Math 218 — Assignment 3 Solutions

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1. (a) Find the general solution of the DE

$$y'' + \omega_0^2 y = \alpha \cos \omega t,$$

where ω_0, α and ω are constants. Which values(s) of ω have to be treated as special cases?

- (b) Find the unique solution of the DE in (a) with $\omega^2 \neq \omega_0^2$, subject to the initial condition y(0) = 0, y'(0) = 0,
- (c) Show that the solution in (b) can be written in the form

$$y = A(t) \sin \left[\frac{1}{2}(\omega_0 + \omega)t\right],$$

where

$$A(t) = \frac{2\alpha}{\omega_0^2 - \omega^2} \sin\left[\frac{1}{2}(\omega_0 - \omega)t\right].$$

Give a qualitative sketch of the graph of y(t) in the case where $\omega_0 - \omega$ is small compared to ω_0 . If you want to use specific values, use $\omega_0 = 11, \omega = 9$, but don't try to sketch the curve exactly.

(d) Show that the unique solution of the DE in (a) with $\omega^2 = \omega_0^2$, subject to the initial condition y(0) = 0, y'(0) = 0 is

$$y = \frac{\alpha}{2\omega_0} t \sin \omega_0 t.$$

Give a qualitative sketch of the graph.

Solution

(a) We first observe that the general solution of the homogeneous DE $y'' + \omega_0^2 y = 0$ is

.

$$y_h = c_1 \cos \omega_0 t + c_2 \sin \omega_0 t.$$

To find y_p we must consider the two cases $\omega = \omega_0$ and $\omega \neq \omega_0$. If $\omega \neq \omega_0$ then we use the trial function

$$y_p = a_1 \cos \omega t + a_2 \sin \omega t.$$

Then we have

$$y'_p = -\omega a_1 \sin \omega t + \omega a_2 \cos \omega t$$

$$y''_p = -\omega^2 a_1 \cos \omega t - \omega^2 a_2 \sin \omega t.$$

Putting these into the DE we get

$$-\omega^2 a_1 \cos \omega t - \omega^2 a_2 \sin \omega t + \omega_0^2 (a_1 \cos \omega t + a_2 \sin \omega t) = \alpha \cos \omega t.$$

Hence

$$-\omega^2 a_1 + \omega_0^2 a_1 = \alpha, \qquad -\omega^2 a_2 + \omega_0^2 a_2 = 0.$$

Thus

$$a_2 = 0, \qquad a_1 = \frac{\alpha}{\omega_0^2 - \omega^2}.$$

Therefore the solution is

$$y = c_1 \cos \omega_0 t + c_2 \sin \omega_0 t + \frac{\alpha}{\omega_0^2 - \omega^2} \cos \omega t.$$

If $\omega = \omega_0$ then we use the trial function

$$y_p = a_1 t \cos \omega_0 t + a_2 t \sin \omega_0 t.$$

Then we have

$$y'_{p} = \omega_{0}a_{2}t\cos\omega_{0}t - \omega_{0}a_{1}t\sin\omega_{0}t + a_{1}\cos\omega_{0}t + a_{2}\sin\omega_{0}t y''_{p} = -\omega_{0}^{2}a_{1}t\cos\omega_{0}t - \omega_{0}^{2}a_{2}t\sin\omega_{0}t_{2}\omega_{0}a_{2}\cos\omega_{0}t - 2\omega_{0}a_{1}\sin\omega_{0}t.$$

Therefore the DE becomes

$$-\omega_0^2 a_1 t \cos \omega_0 t - \omega_0^2 a_2 t \sin \omega_0 t_2 \omega_0 a_2 \cos \omega_0 t - 2\omega_0 a_1 \sin \omega_0 t + \omega_0^2 (a_1 t \cos \omega_0 t + a_2 t \sin \omega_0 t) = \alpha \cos \omega_0 t.$$

Simplifying we get

$$2\omega_0 a_2 \cos \omega_0 t - 2\omega_0 a_1 \sin \omega_0 t = \alpha \cos \omega_0 t.$$

Hence

$$a_1 = 0, \qquad a_2 = \frac{\alpha}{2\omega_0}.$$

So the solution is

$$y = c_1 \cos \omega_0 t + c_2 \sin \omega_0 t + \frac{\alpha}{2\omega_0} t \sin \omega_0 t.$$

(b) If $\omega^2 \neq \omega_0^2$, then $\omega \neq \omega_0$ and from part (a) we have

$$y = c_1 \cos \omega_0 t + c_s \sin \omega_0 t + \frac{\alpha}{\omega_0^2 - \omega^2} \cos \omega t.$$

Thus $y(0) = 0 \Rightarrow c_1 = -\frac{\alpha}{\omega_0^2 - \omega^2}$, and y'(0) = 0 gives us $0 = \omega_0 c_2$, hence

$$y(t) = \frac{\alpha}{\omega_0^2 - \omega^2} (\cos \omega t - \cos \omega_0 t).$$

(c) Using

$$\cos A - \cos B = -2\sin\left(\frac{A+B}{2}\right)\left(\frac{A-B}{2}\right)$$

we have

$$\frac{\alpha}{\omega_0^2 - \omega^2} (\cos \omega t - \cos \omega_0 t) = -\frac{2\alpha}{\omega_0^2 - \omega^2} \sin \left[\left(\frac{\omega - \omega_0}{2} \right) t \right] \sin \left[\left(\frac{\omega + \omega_0}{2} \right) t \right]$$
$$= \frac{2\alpha}{\omega_0^2 - \omega^2} \sin \left[\left(\frac{\omega_0 - \omega}{2} \right) t \right] \sin \left[\left(\frac{\omega_0 + \omega}{2} \right) t \right].$$

Thus we can think of this as a sine function with frequency $\frac{1}{2}(\omega_0 + \omega)$ with an amplitude function $A(t) = \frac{2\alpha}{\omega_0^2 - \omega^2} \sin\left[\left(\frac{\omega_0 - \omega}{2}\right)t\right]$. The amplitude function provides an envelope for the inner sine function to oscillate within.

Since A(t) has frequency $\frac{\omega_0 - \omega}{2}$ it will be much slower when $\omega_0 \approx \omega$ compared to the inner sine function (with frequency $\frac{1}{2}(\omega_0 + \omega)$) which will oscillate quickly.

In the plot below the red and blue dashed curves represent the amplitude function A(t) and -A(t) respectively.



The phenomenon here is called beats. It's when you have two things oscillating at very close frequencies. It gives a sort of WAH-WAH-WAH effect. See https://www.youtube.com/watch?v=V8W4Djz6jnY

(d) If $\omega = \omega_0$ then

$$y = c_1 \cos \omega t + c_2 \sin \omega t + \frac{\alpha}{2\omega_0} t \sin \omega_0 t.$$

Hence y(0) = 0 gives $c_1 = 0$ and y'(0) = 0 gives $c_2 = 0$. Therefore

$$y = \frac{\alpha}{2\omega_0} t \sin \omega_0 t.$$

In the plot below the dashed lines are the curves $y = \frac{\alpha}{2\omega_0}$ and $y = -\frac{\alpha}{2\omega_0}$ again acting as an envelope for the inner sine function.



2. Consider a mass whose position y(t) satisfies the DE

$$y'' + 2\lambda y' + \omega^2 y = 0 \tag{1}$$

with initial conditions $y(0) = y_0$ and $y'(0) = v_0$. Suppose that $\lambda \ge \omega > 0$, so that oscillations do not occur.

a) One expects that if v_0 is sufficiently large then the mass will pass through the equilibrium position y = 0before coming to rest. Find the restriction on v_0 that will ensure that this happens in the case of critical damping $\lambda = \omega$. Also find the corresponding time t_0 for which $y(t_0) = 0$.

b) Find the time t_{min} at which y attains its minimum value y_{min} . Show that t_{min} satisfies

$$t_{min} = t_0 + \frac{1}{\omega},$$

and that

$$y_{min} = -\left(\frac{v_0}{\omega} - y_0\right)e^{-\omega t_{min}}.$$

c) Sketch the graphs of the displacement y(t) and the velocity y'(t), and label t_0 , t_{min} , v_0 , and y_{min} .

d) Show that if $\lambda > \omega$ then the mass will pass through the equilibrium position y = 0 if

$$\begin{aligned} \frac{v_0}{y_0} &> \lambda + \sqrt{\lambda^2 - \omega^2}, \\ \frac{v_0}{y_0} &< \lambda + \sqrt{\lambda^2 - \omega^2}. \end{aligned}$$
$$\begin{aligned} \frac{v_0}{v_0} &= \lambda + \sqrt{\lambda^2 - \omega^2}? \end{aligned}$$

and will not if

What happens if

$$\frac{v_0}{y_0} = \lambda + \sqrt{\lambda^2 - \omega^2}?$$

First we solve the DE (1) 2. pp With the ansatz y= ext. de eat + 21 de eat + we eat =0 $(=) \left(\alpha^2 + 2\lambda\alpha + \omega^2 \right) e^{\alpha 4} = 0$ Because et # O for all zet, 1000 a2 + 2/a + w2 =0 By assumption 1= w>0 $\chi^2 + 2\omega\chi + \omega^2 = 0$ $(\alpha, \pm, \omega)^2 = 0$ $(=) \quad \alpha = -\omega$ so the homogeneous soln before in tial coudificus is This gives that e with is a solut to (1). (problem calls The eq (1)) we exped two solutions, but only got one be - w was Trying y(t) - te-wt. dy = e ut - wite - wit

dy = -wewt - w (tewt) dt2 -we-wt-w(e-wt-wte-wt) = $-2\omega e^{-\omega t} + \omega^2 t e^{-\omega t}$ So $y' + 2wy + w^2 y$ -zwewt + wite wt + zw(ewt-wtewt) + wite wt y~ ______ = -zwewt + zwewt + wzte-wt - zwzte-wt + wzte-wt The functions y, (+) := ent and y, (+) := tent are linearly indep. (i.e.] c.c. c. s.t. y. + cy2 = 0), so the D Crewt + Crtewt = y(t) Now we impose the mitial conditions y(0)= yo, y'(0)= Vo $y(0) = C_{1}e^{-\omega \cdot 0} + C_{2} \cdot 0 \cdot e^{-\omega \cdot 0} = C_{1}$ => $C_1 = g_0$ $g'(0) = -C_1 w e^{-\omega t} + C_2 (e^{-\omega t} - \omega t e^{-\omega t}) |_{t=0}$ (scality) $= -\omega C_1 + C_2 = y_0 + C_2 = C_2 = V_0 + \omega y_0$ (mits)

All in all, g(t) = yo e + (vot wyo) te - wt (sanity check mits) a) We want to sit. 5(to) = O. From context, we require to 20. Let's set y(+) -0 and solve for t. 0 = yoe + (vo+ wyo) + e wt Note: if ho=0, be $\vec{c} \neq 0$ (=) $0 = y_0 + (v_0 + \omega y_0) +$ If we want to so, then Also note that if votwy=0 . There is a solu , O= or 771 justitying. .V. <- Wigo . $(=) \quad \frac{V_{0}}{V_{0}} < -\omega$ and not vo & - who Savity check i sign makes sense: 10, Voro Voro So the condition on (gosto) is yo=0 or Vo <- wyo

b) this will be such that gittain) = 0 Let's set y'(+) = 0 and solve fort. y(+) = - wyoe + (vo+wyo) (e - wt - wt e) = $(-\omega y_0 + v_0 + \omega y_0) = \omega (v_0 + \omega y_0) + e^{-\omega t}$ = v. e. - w(vo+wyo) te-wt Note: could have deduced) this term for Free い(+)=0(=) =0 $k = \frac{1}{2} + 0$ $(=) \quad V_0 - \omega (V_0 + \omega Y_0) + = 0$ (sanify check in its) $z = 2 + min = \overline{\omega(v_0 + \omega y_0)} = \overline{\omega(1 + \omega y_0)}$ Sauity check: 11m w T+w 100 = 20 Vo->-wyo (Recallicrosses axis iff Vo<-wyo) lim from the left only This matches physical reasoning:

Question asks to show then = to + to no Let's compate time to. This should thru out to be $\frac{1}{\omega} + \frac{y_{\circ}}{v_{\circ}} + \frac{y_{\circ}}{v_{\circ}} + \frac{y_{\circ}}{y_{\circ}} +$ $\frac{1}{1+\omega}\frac{y_{o}}{v_{o}} + \frac{1}{1+\omega}\frac{y_{o}}{v_{o}} + \frac{y_{o}}{v_{o}} + \frac{y_{o}}{v$ $\frac{y_{\circ}}{y_{\circ}} + \frac{1}{\omega} = \frac{1}{\omega} + \frac{y_{\circ}}{v_{\circ}} + \frac{1}{\omega} = \frac{1}{\omega}$ $1 + \frac{y_{\circ}}{v_{\circ}} + \frac{1}{\omega} = \frac{1}{\omega}$ $\frac{V_{\circ}}{V_{\circ}} + \frac{V_{\circ}}{\omega}$ Question also asks to find b(time) (there is a sign error in the question) $y(t_{anih}) = y_0 e^{-\omega t_{min}} + (v_0 + \omega y_0) \frac{1}{\omega} \frac{1}{1 + \omega y_0} e^{-\omega t_{min}}$ = $(v_0 + (v_0 + w_{y_0}) + w_{y_0}) + w_{y_0} + w_{y_0$ = $(y_0 + (v_0 + wy_0) \frac{1}{w} + v_0 + wy_0) e^{-\omega t_{min}}$ = $(y_0 + \frac{V_0 + wy_0}{w}) = -\omega^2 min = (y_0 + \frac{V_0}{w}) = wtune$

(). (0, 0) Vo = slope of tangent line at += 0 (t., 5(t.)) (truin, ymin) d) we follow the same strategy/template that we not used for a) - c) in the case $\lambda = \omega$. First, we solve the mitial value problem y"+ 2xy + w2y = 0, y(0) = yo, y(0) = vo Guessing y = eat gives the solution before) of y(4) = C, e(-2+ VX-w2) + Cz e(-2-VX-w2) + y(0) = y. => C, + Cz = y. $y'(0) = V_0 = y'(-\lambda + \sqrt{\lambda^2 - \omega^2}) + C_2(-\lambda - \sqrt{\lambda^2 - \omega^2}) = V_0$

Cz= yo-Ci from bo=C, +Cz 0, (-X+ JX-WZ) + (yo- C,) (-X - JXZ-WZ) = Vo <=> (-X + VX-w2 + X + VX2-w2) C, = V_0 + (X + VX2-w2) y_0 $(> C, = V_0 + (\lambda + \sqrt{\lambda^2 - \omega^2}) V_0$ Sanity check ! If x -> w, Then This blows up (be actually the 2 VX2 - wi solu should be tent) so the solution to the mitical value problem is $\frac{V_{0} + (\lambda + \sqrt{\lambda^{2} - \omega^{2}}) y_{0}}{2 \sqrt{\lambda^{2} - \omega^{2}}} + \frac{(-\lambda + \sqrt{\lambda^{2} - \omega^{2}}) + (-\lambda + \sqrt{\lambda^{2} - \omega^{2}})}{2 \sqrt{\lambda^{2} - \omega^{2}}}$ 5(4) = + $\left(y_{0} - \frac{V_{0} + (\lambda + \sqrt{\lambda^{2} - \omega^{2}})y_{0}}{2\sqrt{\lambda^{2} - \omega^{2}}}\right)e^{\left(-\lambda - \sqrt{\lambda^{2} - \omega^{2}}\right)+}$ $V_{a} + (\lambda + \sqrt{\lambda^{2} - \omega^{2}}) Y_{o} = (-\lambda + \sqrt{\lambda^{2} - \omega^{2}}) +$ 2. V.X2-W2 $V_{o} + (\lambda - \sqrt{\lambda^2 - \omega^2}) y_{o} e^{(-\lambda - \sqrt{\lambda^2 - \omega^2}) + \frac{1}{2}}$ 2 1 x2-w2 Now we want to show that I to o sit. y(t) =0 Sign error in question; Softy

F (factoring out) y(+)=0 $\frac{e^{-\lambda t}}{2\sqrt{\lambda^2-\omega^2}}\left(\left(\lambda_0+(\lambda+\sqrt{\chi-\omega^2})y_0\right)e^{\sqrt{\chi^2-\omega^2}t}\right)$ P $-(v_{0} + (\lambda - \sqrt{\lambda^{2} - \omega^{2}})y_{0}) e^{-\sqrt{\lambda^{2} - \omega^{2}}t}) = 0$ A> w by assumption (=) $(v_0 + (\lambda + \sqrt{x} - \omega^2)y_0) e^{-\omega^2 t}$ FIN $-(v_0+(\lambda-\sqrt{\lambda^2-\omega^2})v_0)e^{-\sqrt{\lambda^2-\omega^2}}=0$ If yo = 0, then to = 0 (The question is sloppy and implicitly) assumes yo = 0.) We will assume yot 0 hencefor th.) $v_0 \neq 0$ $\left(\frac{v_0}{y_0} + \lambda + \sqrt{x_0^2}\right) e^{\sqrt{x_0^2 - \omega^2 + \frac{1}{y_0}}}$ $=\left(\frac{V_{0}}{Y_{0}}+\lambda-\sqrt{X^{2}-\omega^{2}}\right)e^{-\sqrt{X^{2}-\omega^{2}}}$. = . O By assumption, NS W. That means VX-w? ER and S.O. O Let's consider the case Vo + X+ VIZ-wZ =: C>0 Writing $y(t) = Ce^{\sqrt{x}-\omega^2 t} - (C - 2\sqrt{x}-\omega^2)e^{-\sqrt{x}-\omega^2 t}$ = $C(e^{\sqrt{x}-\omega^2 t} - e^{-\sqrt{x}-\omega^2 t}) + 2\sqrt{x}-\omega^2 e^{-\sqrt{x}-\omega^2 t}$

For O)O, we have est e of > O for all to O and et et it the growing exponential is bigger than the shrinking =0 att=0 exponential, e.g. 2' > 2', 2' > 2', 2' > 2', --Canverback that $e^{et} + e^{et} = 0$ for t = 0and $dt e^{et} - e^{et} = \theta(e^{et} + e^{et}) > 0$) Also, 20 00+ 20 for all t20 if 0 20 So c(evx-wit - e VX-wit) + 2VX-wie e VX-wit 2 O by assumption 20 for all . +20 This shows that if yo + X + JX-w2 > 0, then y(+) does not aross y = 0 for any t > 0 $(=) - \frac{V_{o}}{V_{o}} < \lambda + \sqrt{\lambda^{2} - \omega^{2}} = 10$ O Now let's consider the case V. + X + VX-102 < O Again whiting $\sqrt{2} - \sqrt{2} - \sqrt{2} + \sqrt{2} - \sqrt{2} + 2\sqrt{2} - \sqrt{2} + \sqrt{2} +$ At t=0, we have 5(0) = C(1-1) + 2Vx-w >0 As tom, event gets arbitrarily large, Whereas e Trat & I This implies that for sufficiently large t, we will have bit <0 (bc c(0)

This implies (by the "intermediate value theorem", since (y(t) is clearly continuous on its domain) that (the fact that g(0) > c) and y(big) < c)) Othere exists 0< to < no sit. y(to) = 0. 3 Now we consider the case Vo + X + JX-wZ =0 Then y(+) = 0 e VX-wit + ZVX-wie = VX-wit >0 and there is no to sit. y(to) >0. This conclusion could be arrived at through careful consideration of what the physical system $[S.][(ke: + (\frac{V_{o}}{y_{o}}) \rightarrow \infty \quad \alpha S. - \frac{V_{o}}{y_{o}} \rightarrow \lambda + \sqrt{X^{2} - \omega^{2}}$