

Math 3331 Differential Equations

4.4 Harmonic Motion

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4.4 Harmonic Motion

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 - Underdamped Case
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 - Overdamped Case
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Harmonic Motion: Mass-Spring System

Mass-spring system:

$$my'' + \mu y' + ky = 0$$

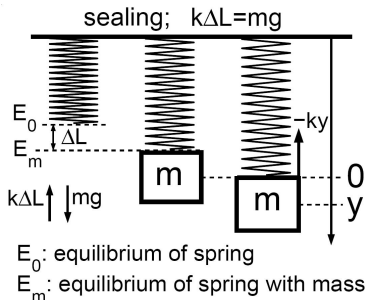
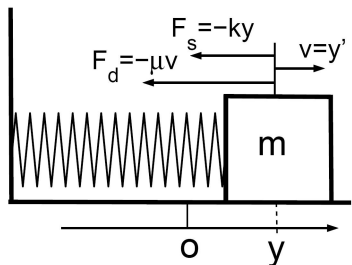
m : mass (kg)

μ : damping constant
(kg/s)

k : spring constant (kg/s^2)

y : deviation of mass position from equilibrium position (m)

y' : velocity (m/s)



Harmonic Motion: Pendulum For Small ϕ

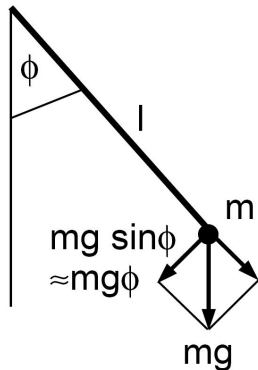
Pendulum for small ϕ :

$$\phi'' + (\mu/m)\phi' + (g/l)\phi = 0$$

ϕ : angle (no unit)

g : 9.8 m/s^2

l : length (m)



Harmonic Motion: RLC-Circuit

RLC-circuit:

$$LQ'' + RQ' + Q/C = 0$$

Q : charge (C)

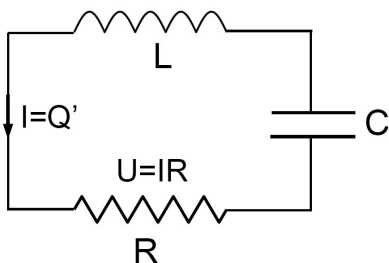
I : current Q' (A)

L : inductivity (H)

R : resistor (Ω)

C : capacity (F)

Q : charge at capacitor



Classification of Harmonic Motion: Mass-Spring System

Mass-Spring System

DE:

$$y'' + \frac{\mu}{m}y' + \frac{k}{m}y = 0,$$

$$m > 0, \quad k > 0, \quad \mu \geq 0$$

Characteristic Eqn:

$$\lambda^2 + \frac{\mu}{m}\lambda + \frac{k}{m} = 0$$

Roots:

$$\lambda_{1,2} = -\frac{\mu}{2m} \pm \frac{1}{2m} \sqrt{\mu^2 - 4km}$$

Classification

① **Undamped Case:**

$$\mu = 0$$

② **Underdamped Case:**

$$0 < \mu^2 < 4km$$

③ **Critically damped Case:**

$$\mu^2 = 4km$$

④ **Overdamped Case:**

$$\mu^2 > 4km$$

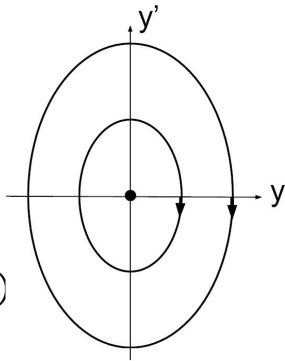
Mass-Spring System: Undamped Case ($\mu = 0$)

Undamped Case: $\mu = 0$

$$\lambda = \pm i\omega_0$$

$$\omega_0 = \sqrt{k/m}$$

$$y(t) = c_1 \cos(\omega_0 t) + c_2 \sin(\omega_0 t)$$



- oscillation
- phase portrait: center
- clockwise direction of rotation



Mass-Spring System: Underdamped Case ($0 < \mu^2 < 4km$)

Underdamped Case: $0 < \mu^2 < 4km$

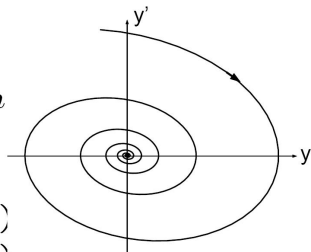
$$\lambda_{1,2} = -\alpha \pm i\omega$$

$$\alpha = \mu/2m$$

$$\omega = \sqrt{4km - \mu^2}/(2m)$$

$$= \sqrt{\omega_0^2 - \mu^2/4m^2}$$

$$y(t) = e^{-\alpha t} (c_1 \cos(\omega t) + c_2 \sin(\omega t))$$



- damped oscillation
- phase portrait: spiral sink
- clockwise direction of rotation



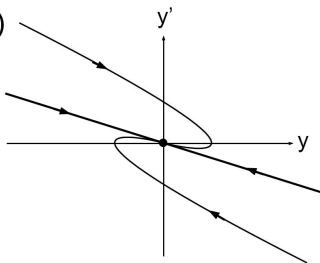
Mass-Spring System: Critically damped Case ($\mu^2 = 4km$)

Critically Damped Case: $\mu^2 = 4km$

$$\lambda_1 = \lambda_2 = -\mu/(2m)$$

$$y(t) = e^{\lambda_1 t} (c_1 + c_2 t)$$

- phase portrait:
degenerate
nodal sink



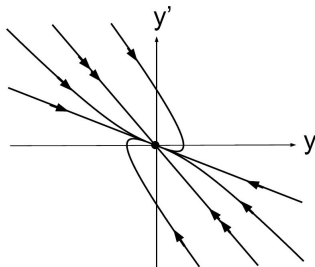
Mass-Spring System: Overdamped Case ($\mu^2 > 4km$)

Overdamped Case: $\mu^2 > 4km$

$$\lambda_1 < \lambda_2 < 0$$

$$y(t) = c_1 e^{\lambda_1 t} + c_2 e^{\lambda_2 t}$$

- phase portrait: nodal sink
- both eigenlines: negative slopes



Harmonic Motion: Undamped Case

Undamped Case:

$$\begin{aligned} y(t) &= c_1 \cos(\omega_0 t) + c_2 \sin(\omega_0 t) \\ &= A[d_1 \cos(\omega_0 t) + d_2 \sin(\omega_0 t)] \end{aligned}$$

$$\text{where } \begin{cases} A = \sqrt{c_1^2 + c_2^2} \\ d_1 = c_1/A, \quad d_2 = c_2/A \end{cases}$$

Since $d_1^2 + d_2^2 = 1$ we can define ϕ by

$$\begin{aligned} d_1 &= \cos \phi, \quad d_2 = \sin \phi \\ \Rightarrow d_2/d_1 &= c_2/c_1 = \tan \phi \end{aligned}$$

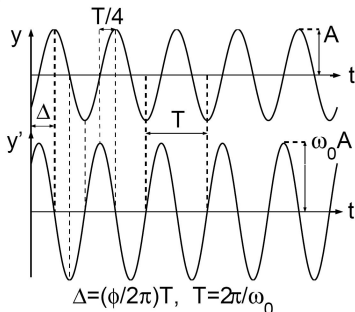
$$\begin{aligned} y(t) &= A[\cos \phi \cos(\omega_0 t) + \sin \phi \sin(\omega_0 t)] \\ &= A \cos(\omega_0 t - \phi) \end{aligned}$$

$$y'(t) = -\omega_0 A \sin(\omega_0 t - \phi)$$

A: amplitude

ϕ : **phase angle**, choose $-\pi < \phi \leq \pi$

$$\phi = \begin{cases} \arctan(c_2/c_1) & \text{if } c_1 > 0 \\ \arctan(c_2/c_1) + \pi & \text{if } c_1 < 0, c_2 \geq 0 \\ \arctan(c_2/c_1) - \pi & \text{if } c_1 < 0, c_2 < 0 \\ \pi/2 & \text{if } c_1 = 0, c_2 > 0 \\ -\pi/2 & \text{if } c_1 = 0, c_2 < 0 \end{cases}$$



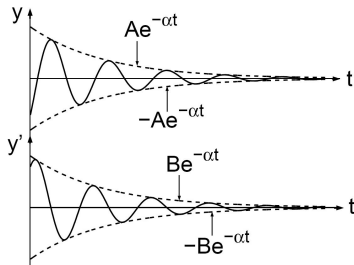
Harmonic Motion: Underdamped Case

Underdamped Case:

$$\begin{aligned} y(t) &= e^{-\alpha t} [c_1 \cos(\omega t) + c_2 \sin(\omega t)] \\ &= e^{-\alpha t} A \cos(\omega t - \phi) \end{aligned}$$

$$\begin{aligned} y'(t) &= e^{-\alpha t} [(\omega c_2 - \alpha c_1) \cos(\omega t) \\ &\quad - (\omega c_1 + \alpha c_2) \sin(\omega t)] \\ &= e^{-\alpha t} B \cos(\omega t - \psi) \end{aligned}$$

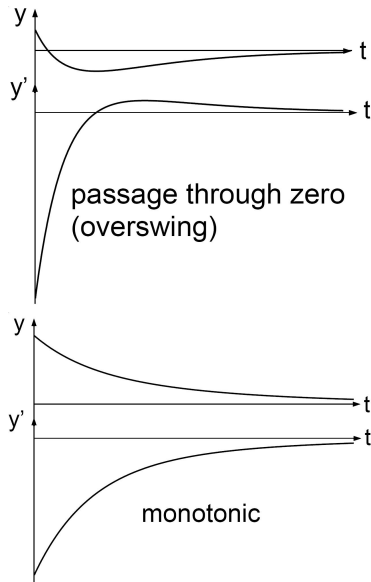
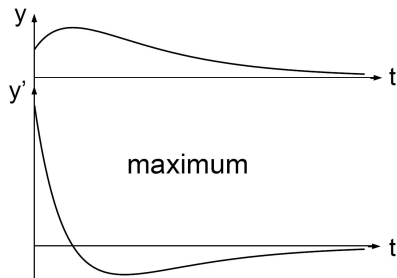
$\pm Ae^{-\alpha t}$, $\pm Be^{-\alpha t}$: envelopes of damped oscillations



Harmonic Motion: Critically and Overdamped Cases:

Critically and Overdamped Cases:

- If $y(0)$ and $y'(0)$ have equal signs, then
 - $y(t)$ attains maximum or minimum
 - $y'(t)$ crosses zero
- If $y(0)$ and $y'(0)$ have opposite signs, then $y(t)$
 - crosses zero if $|y'(0)/y(0)|$ is large
 - is monotonic if $|y'(0)/y(0)|$ is small



Exercise 4.4.11

Ex. 4.4.11: Given an undamped mass-spring system with $m = 0.2 \text{ kg}$, $k = 5 \text{ kg/s}^2$, $y(0) = 0.5 \text{ m}$, $y'(0) = 0$, find amplitude, frequency, phase of motion.

Natural frequency: $\omega_0 = \sqrt{5/0.2} = 5/\text{s} \Rightarrow$

$$y(t) = c_1 \cos 5t + c_2 \sin 5t, \quad y'(t) = -5c_1 \sin 5t + 5c_2 \cos 5t$$

$$\text{IC: } y(0) = c_1 = 0.5, \quad y'(0) = 5c_2 = 0 \Rightarrow y(t) = 0.5 \cos 5t$$

$$\Rightarrow \text{amplitude: } A = 0.5 \text{ m}, \quad \text{phase: } \phi = 0$$



Exercise 4.4.22

Ex. 4.4.22: A mass-spring system with $m = 0.1 \text{ kg}$, $k = 9.8 \text{ kg/s}^2$ is placed in a viscous medium with friction force 0.3 N if $v = 0.2 \text{ m/s}$. Initial data: $y(0) = 0.1 \text{ m}$, $y'(0) = 0$. Find amplitude, frequency, and phase of motion.

Friction coefficient: $F_d = \mu v \Rightarrow 0.3 = \mu 0.2 \Rightarrow \mu = 1.5 \text{ kg/s}$.

$$\text{ODE: } 0.1y'' + 1.5y' + 9.8y = 0 \Rightarrow y'' + 15y' + 98y = 0 \Rightarrow$$

$$p(\lambda) = \lambda^2 + 15\lambda + 98 = (\lambda + 7.5)^2 + 41.75 \Rightarrow \lambda = -7.5 \pm i\sqrt{41.75} \approx -7.5 \pm 6.461i$$

\Rightarrow Damped motion with frequency $\omega \approx 6.461 \text{ /s}$ of harmonic part \Rightarrow

$$y(t) = e^{-7.5t}(c_1 \cos \omega t + c_2 \sin \omega t)$$

$$y'(t) = e^{-7.5t}[(\omega c_2 - 7.5c_1) \cos \omega t - (\omega c_1 + 7.5c_2) \sin \omega t]$$

$$\text{IC: } y(0) = c_1 = 0.1, \quad y'(0) = \omega c_2 - 7.5c_1 = 0 \Rightarrow c_2 = 7.5c_1/\omega \approx 0.116$$

$$\Rightarrow y(t) = e^{-7.5t}(0.1 \cos \omega t + 0.116 \sin \omega t)$$



Exercise 4.4.22 (cont.)

Amplitude of harmonic part: $A_0 \approx \sqrt{0.1^2 + 0.116^2} \approx 0.153$. Since $c_1, c_2 > 0$
 \Rightarrow phase angle $\phi = \arctan(c_2/c_1) \approx \arctan(1.16) \approx 0.859$
 $\Rightarrow y(t) = 0.153e^{-7.5t} \cos(6.461t - 0.859)$

\Rightarrow amplitude: $A(t) = 0.153e^{-7.5t} m,$

frequency: $\omega = 6.461/s$, phase: $\phi = 0.859$

