

Math 211

Lecture #31

Higher Order Equations
Harmonic Motion

November 7, 2003

Higher Order Equations

- Linear homogenous equation of order n .

$$y^{(n)} + a_1 y^{(n-1)} + \cdots + a_{n-1} y' + a_n y = 0$$

- Linear homogenous equation of second order.

$$y'' + py' + qy = 0$$

- Equivalent system: $\mathbf{x}' = A\mathbf{x}$, where

$$\mathbf{x} = \begin{pmatrix} y \\ y' \end{pmatrix} \quad \text{and} \quad A = \begin{pmatrix} 0 & 1 \\ -q & -p \end{pmatrix}.$$

Linear Independence of Solutions

- A fundamental set of solutions for the **system** consists of two linearly independent solutions.

Definition: Two functions $u(t)$ and $v(t)$ are *linearly independent* if neither is a constant multiple of the other.

- $u(t)$ and $v(t)$ are linearly independent solutions to $y'' + py' + qy = 0 \Leftrightarrow \begin{pmatrix} u \\ u' \end{pmatrix} \& \begin{pmatrix} v \\ v' \end{pmatrix}$ are linearly independent solutions to the equivalent system.

General Solution

Theorem: Suppose that $y_1(t)$ & $y_2(t)$ are linearly independent solutions to the equation

$$y'' + py' + qy = 0.$$

Then the general solution is

$$y(t) = C_1y_1(t) + C_2y_2(t).$$

Definition: A set of two linearly independent solutions is called a *fundamental set of solutions*.

Solutions to $y'' + py' + qy = 0$.

- The equivalent **system** has exponential solutions.
- Look for exponential solutions to the 2nd order equation of the form $y(t) = e^{\lambda t}$.
- **Characteristic equation:** $\lambda^2 + p\lambda + q = 0$.
 - ♦ **Characteristic polynomial:** $\lambda^2 + p\lambda + q$.
 - ♦ Same for the 2nd order equation and the system.
 - ♦ If λ is a root of the **characteristic polynomial** then $y(t) = e^{\lambda t}$ is a solution.

Roots and Solutions

- If the characteristic polynomial has two distinct real roots λ_1 and λ_2 , then $y_1(t) = e^{\lambda_1 t}$ and $y_2(t) = e^{\lambda_2 t}$ are a **fundamental** set of solutions.
- If λ is a root to the characteristic polynomial of multiplicity 2, then $y_1(t) = e^{\lambda t}$ and $y_2(t) = te^{\lambda t}$ are a fundamental set of solutions.
- If $\lambda = \alpha + i\beta$ is a complex root of the **characteristic** equation, then $z(t) = e^{\lambda t}$ and $\bar{z}(t) = e^{\bar{\lambda}t}$ are a complex valued fundamental set of solutions.
 - ♦ $x(t) = e^{\alpha t} \cos \beta t$ and $y(t) = e^{\alpha t} \sin \beta t$ are a real valued fundamental set of solutions.

Examples

- $y'' - 5y' + 6y = 0$, with $y(0) = 0$ and $y'(0) = 1$.
- $y'' + 4y' + 13y = 0$, with $y(0) = -1$ and $y'(0) = 14$.
- $y'' + 4y' + 4y = 0$, with $y(0) = 2$ and $y'(0) = 0$.
- $y'' + 25y = 0$, with $y(0) = 3$ and $y'(0) = -2$.

The Vibrating Spring

Newton's second law: $ma = \text{total force}$.

- Forces acting:
 - ◆ Gravity mg .
 - ◆ Restoring force $R(x)$.
 - ◆ Damping force $D(v)$.
 - ◆ External force $F(t)$.
- Including all of the forces, Newton's law becomes

$$ma = mg + R(x) + D(v) + F(t)$$

- Hooke's law: $R(x) = -kx$. $k > 0$ is the *spring constant*.
- ◆ Spring-mass equilibrium $x_0 = mg/k$. Set $y = x - x_0$.
Newton's law becomes

$$my'' = -ky + D(y') + F(t).$$

- Damping force $D(y') = -\mu y'$. $\mu \geq 0$ is the *damping constant*. Newton's law becomes

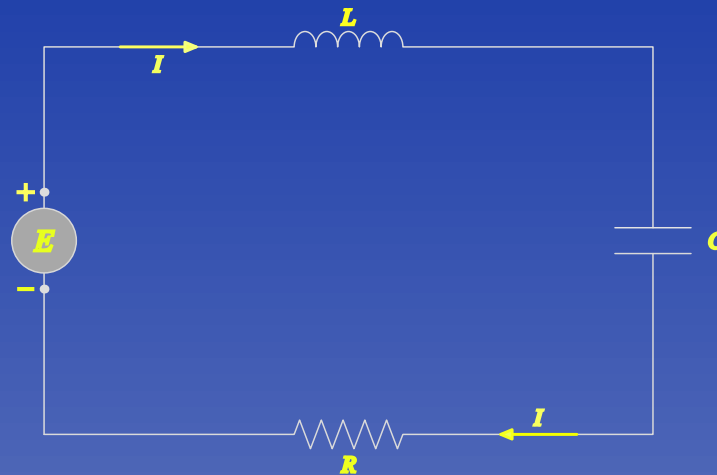
$$my'' = -ky - \mu y' + F(t), \quad \text{or}$$

$$my'' + \mu y' + ky = F(t), \quad \text{or}$$

$$y'' + \frac{\mu}{m}y' + \frac{k}{m}y = \frac{1}{m}F(t).$$

- This is the equation of the vibrating spring.

RLC Circuit



$$LI'' + RI' + \frac{1}{C}I = E'(t), \quad \text{or}$$
$$I'' + \frac{R}{L}I' + \frac{1}{LC}I = \frac{1}{L}E'(t).$$

- This is the equation of the *RLC* circuit.

Harmonic Motion

- Spring: $y'' + \frac{\mu}{m}y' + \frac{k}{m}y = \frac{1}{m}F(t)$.
- Circuit: $I'' + \frac{R}{L}I' + \frac{1}{LC}I = \frac{1}{L}E'(t)$.
- Essentially the same equation. Use

$$x'' + 2cx' + \omega_0^2x = f(t).$$

- ♦ We call this the equation for *harmonic motion*.
- ♦ It includes both the vibrating spring and the *RLC* circuit.

The Equation for Harmonic Motion

$$x'' + 2cx' + \omega_0^2 x = f(t).$$

- ω_0 is the *natural frequency*.
 - ♦ Spring: $\omega_0 = \sqrt{k/m}$.
 - ♦ Circuit: $\omega_0 = \sqrt{1/LC}$.
- c is the *damping constant*.
 - ♦ Spring: $2c = \mu/m$.
 - ♦ Circuit: $2c = R/L$.
- $f(t)$ is the *forcing term*.

Simple Harmonic Motion

No **forcing**, and no damping.

$$x'' + \omega_0^2 x = 0$$

- $p(\lambda) = \lambda^2 + \omega_0^2$, $\lambda = \pm i\omega_0$.
- Fundamental set of **solutions**: $x_1(t) = \cos \omega_0 t$ & $x_2(t) = \sin \omega_0 t$.
- General solution: $x(t) = C_1 \cos \omega_0 t + C_2 \sin \omega_0 t$.
- Every solution is periodic with the natural **frequency** ω_0 .
 - ♦ The period is $T = 2\pi/\omega_0$.

Amplitude and Phase

- Put C_1 and C_2 in polar coordinates:

$$C_1 = A \cos \phi, \text{ \& } C_2 = A \sin \phi.$$

- Then $x(t) = C_1 \cos \omega_0 t + C_2 \sin \omega_0 t$

$$= A \cos(\omega_0 t - \phi).$$

- A is the *amplitude*; $A = \sqrt{C_1^2 + C_2^2}$.
- ϕ is the *phase*; $\tan \phi = C_2/C_1$.

Examples

- $C_1 = 3, C_2 = 4 \Rightarrow A = 5, \phi = 0.9273.$
- $C_1 = -3, C_2 = 4 \Rightarrow A = 5, \phi = 2.2143.$
- $C_1 = -3, C_2 = -4 \Rightarrow A = 5, \phi = -2.2143.$

Example

$$x'' + 16x = 0, x(0) = -2 \text{ \& } x'(0) = 4$$

- Natural frequency: $\omega_0^2 = 16 \Rightarrow \omega_0 = 4$.
- General solution: $x(t) = C_1 \cos 4t + C_2 \sin 4t$.
- IC: $-2 = x(0) = C_1$, and $4 = x'(0) = 4C_2$.
- Solution

$$\begin{aligned} x(t) &= -2 \cos 2t + \sin 2t \\ &= \sqrt{5} \cos(2t - 2.6779). \end{aligned}$$