

AUGUST 4 WORKSHOP - APPLICATIONS OF DIFFERENTIAL EQUATIONS

Question 1. An undamped spring with a 3 kg mass is held stretched 0.6 m beyond its natural length by a force of 20 N. If the spring begins at its equilibrium position but a push gives it an initial velocity of 1.2 m/s, find the position of the mass after t seconds.

Question 2. A spring with mass 3 kg has damping constant 30 and spring constant 123. Find the position of the mass at time t if it starts at the equilibrium position and has an initial velocity of 2 m/s. Plot your position function.

Question 3. Assume that we have an undamped mass-spring system and we begin by pulling our mass to a displacement of x_0 and then release the mass so that at time $t = 0$, it has no initial velocity.

- (a) Show that the amplitude of this system is exactly $A = x_0$ and thus the mass will go above and below its resting point by at most x_0 . Why does this make sense physically?
- (b) If instead of having no initial velocity, we did have some initial $x'(0) = \alpha$, what would the amplitude be?
- (c) Use (b) to show that no matter whether the initial velocity is towards or away from the equilibrium, the amplitude of a spring-mass system with some non-zero initial velocity is also greater than the amplitude of a system with zero initial velocity. Is this physically believable?

Question 4. One common situation with a mass-spring system is that there is some external force that acts on a spring (for example, attaching another spring-mass system to the mass). If we have such a situation where we know the force $F(t)$ explicitly, then using Newton's Law and the discussion from lecture, we obtain the non-homogeneous, linear, second-order equation

$$mx'' + cx' + kx = F(t).$$

- (a) Assume that the external force F is constant. That is, $F(t) = \alpha$. Show that $x(t) = \alpha/k$ is a particular solution for this differential equation. What does this this solution mean physically?
- (b) Assume that the spring-mass system is undamped. Use (a) to find the general form for all solutions to your differential equation when $F(t) = \alpha$.
- (c) Many times, the external force has a periodic behavior. Take, for example, $F(t) = F_0 \cos \omega_0 t$, where $\omega_0 \neq \omega$. Assume for this question that there is also no dampening. Using the method of undetermined coefficients, show that the general solution has the form

$$x(t) = c_1 \cos \omega t + c_2 \sin \omega t + \frac{F_0}{m(\omega^2 - \omega_0^2)} \cos \omega_0 t.$$

- (d) If in (c) the external force was given by $F(t) = \cos(\omega t)$ (where now $\omega_0 = \omega$), show that the general form of the solution is given by

$$x(t) = c_1 \cos \omega t + c_2 \sin \omega t + \frac{F_0}{2m\omega} t \sin \omega t.$$

- (e) Show that for ω_0 equal to ω (as in (d)), the solutions in (d) will reinforce the natural frequency ω and thus heighten the amplitude. To show this, discuss what happens to $x(t)$ as $t \rightarrow \infty$. Such a phenomenon is known as *resonance* and is epitomized by shattering glass with a loud tone with *resonant frequency*.

Question 5. For this question, we will consider the motion of a pendulum hanging from a ceiling. This pendulum will have length L ; our goal is to measure for any time t , the angle $\theta(t)$ that the pendulum makes from its resting (vertical) position. The motion of the pendulum is given by the non-linear differential equation:

$$\frac{d^2\theta}{dt^2} + \frac{g}{L} \sin \theta = 0.$$

where g is the gravitational constant.

- Argue that for small angles θ , we may replace $\sin \theta$ by θ and turn the above differential equation into a linear second-order equation. What is this linear equation?
- Using this linear differential equation, find the angle of motion $\theta(t)$ of a pendulum with $L = 1$ m if θ is initially 0.2 rads and the initial angular velocity is $d\theta/dt = 1$ rad/s.
- What is the maximum angle from the vertical for the pendulum?
- What is the period of the pendulum? That is, how long does it take the pendulum to complete one full swing?
- At what time will the pendulum first be vertical?
- What is the angular velocity $d\theta/dt$ when the pendulum is vertical?

Question 6. This question investigates the role of linear algebra in solving ordinary differential equations via the *Wronskian* of two functions. Recall that in a vector space, two vectors are linearly independent if the only way to write the zero vector as a linear combination is the trivial way. When our vector space is the space of differentiable functions $C^1(\mathbb{R})$, we say that two differential functions f and g are *linearly independent* if anytime $c_1f(t) + c_2g(t) = 0$ for all $t \in \mathbb{R}$, then $c_1 = c_2 = 0$. Consider the (2×2) -matrix given by

$$\begin{bmatrix} f & g \\ f' & g' \end{bmatrix}.$$

The Wronskian $W(f, g)(t)$ is defined as the determinant of this matrix and is again a function of t .

- Prove that the functions $f(t) = 2\sin^2 t$ and $g(t) = 1 - \cos^2 t$ are linearly dependent by finding a non-trivial linear combination of f and g that gives the zero function.
- Show that $f(t) = t$ and $g(t) = t^2$ are linearly independent by showing that the only way to write the zero vector as a linear combination of f and g is the trivial way.
- Show that if $c_1f(t) + c_2g(t) = 0$, then $c_1f'(t) + c_2g'(t) = 0$ as well.
- Use (c) and properties of determinants and linear independence to show that if the Wronskian $W(f, g)(t)$ is non-zero for some t_0 , then f and g are linearly independent.
- For a second-degree linear homogeneous differential equation $ay'' + by' + cy = 0$, the three cases are when the characteristic polynomial has two distinct real roots, a repeated root, or two complex (conjugate) roots. What do solutions look like in terms of the roots of the characteristic polynomial?
- For each of the cases in (e), use the Wronskian to verify that the two solutions you write every solution in terms of are linearly independent.
- Assuming that the solution space for a second-degree homogeneous linear differential equation is 2-dimensional, why is (f) enough to ensure that your two solutions form a basis for the solution space?