs y , type: `plot(t,x(:,1))` (since the vector \mathbf{x} has 1st component $x_1 = y$ and 2nd component $x_2 = y'$.)
- * To plot x_1 vs x_2 (phase plane) type: `plot(x(:,1),x(:,2))`