TMA4115 Matematikk 3

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Lecture 7: Plane Sailing

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Recap

- Homogeneous ODEs:
  2 solutions $\Longrightarrow$ all solutions
- Inhomogeneous ODEs:
  Guess answer based on output.

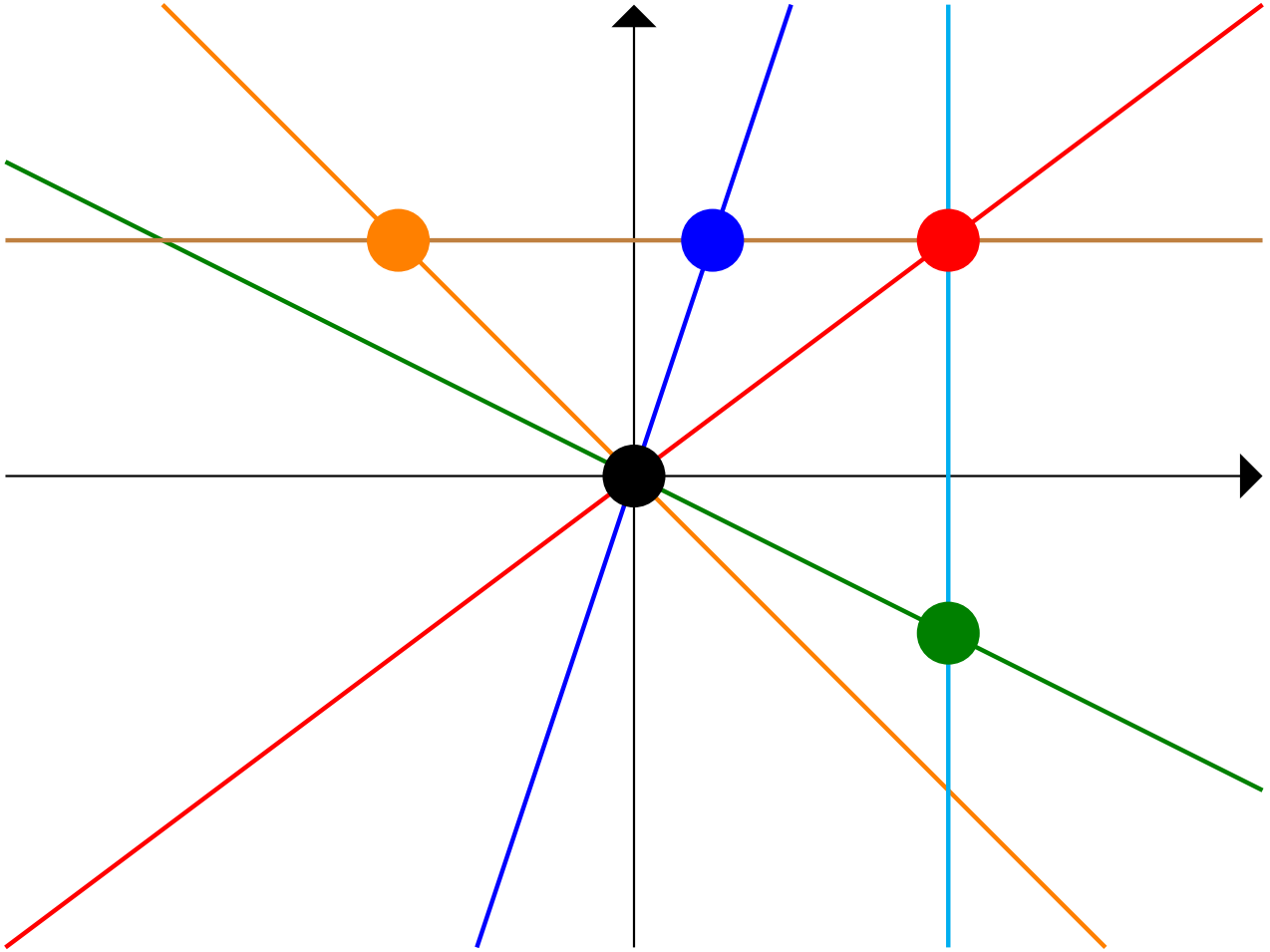
Key Points

- Solve inhomogenous by solving homogeneous first
- Inhomogeneous with constant coefficients

How Many Points?

Question

How many points specify a line?



How Many Solutions?

Solutions of

$$y'' + p(x)y' + q(x)y = r(x)$$

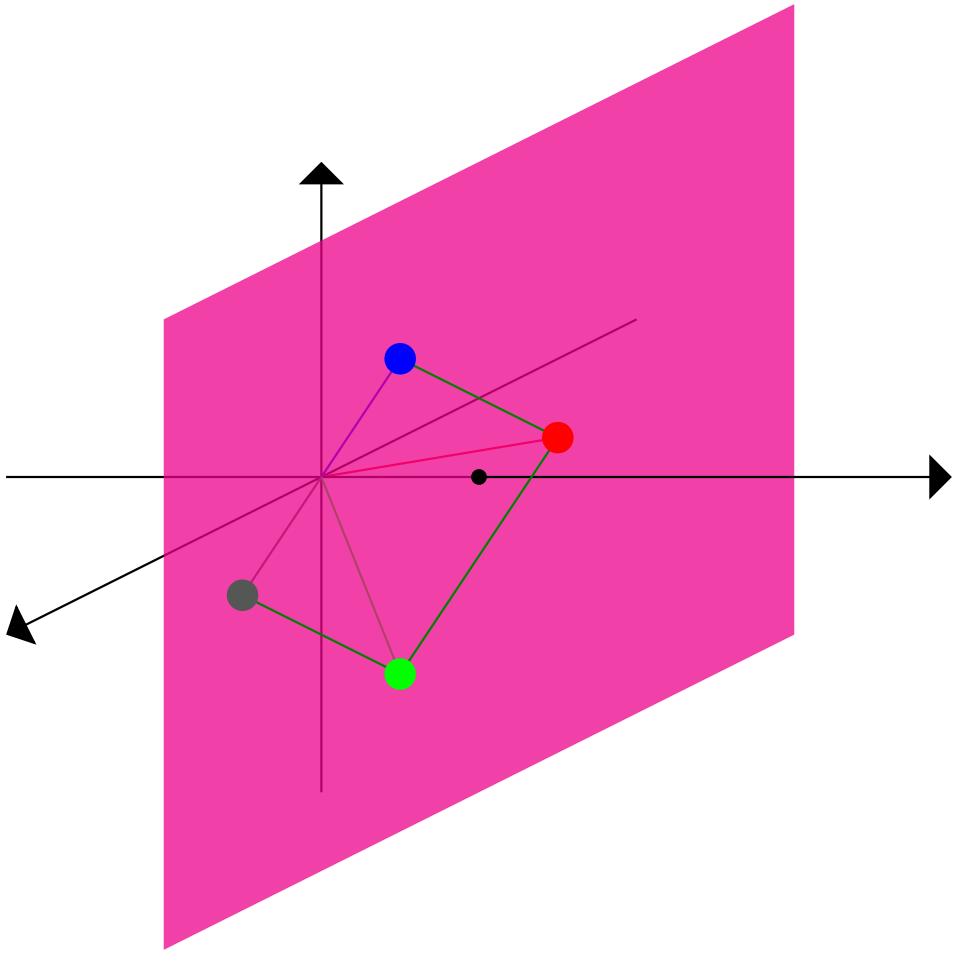
look like a plane in some huge space.

- Homogeneous $\iff r(x) = 0 \iff$ origin $\in$ plane
- Inhomogeneous $\iff r(x) \neq 0 \iff$ origin $\notin$ plane

Need 3 points to specify a plane.

Homogeneous $\implies$ Take one to be "origin" (i.e. 0)

Specifying a Plane



$$\text{point} = \text{point} + (\text{point} - \text{point}) + (\text{point} - \text{point})$$

Specifying Points on a Plane

Plane: $\mathrm{P} \ni \vec{u}, \vec{v}, \vec{w}$

$$\begin{aligned}\mathrm{P} &= \left\{a\vec{u} + b\vec{v} + c\vec{w} : a + b + c = 1\right\} \\ &= \left\{\vec{u} + b(\vec{v} - \vec{u}) + c(\vec{w} - \vec{u}) : b, c \in \mathbb{R}\right\}\end{aligned}$$

Solutions: y_1, y_2, y_3 of

$$y'' + p(x)y' + q(x)y = r(x)$$

$$\begin{aligned}\text{All} &= \left\{ay_1 + by_2 + cy_3 : a + b + c = 1\right\} \\ &= \left\{y_1 + b(y_2 - y_1) + c(y_3 - y_1) : b, c \in \mathbb{R}\right\}\end{aligned}$$

Specifying Solutions of ODE

$$y'' + p(x)y' + q(x)y = r(x)$$

$$\begin{aligned} \text{All} &= \left\{ ay_1 + by_2 + cy_3 : a + b + c = 1 \right\} \\ &= \left\{ y_1 + b(y_2 - y_1) + c(y_3 - y_1) : b, c \in \mathbb{R} \right\} \end{aligned}$$

Question

Which way is best?

Answer

The second way!

The Second Way

Because: $y_2 - y_1$, $y_3 - y_2$ solutions of homogeneous ODE:

$$\begin{aligned}(y_2 - y_1)'' + p(x)(y_2 - y_1)' + q(x)(y_2 - y_1) \\ &= y_2'' + p(x)y_2' + q(x)y_2 - y_1'' - p(x)y_1' - q(x)y_1 \\ &= r(x) - r(x) \\ &= 0\end{aligned}$$

So don't depend on $r(x)$.

Often want to allow $r(x)$ to vary:

- 3 solutions $\Longrightarrow$ 3 new each time
- $1 + 2$ solutions $\Longrightarrow$ 1 new each time

General Solution

ODE: $y'' + p(x)y' + q(x)y = r(x)$

Solutions: $y = y_p + y_h$

- y_p particular solution of inhomogeneous ODE
- y_h general solution of homogeneous ODE
- $\left(\text{ so } y_h = c_1 y_1 + c_2 y_2 \right)$

Three Step Method for IVP:

1. Solve homogeneous ODE completely
2. Find one solution of inhomogeneous
3. Fit to initial conditions.

Examples

$$y'' + 2y' + y = e^x$$

$\frac{1}{4}e^x$ is a particular solution.

e^{-x} and xe^{-x} lin ind solutions of homogeneous ODE.

General Solution

$$\frac{1}{4}e^x + ae^{-x} + bxe^{-x}$$

IVP: $y(0) = 5/4$, $y'(0) = 9/4$

$$\frac{1}{4}e^x + e^{-x} + xe^{-x}$$

Examples

$$y'' - y = e^x$$

$\frac{1}{2}xe^x$ is a particular solution.

e^x and e^{-x} lin ind solutions of homogeneous ODE.

General Solution

$$\frac{1}{2}xe^x + ae^x + be^{-x}$$

IVP: $y(0) = 2$, $y'(0) = 3^1/_2$

$$\frac{1}{2}xe^x + 2e^x - e^{-x}$$

Examples

$$y'' - 2y' + y = e^x$$

$\frac{1}{2}x^2e^x$ is a particular solution.

e^x and xe^x lin ind solutions of homogeneous ODE.

General Solution

$$\frac{1}{2}x^2e^x + ae^x + bxe^x$$

IVP: $y(0) = 2$, $y'(0) = 3^1/_2$

$$\frac{1}{2}x^2e^x - e^x - xe^x$$

Examples

$$y'' + 2y' + y = x$$

$x - 2$ is a particular solution.

e^{-x} and xe^{-x} lin ind solutions of homogeneous ODE.

General Solution

$$x - 2 + ae^{-x} + bxe^{-x}$$

IVP: $y(2) = 0$, $y'(2) = 0$

$$x - 2 + 2e^{2-x} - xe^{2-x}$$

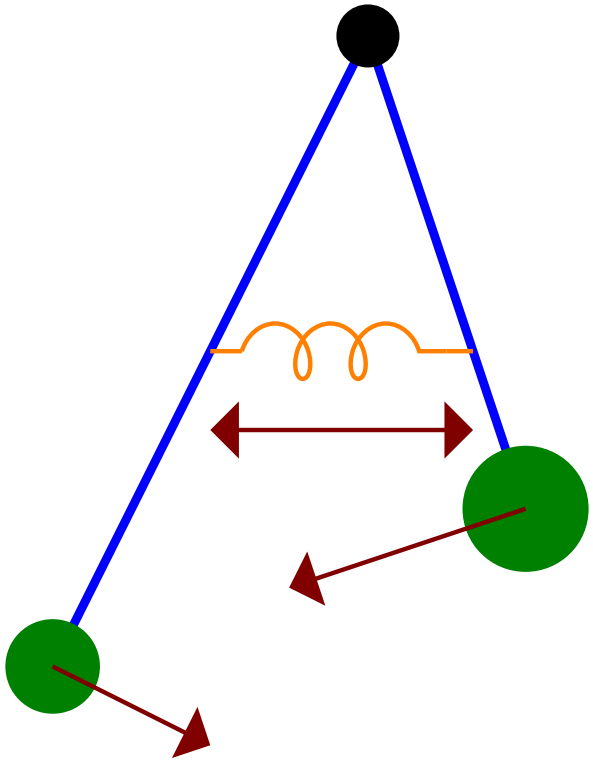
Case Study: Coupled Pendula

Warning

position, y, function of time, t

Kreyzig considers springs

Case Study: Coupled Pendula



Coupled Pendula: The Equations

$$M_a L_a y_a'' = F_a = -M_a g \sin(y_a) - c L_a y_a' + k(y_b - y_a)$$
$$M_b L_b y_b'' = F_b = -M_b g \sin(y_b) - c L_b y_b' + k(y_a - y_b)$$

$$y_a'' + \frac{c}{M_a} y_a' + \left(\frac{g}{L_a} + \frac{k}{M_a L_a}\right) y_a = \frac{k}{M_a L_a} y_b$$
$$y_b'' + \frac{c}{M_b} y_b' + \left(\frac{g}{L_b} + \frac{k}{M_b L_b}\right) y_b = \frac{k}{M_b L_b} y_a$$

Simplifying Assumption: M_b very big.

$$y_b = \sin(\omega t)$$

Forced Oscillation

$$y'' + ay' + by = F\sin(\omega t)$$

Solutions of Homogeneous Equation:

1. $e^{-\lambda t}\cos(\nu t)$, $e^{-\lambda t}\sin(\nu t)$. Underdamped
2. $e^{-\lambda_1 t}$, $e^{-\lambda_2 t}$. Overdamped
3. $e^{-\lambda t}$, $te^{-\lambda t}$. Critical Damping

Trig in, Trig out: Try $c\sin(\omega t) + d\cos(\omega t)$:

$$\begin{aligned} -\omega^2(c\sin(\omega t) + d\cos(\omega t)) \\ + a\omega(c\cos(\omega t) - d\sin(\omega t)) \\ + b(c\sin(\omega t) + d\cos(\omega t)) = F\sin(\omega t) \end{aligned}$$

$$(b-\omega^2)d + a\omega c = 0, \qquad (b-\omega^2)c - a\omega d = F$$

Forced Oscillation

$$(b - \omega^2)d + a\omega c = 0, \qquad (b - \omega^2)c - a\omega d = F$$

Has a solution unless $a\omega = 0$ and $\omega^2 = b$

- $a = 0$: No Friction.
- $\omega^2 = b$: Forcing period same as natural period.

Both highly unlikely!

But already ignored small stuff so don't need equality just indistinguishable.

Consider Coincidences: No Friction

$$y'' + \nu^2 y = F \sin(\omega t)$$

Solutions of Homogeneous Equation:

- $\cos(\nu t)$, $\sin(\nu t)$.

No damping

Particular Solution:

$$\frac{F}{\nu^2 - \omega^2} \sin(\omega t)$$

General Solution:

$$\frac{F}{\nu^2 - \omega^2} \sin(\omega t) + c \sin(\nu t) + d \cos(\nu t)$$

Coincidences: No Friction, Special Start

$$y'' + \nu^2 y = F \sin(\omega t)$$

General Solution:

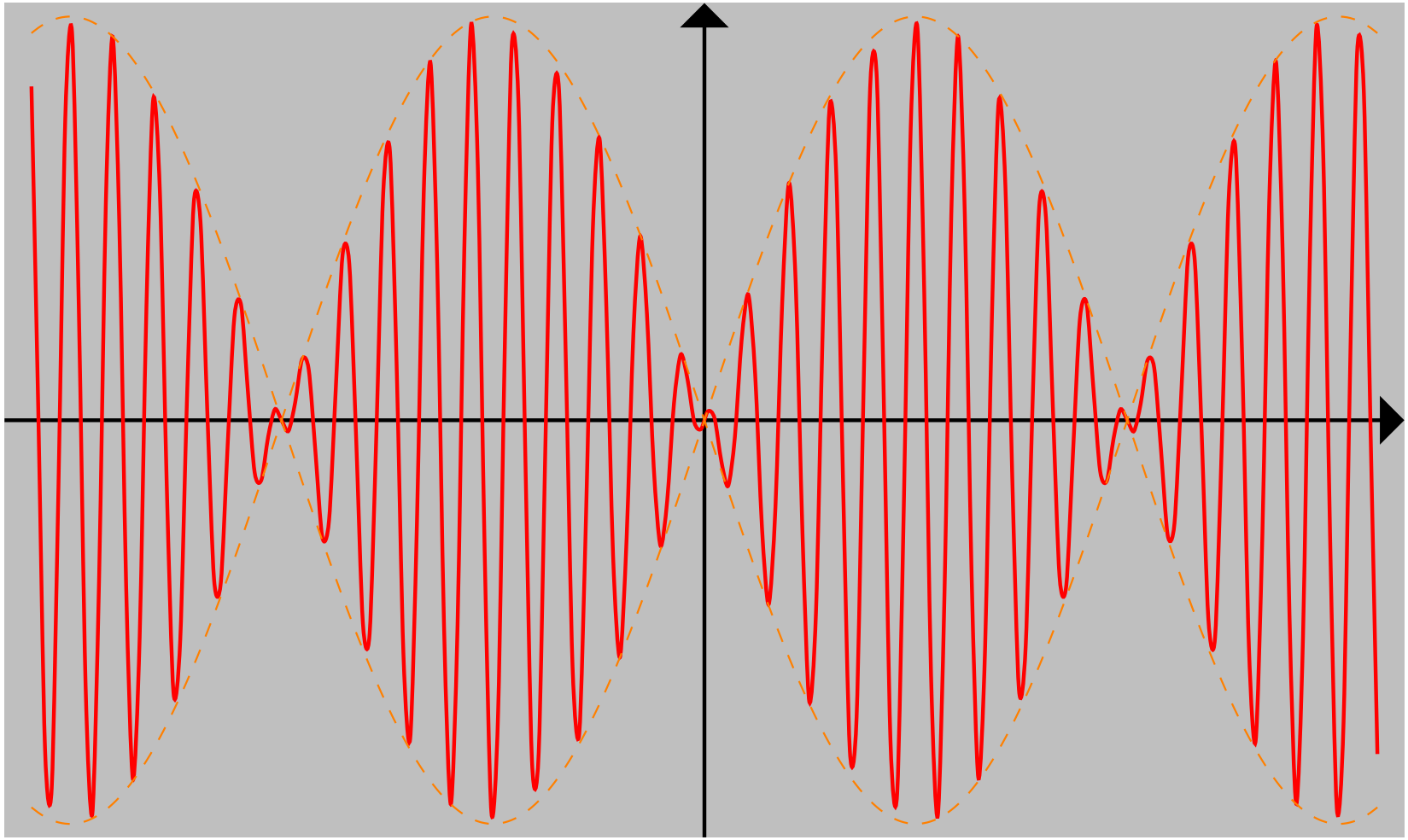
$$\frac{F}{\nu^2 - \omega^2} \sin(\omega t) + c \sin(\nu t) + d \cos(\nu t)$$

IVP: chosen to get

$$\frac{F}{\nu^2 - \omega^2} (\sin(\omega t) - \sin(\nu t))$$
$$= \frac{F}{2(\nu^2 - \omega^2)} \sin\left(\frac{\omega - \nu}{2} t\right) \cos\left(\frac{\omega + \nu}{2} t\right)$$

Slow variation and fast oscillation.

Beats



But best to hear it!

Coincidences: No Friction, Same Period

$$y'' + \omega^2 y = F \sin(\omega t)$$

Solutions of Homogeneous Equation:

- $\cos(\omega t)$, $\sin(\omega t)$.

Particular Solution:

$$\frac{F}{2\omega} t \cos(\omega t)$$

General Solution:

$$\frac{F}{2\omega} t \cos(\omega t) + c \sin(\omega t) + d \cos(\omega t)$$

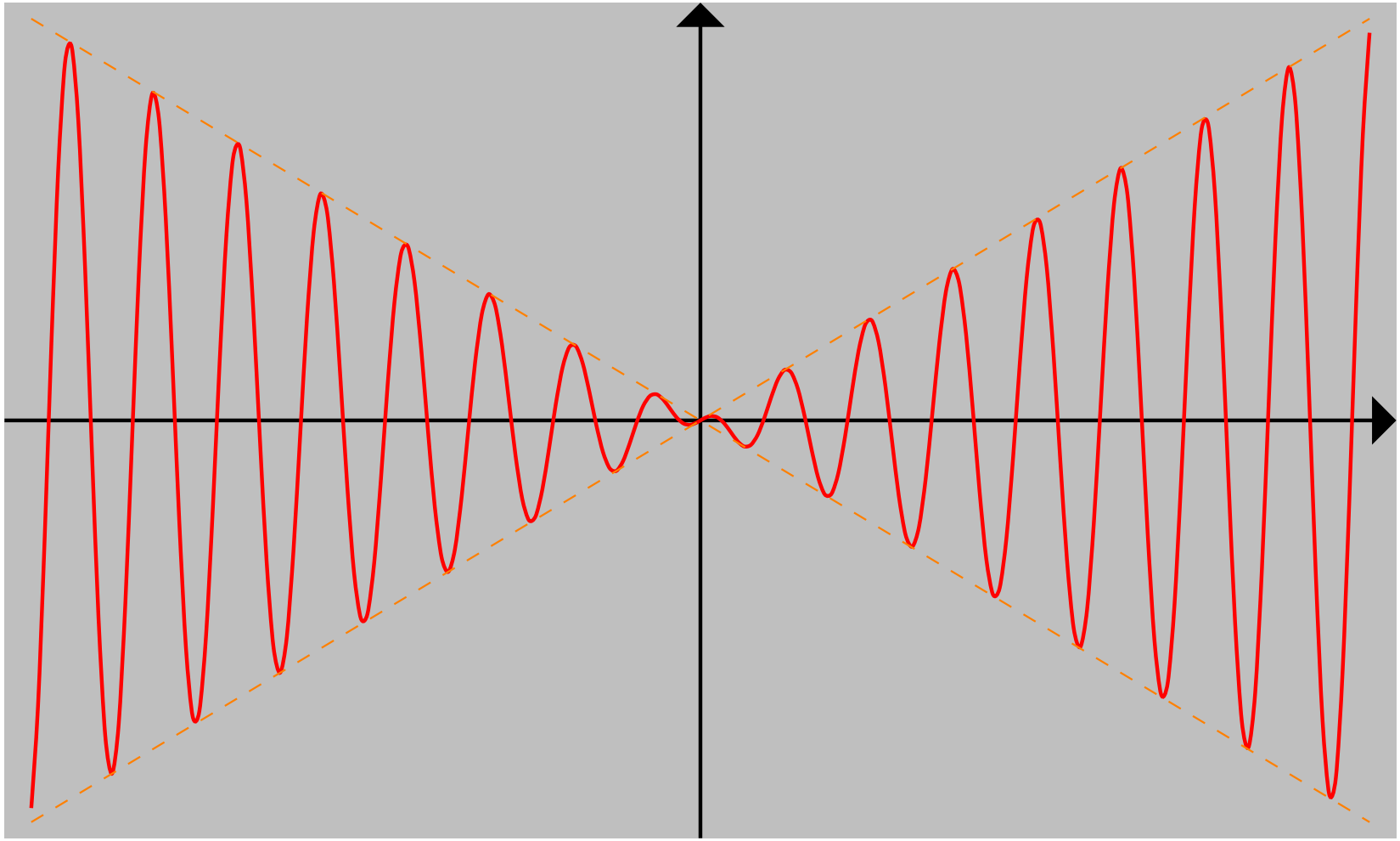
Resonance

Conclusions

1. Mathematical conclusion: Solution grows with time.
2. Physical conclusion: Model becomes inaccurate.
3. Engineering conclusion: Build a better bridge.

Observation: Dominant term is out of phase with forcing.

Resonance



But best to see it!

Summary

- Solve inhomogeneous IVP:
  1. Solve homogeneous
  2. Find particular solution
  3. Fit to conditions
- Constant coefficients with forcing:
  1. Friction $\Longrightarrow$ decay to follow force
  2. No friction $\Longrightarrow$ beats or resonance