Classical Physics Models

Yingbo Ma, Chris Rackauckas

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If you're getting some cold feet to jump in to DiffEq land, here are some handcrafted differential equations mini problems to hold your hand along the beginning of your journey.

0.1 First order linear ODE

Radioactive Decay of Carbon-14

$$f(t,u) = \frac{du}{dt}$$

The Radioactive decay problem is the first order linear ODE problem of an exponential with a negative coefficient, which represents the half-life of the process in question. Should the coefficient be positive, this would represent a population growth equation.

```
using OrdinaryDiffEq, Plots
gr()

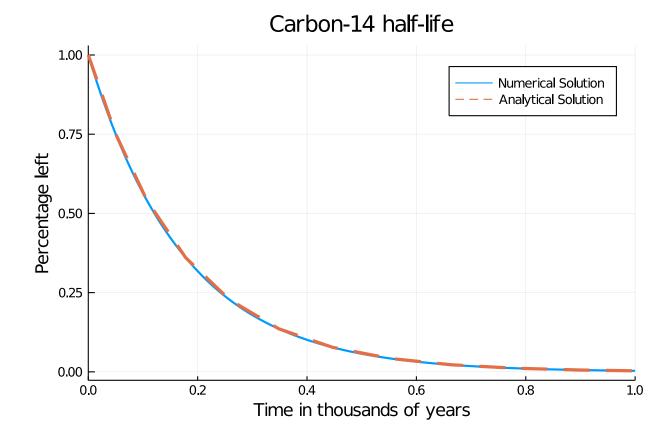
#Half-life of Carbon-14 is 5,730 years.
C_1 = 5.730

#Setup
u_0 = 1.0
tspan = (0.0, 1.0)

#Define the problem
radioactivedecay(u,p,t) = -C_1*u

#Pass to solver
prob = ODEProblem(radioactivedecay,u_0,tspan)
sol = solve(prob,Tsit5())

#Plot
plot(sol,linewidth=2,title ="Carbon-14 half-life", xaxis = "Time in thousands of years",
yaxis = "Percentage left", label = "Numerical Solution")
plot!(sol.t, t->exp(-C_1*t),lw=3,ls=:dash,label="Analytical Solution")
```



0.2 Second Order Linear ODE

Simple Harmonic Oscillator Another classical example is the harmonic oscillator, given by

$$\ddot{x} + \omega^2 x = 0$$

with the known analytical solution

$$x(t) = A\cos(\omega t - \phi)$$

$$v(t) = -A\omega\sin(\omega t - \phi),$$

where

$$A = \sqrt{c_1 + c_2} \qquad \text{and} \qquad \tan \phi = \frac{c_2}{c_1}$$

with c_1, c_2 constants determined by the initial conditions such that c_1 is the initial position and ωc_2 is the initial velocity.

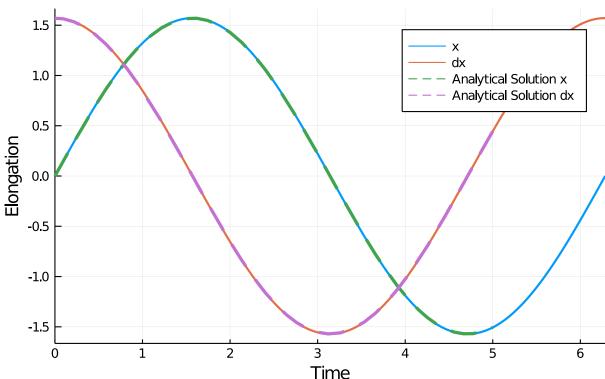
Instead of transforming this to a system of ODEs to solve with ODEProblem, we can use SecondOrderODEProblem as follows.

Simple Harmonic Oscillator Problem
using OrdinaryDiffEq, Plots

#Parameters $\omega = 1$

```
#Initial Conditions
x_0 = [0.0]
dx_0 = [\pi/2]
tspan = (0.0, 2\pi)
\phi = \operatorname{atan}((\operatorname{dx}_0[1]/\omega)/x_0[1])
A = \sqrt{(x_0[1]^2 + dx_0[1]^2)}
#Define the problem
function harmonicoscillator(ddu,du,u,\omega,t)
    ddu = -\omega^2 + u
end
#Pass to solvers
prob = SecondOrderODEProblem(harmonicoscillator, dx_0, x_0, tspan, \omega)
sol = solve(prob, DPRKN6())
#Plot
plot(sol, vars=[2,1], linewidth=2, title ="Simple Harmonic Oscillator", xaxis = "Time",
yaxis = "Elongation", label = ["x" "dx"])
plot!(t->A*cos(\omega*t-\phi), lw=3, ls=:dash, label="Analytical Solution x")
plot!(t->-A*\omega*sin(\omega*t-\phi), lw=3, ls=:dash, label="Analytical Solution dx")
```





Note that the order of the variables (and initial conditions) is dx, x. Thus, if we want the first series to be x, we have to flip the order with vars=[2,1].

0.3 Second Order Non-linear ODE

Simple Pendulum We will start by solving the pendulum problem. In the physics class, we often solve this problem by small angle approximation, i.e. $\sin(\theta)$ approx \theta, because otherwise, we get an elliptic integral which doesn't have an analytic solution. The linearized form is

$$\ddot{\theta} + \frac{g}{L}\theta = 0$$

But we have numerical ODE solvers! Why not solve the real pendulum?

$$\ddot{\theta} + \frac{g}{L}\sin(\theta) = 0$$

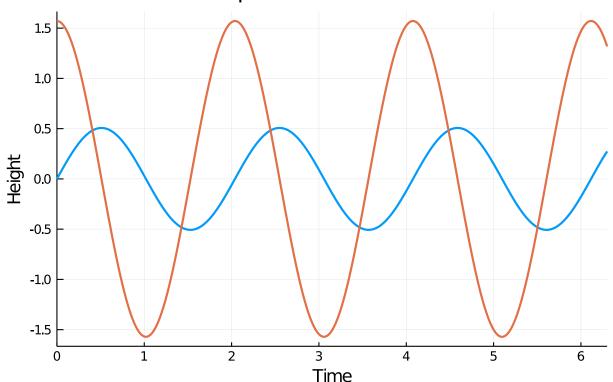
Notice that now we have a second order ODE. In order to use the same method as above, we nee to transform it into a system of first order ODEs by employing the notation $d\theta = \dot{\theta}$.

$$\dot{\theta} = d\theta$$

$$\dot{d\theta} = -\frac{g}{L}\sin(\theta)$$

```
# Simple Pendulum Problem
using OrdinaryDiffEq, Plots
\#Constants
const g = 9.81
L = 1.0
#Initial Conditions
u_0 = [0, \pi/2]
tspan = (0.0, 6.3)
#Define the problem
function simplependulum(du,u,p,t)
    \theta = u[1]
    d\theta = u[2]
    du[1] = d\theta
    du[2] = -(g/L)*sin(\theta)
end
#Pass to solvers
prob = ODEProblem(simplependulum, u_0, tspan)
sol = solve(prob, Tsit5())
#Plot
plot(sol,linewidth=2,title ="Simple Pendulum Problem", xaxis = "Time", yaxis = "Height",
label = ["\\theta" "d\\theta"])
```

Simple Pendulum Problem



So now we know that behaviour of the position versus time. However, it will be useful to us to look at the phase space of the pendulum, i.e., and representation of all possible states of the system in question (the pendulum) by looking at its velocity and position. Phase space analysis is ubiquitous in the analysis of dynamical systems, and thus we will provide a few facilities for it.

```
p = plot(sol,vars = (1,2), xlims = (-9,9), title = "Phase Space Plot", xaxis =
"Velocity", yaxis = "Position", leg=false)
function phase_plot(prob, u0, p, tspan=2pi)
    _prob = ODEProblem(prob.f,u0,(0.0,tspan))
    sol = solve(_prob,Vern9()) # Use Vern9 solver for higher accuracy
    plot!(p,sol,vars = (1,2), xlims = nothing, ylims = nothing)
end
for i in -4pi:pi/2:4π
    for j in -4pi:pi/2:4π
        phase_plot(prob, [j,i], p)
    end
end
plot(p,xlims = (-9,9))
```

Phase Space Plot Original Phase Space Plot Ori

Double Pendulum A more complicated example is given by the double pendulum. The equations governing its motion are given by the following (taken from this StackOverflow question)

$$\frac{d}{dt} \begin{pmatrix} \alpha \\ l_{\alpha} \\ \beta \\ l_{\beta} \end{pmatrix} = \begin{pmatrix} 2\frac{l_{\alpha} - (1+\cos\beta)l_{\beta}}{3-\cos2\beta} \\ -2\sin\alpha - \sin(\alpha+\beta) \\ 2\frac{-(1+\cos\beta)l_{\alpha} + (3+2\cos\beta)l_{\beta}}{3-\cos2\beta} \\ -\sin(\alpha+\beta) - 2\sin(\beta)\frac{(l_{\alpha} - l_{\beta})l_{\beta}}{3-\cos2\beta} + 2\sin(2\beta)\frac{l_{\alpha}^{2} - 2(1+\cos\beta)l_{\alpha}l_{\beta} + (3+2\cos\beta)l_{\beta}^{2}}{(3-\cos2\beta)^{2}} \end{pmatrix}$$

```
#Double Pendulum Problem
using OrdinaryDiffEq, Plots

#Constants and setup
const m_1, m_2, L_1, L_2 = 1, 2, 1, 2
initial = [0, \pi/3, 0, 3pi/5]
tspan = (0.,50.)

#Convenience function for transforming from polar to Cartesian coordinates
function polar2cart(sol;dt=0.02,l1=L_1,l2=L_2,vars=(2,4))
    u = sol.t[1]:dt:sol.t[end]

p1 = l1*map(x->x[vars[1]], sol.(u))
    p2 = l2*map(y->y[vars[2]], sol.(u))

x1 = l1*sin.(p1)
    y1 = l1*-cos.(p1)
    (u, (x1 + l2*sin.(p2),
        y1 - l2*cos.(p2)))
```

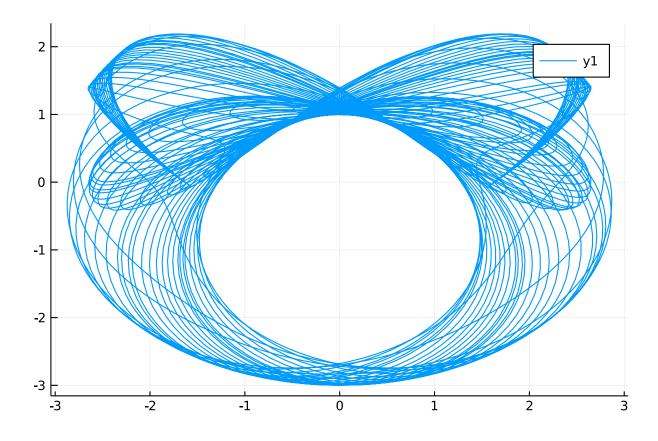
```
end
```

```
#Define the Problem
function double_pendulum(xdot,x,p,t)
        xdot[1]=x[2]
xdot[3]=x[4]
xdot[4] = (((m_1+m_2)*(L_1*x[2]^2+g*cos(x[1]))+L_2*m_2*x[4]^2*cos(x[1]-x[3]))*sin(x[1]-x[3]))/(L_2*(m_1+m_2)*(L_1*x[2]^2+g*cos(x[1]))+L_2*m_2*x[4]^2+((m_1+m_2)*(L_1*x[2]^2+g*cos(x[1]))+L_2*m_2*x[4]^2+((m_1+m_2)*(L_1*x[2]^2+g*cos(x[1]))+L_2*m_2*x[4]^2+((m_1+m_2)*(L_1*x[2]^2+g*cos(x[1]))+L_2*m_2*x[4]^2+((m_1+m_2)*(L_1*x[2]^2+g*cos(x[1]))+L_2*m_2*x[4]^2+((m_1+m_2)*(L_1*x[2]^2+g*cos(x[1]))+L_2*m_2*x[4]^2+((m_1+m_2)*(L_1*x[2]^2+g*cos(x[1]))+L_2*m_2*x[4]^2+((m_1+m_2)*(L_1*x[2]^2+g*cos(x[1]))+L_2*m_2*x[4]^2+((m_1+m_2)*(L_1*x[2]^2+g*cos(x[1]))+L_2*m_2*x[4]^2+((m_1+m_2)*(L_1*x[2]^2+g*cos(x[1]))+L_2*m_2*x[4]^2+((m_1+m_2)*(L_1*x[2]^2+g*cos(x[1]))+L_2*m_2*x[4]^2+((m_1+m_2)*(L_1*x[2]^2+g*cos(x[1]))+L_2*m_2*x[4]^2+((m_1+m_2)*(L_1*x[2]^2+g*cos(x[1]))+L_2*m_2*x[4]^2+((m_1+m_2)*(L_1*x[2]^2+g*cos(x[1]))+L_2*x[2]^2+((m_1+m_2)*(L_1*x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*cos(x[2]^2+g*co
#Pass to Solvers
double_pendulum_problem = ODEProblem(double_pendulum, initial, tspan)
sol = solve(double_pendulum_problem, Vern7(), abs_tol=1e-10, dt=0.05);
retcode: Success
Interpolation: specialized 7th order lazy interpolation
t: 302-element Array{Float64,1}:
    0.0
    0.05
    0.1223079052234777
    0.21763564439678446
    0.32592132827555614
    0.45428546205171927
    0.609957416358271
    0.7734779293497827
    0.9540060574595153
    1.1799033713407105
 48.68829170708072
  48.90897270610238
  49.074198457665524
 49.26762992059672
  49.41331132773069
  49.58656471302393
  49.73635419325158
 49.929069338760755
 50.0
u: 302-element Array{Array{Float64,1},1}:
  [0.0, 1.0471975511965976, 0.0, 1.8849555921538759]
   [0.05276815671595484, \ 1.071438957072351, \ 0.09384176137401032, \ 1.8607344940 ] 
6138667
   \hbox{\tt [0.13361722361756873, 1.1748571429557286, 0.2248435889699277, 1.7496025555] }
  [0.2537554611755441, 1.3400852896072526, 0.38108445951036796, 1.5187573131]
  [0.40410119950098694, 1.4024410831505718, 0.5301603161398095, 1.2396279286
8793971
  [0.5728649474072226,\ 1.169954418422348,\ 0.6718502052458136,\ 0.985420423048]
6661]
  [0.7088857697515267, 0.5369386864730226, 0.8084759913872458, 0.77868578782]
44005]
   [0.7353785982784866, -0.19338512009518283, 0.9169953717631636, 0.529156767]  ] \\
0987339]
   [0.6472090513598847, -0.715269349725902, 0.9734453010510711, 0.05435804962] 
  [0.46935732113951517, -0.7327102879675962, 0.887866370720516, -0.862790816]
96396]
```

:

- [-0.67975290420246, 0.13973286964103626, -0.6514876665177031, 1.4454143327 848226]
- [-0.4549919175434134, 1.9015781454592204, -0.36771741048108453, 1.07270407 51077042]
- [-0.08586635119481108, 2.28552090644888, -0.19809628081445166, 1.112713727 902364]
- [0.2498746728460613, 1.030480739331191, 0.08577212263454681, 1.84513901689 03863]
- [0.3320815110176066, 0.25499621194857525, 0.3793211991189911, 2.0716610618 98589]
- [0.39238335257281043, 0.5691064464087552, 0.6955158132179681, 1.4770421393 438187]
- [0.5050439638383725, 0.8813133553208242, 0.8649801258453232, 0.79454052641 52658]
- [0.6711792406408479, 0.7375180832629122, 0.9459177363546021, 0.09015063400 030744]
- [0.7166955252930275, 0.5339053276716273, 0.9454344718959518, -0.0972716375 5146666]

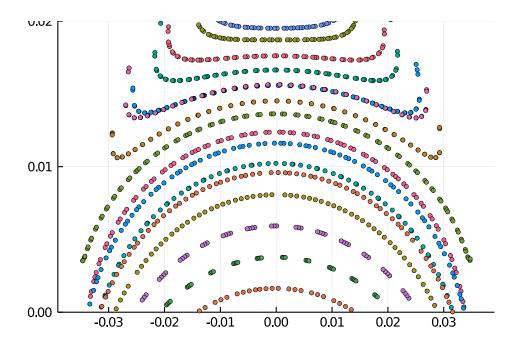
```
#Obtain coordinates in Cartesian Geometry
ts, ps = polar2cart(sol, l1=L_1, l2=L_2, dt=0.01)
plot(ps...)
```



Poincaré section In this case the phase space is 4 dimensional and it cannot be easily visualized. Instead of looking at the full phase space, we can look at Poincaré sections, which are sections through a higher-dimensional phase space diagram. This helps to understand the dynamics of interactions and is wonderfully pretty.

The Poincaré section in this is given by the collection of (β, l_{β}) when $\alpha = 0$ and $\frac{d\alpha}{dt} > 0$.

```
#Constants and setup
using OrdinaryDiffEq
initial2 = [0.01, 0.005, 0.01, 0.01]
tspan2 = (0.,500.)
#Define the problem
function double_pendulum_hamiltonian(udot,u,p,t)
    \alpha = u[1]
    1\alpha = u[2]
    \beta = u[3]
    1\beta = u[4]
    udot .=
    [2(1\alpha - (1+\cos(\beta))1\beta)/(3-\cos(2\beta)),
    -2\sin(\alpha) - \sin(\alpha+\beta),
    2(-(1+\cos(\beta))1\alpha + (3+2\cos(\beta))1\beta)/(3-\cos(2\beta)),
    -\sin(\alpha+\beta) - 2\sin(\beta)*(((1\alpha-1\beta)1\beta)/(3-\cos(2\beta))) + 2\sin(2\beta)*((1\alpha^2 - 2(1+\cos(\beta))1\alpha*1\beta))
+ (3+2\cos(\beta))1\beta^2/(3-\cos(2\beta))^2
end
# Construct a ContinuousCallback
condition(u,t,integrator) = u[1]
affect!(integrator) = nothing
cb = ContinuousCallback(condition, affect!, nothing,
                           save_positions = (true, false))
# Construct Problem
poincare = ODEProblem(double_pendulum_hamiltonian, initial2, tspan2)
sol2 = solve(poincare, Vern9(), save_everystep = false, save_start=false,
save_end=false, callback=cb, abstol=1e-16, reltol=1e-16,)
function poincare_map(prob, u_0, p; callback=cb)
    _prob = ODEProblem(prob.f, u_0, prob.tspan)
    sol = solve(_prob, Vern9(), save_everystep = false, save_start=false,
save_end=false, callback=cb, abstol=1e-16, reltol=1e-16)
    scatter!(p, sol, vars=(3,4), markersize = 3, msw=0)
poincare_map (generic function with 1 method)
1\betarange = -0.02:0.0025:0.02
p = scatter(sol2, vars=(3,4), leg=false, markersize = 3, msw=0)
for 1\beta in 1\betarange
    poincare_map(poincare, [0.01, 0.01, 0.01, 1\beta], p)
plot(p, xlabel="\\beta", ylabel="l_\\beta", ylims=(0, 0.03))
```



Hénon-Heiles System The Hénon-Heiles potential occurs when non-linear motion of a star around a galactic center with the motion restricted to a plane.

$$\frac{d^2x}{dt^2} = -\frac{\partial V}{\partial x} \tag{1}$$

$$\frac{d^2x}{dt^2} = -\frac{\partial V}{\partial x}$$

$$\frac{d^2y}{dt^2} = -\frac{\partial V}{\partial y}$$
(1)

where

$$V(x,y) = \frac{1}{2}(x^2 + y^2) + \lambda \left(x^2y - \frac{y^3}{3}\right).$$

We pick $\lambda = 1$ in this case, so

$$V(x,y) = \frac{1}{2}(x^2 + y^2 + 2x^2y - \frac{2}{3}y^3).$$

Then the total energy of the system can be expressed by

$$E = T + V = V(x, y) + \frac{1}{2}(\dot{x}^2 + \dot{y}^2).$$

The total energy should conserve as this system evolves.

using OrdinaryDiffEq, Plots

#Setup

initial = [0.,0.1,0.5,0]

```
tspan = (0,100.)
#Remember, V is the potential of the system and T is the Total Kinetic Energy, thus E
#the total energy of the system.
V(x,y) = 1//2 * (x^2 + y^2 + 2x^2*y - 2//3 * y^3)
E(x,y,dx,dy) = V(x,y) + 1//2 * (dx^2 + dy^2);
#Define the function
function Hénon_Heiles(du,u,p,t)
   x = u[1]
   y = u[2]
   dx = u[3]
   dy = u[4]
   du[1] = dx
   du[2] = dy
   du[3] = -x - 2x*y
   du[4] = y^2 - y - x^2
end
#Pass to solvers
prob = ODEProblem(Hénon_Heiles, initial, tspan)
sol = solve(prob, Vern9(), abs_tol=1e-16, rel_tol=1e-16);
retcode: Success
Interpolation: specialized 9th order lazy interpolation
t: 92-element Array{Float64,1}:
  0.002767153900836259
  0.019390834923504494
  0.12119935187168689
  0.530301790748649
  1.1815820951240696
  1.9076818589199944
  2.760621588805973
  3.605356397694905
  4.619986523154658
 91.46207401166643
 92.80356604989571
 93.85953574845666
 95.06904060013457
 96.26535461031364
 97.42922082465732
 98.66129338374192
 99.77739539466218
100.0
u: 92-element Array{Array{Float64,1},1}:
 [0.0, 0.1, 0.5, 0.0]
 [0.0013835748315707893, 0.09999965542762242, 0.4999977028602053, -0.000249]
04536251688065]
 [0.00969468838029096, 0.09998307727738429, 0.4998872044881803, -0.00174569]
51735989768]
 31488800994]
 [0.25058314954625777, 0.08601880052006405, 0.41888733977799825, -0.0574223]
4854837401]
 [0.4444070725050881, 0.011729989621118292, 0.15861982132709898, -0.1786214]
7581375334]
```

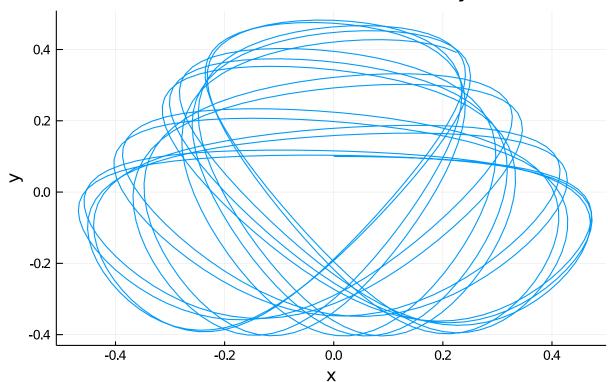
- [0.4473066382282281, -0.16320285100673101, -0.13126053699732168, -0.278919260652333]
- [0.2584572479002514, -0.35063663280889906, -0.2790546850571461, -0.09910177915852485]
- [0.004597212445906916, -0.2765685142768536, -0.312548979741221, 0.26654022
- [-0.2725985862807251, 0.0888755547420482, -0.17762619800611465, 0.36446229 045208195]

:

- [-0.2114517878067161, 0.0730906156176862, -0.2152584827559103, 0.395877687
- [-0.1651820081856587, 0.39689185721893394, 0.3024690065429725, 0.055847135 94737721]
- [0.1983089199690154, 0.31747189605713433, 0.2712578251378906, -0.205083319 12354352]
- [0.2589198172932789, -0.09448897836357471, -0.1423573171660115, -0.4186496
- [0.012425073399517497, -0.4034830628308482, -0.22915816033577166, 0.016158 45936515269]
- [-0.23244506354682215, -0.08009238032616647, -0.15414702520990145, 0.42836 918054426903]
- [-0.18927473635920564, 0.34544617499081803, 0.2560388635086127, 0.20350117 082002062]
- [0.1741544372800989, 0.41603304066553226, 0.26940699405279905, -0.07855686 343548968]
- [0.2254464439669529, 0.3916330728294025, 0.18834406694149203, -0.14125776488921374]

Plot the orbit
plot(sol, vars=(1,2), title = "The orbit of the Hénon-Heiles system", xaxis = "x", yaxis
= "y", leg=false)

The orbit of the Hénon-Heiles system

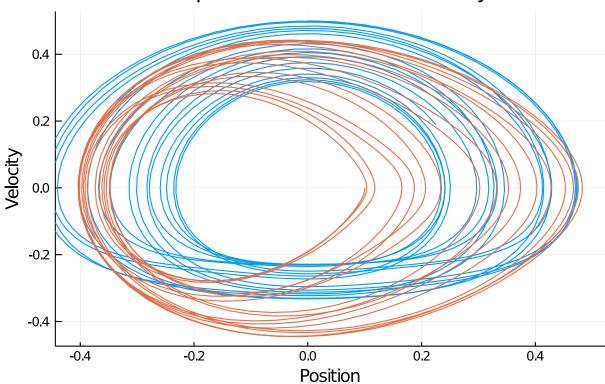


```
#Optional Sanity check - what do you think this returns and why?
@show sol.retcode

sol.retcode = :Success

#Plot -
plot(sol, vars=(1,3), title = "Phase space for the Hénon-Heiles system", xaxis =
"Position", yaxis = "Velocity")
plot!(sol, vars=(2,4), leg = false)
```

Phase space for the Hénon-Heiles system



We map the Total energies during the time intervals of the solution (sol.u here) to a new vector

```
#pass it to the plotter a bit more conveniently energy = map(x\rightarrow E(x...), sol.u)
```

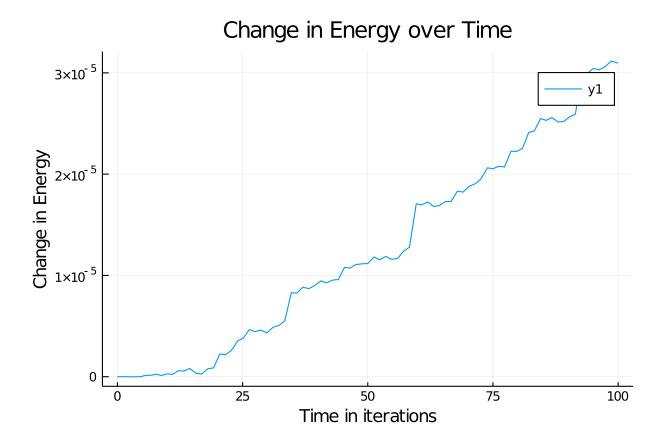
#We use @show here to easily spot erratic behaviour in our system by seeing if the loss in energy was too great.

Oshow $\Delta E = \text{energy}[1] - \text{energy}[\text{end}]$

```
\Delta E = \text{energy}[1] - \text{energy}[\text{end}] = -3.0986034517260785e-5
```

#Plot

plot(sol.t, energy - energy[1], title = "Change in Energy over Time", xaxis = "Time in iterations", yaxis = "Change in Energy")



Symplectic Integration To prevent energy drift, we can instead use a symplectic integrator. We can directly define and solve the SecondOrderODEProblem:

```
function HH_acceleration!(dv,v,u,p,t)
   x,y = u
   dx,dy = dv
   dv[1] = -x - 2x*y
   dv[2] = y^2 - y - x^2
initial_positions = [0.0,0.1]
initial_velocities = [0.5,0.0]
prob = SecondOrderODEProblem(HH_acceleration!,initial_velocities,initial_positions,tspan)
sol2 = solve(prob, KahanLi8(), dt=1/10);
retcode: Success
Interpolation: 3rd order Hermite
t: 1002-element Array{Float64,1}:
   0.0
   0.1
   0.2
   0.30000000000000004
   0.4
   0.5
   0.6
   0.799999999999999
   0.899999999999999
  99.299999999863
  99.399999999863
  99.4999999999862
```

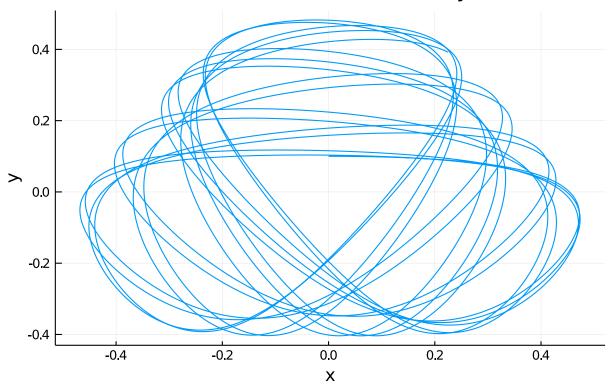
```
99.5999999999862
  99.6999999999861
  99.799999999986
  99.89999999986
  99.99999999986
u: 1002-element Array{RecursiveArrayTools.ArrayPartition{Float64,Tuple{Arra
y{Float64,1},Array{Float64,1}},1}:
 [0.5, 0.0][0.0, 0.1]
 [0.497004124813899, -0.009071101031878595] [0.049900082497367014, 0.0995482]
2053953173]
 [0.488065986503409, -0.01856325999777532] [0.09920263962777168, 0.098171713
 [0.4733339415930383, -0.028870094978230895][0.1473200401467506, 0.09580835]
287880228]
 [0.45305474121099776, -0.040331734000937175] [0.1936844146808317, 0.0923591]
1550101675]
  \hbox{\tt [0.4275722362076315, -0.0532114683862374]} \hbox{\tt [0.2377574398051348, 0.0876946285]} 
74584471
 [0.39732459499168415, -0.06767627591286327] [0.279039924450448, 0.081663862]
 [0.36283926518715554, -0.08378216859669584] [0.3170810117622551, 0.07410453
631898412]
 [0.3247249463611115, -0.10146505675930295] [0.35148673325356056, 0.06485472]
3956375521
 [0.2836600192614762, -0.12053752272622162] [0.3819275865822665, 0.053765070]
97805092]
 [0.3573608346071073, 0.043775799566172786] [0.018901094264629065, 0.4241854
67027948571
 [0.35056546788922516, 0.01917894635581023][0.054352325047751296, 0.4273357]
603171658]
 [0.3372619546371046, -0.00582469608876845] [0.08879705585509527, 0.42800766
78341491]
  \hbox{\tt [0.317723101892544, -0.031415069954177] [0.12159668542307678, 0.42615121224] } 
761354]
 [0.2923883191107272, -0.057726485993246215] [0.15214830714764738, 0.4217005
4930538214]
 [0.2618505981512214, -0.0848309469334548] [0.17990076750513168, 0.414579396]
5132324]
 [0.22683770400643935, -0.11272570532234003] [0.2043691308538718, 0.40470792
4501333257
 [0.1881879739856503, -0.1413256709667938] [0.22514698919068493, 0.392010653]
57989734]
 [0.18818797398508524, -0.14132567096720045] [0.2251469891909496, 0.39201065
```

Notice that we get the same results:

357969871

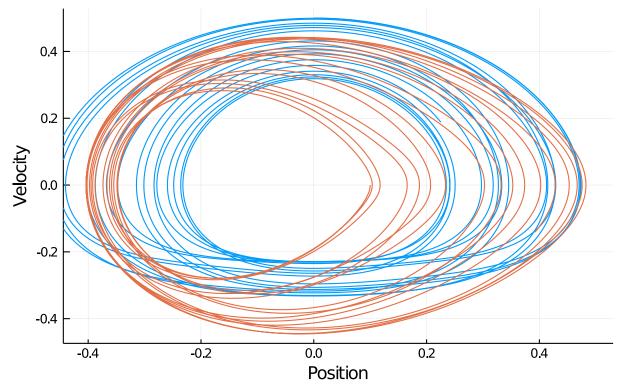
```
# Plot the orbit
plot(sol2, vars=(3,4), title = "The orbit of the Hénon-Heiles system", xaxis = "x",
yaxis = "y", leg=false)
```

The orbit of the Hénon-Heiles system



```
plot(sol2, vars=(3,1), title = "Phase space for the Hénon-Heiles system", xaxis =
"Position", yaxis = "Velocity")
plot!(sol2, vars=(4,2), leg = false)
```

Phase space for the Hénon-Heiles system



but now the energy change is essentially zero:

```
energy = map(x->E(x[3], x[4], x[1], x[2]), sol2.u)

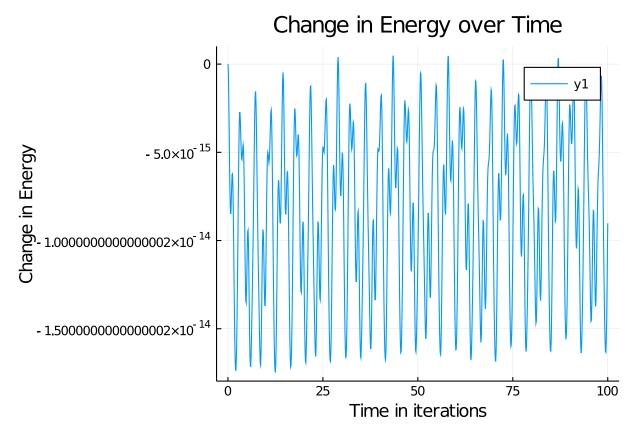
#We use @show here to easily spot erratic behaviour in our system by seeing if the loss in energy was too great.

@show \Delta E = energy[1]-energy[end]

\Delta E = energy[1] - energy[end] = 9.020562075079397e-15

#Plot

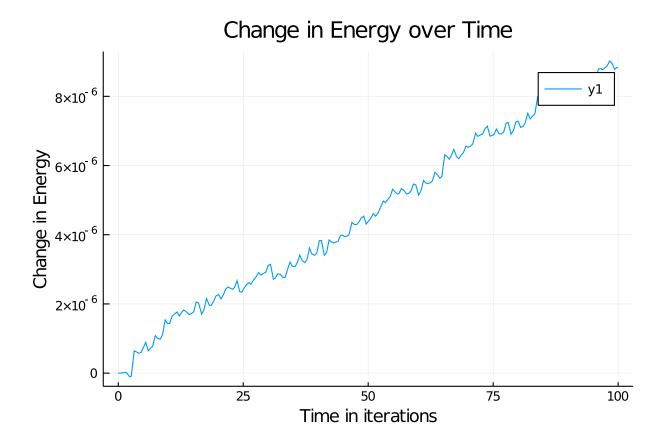
plot(sol2.t, energy .- energy[1], title = "Change in Energy over Time", xaxis = "Time in iterations", yaxis = "Change in Energy")
```



And let's try to use a Runge-Kutta-Nyström solver to solve this. Note that Runge-Kutta-Nyström isn't symplectic.

```
sol3 = solve(prob, DPRKN6());
energy = map(x->E(x[3], x[4], x[1], x[2]), sol3.u)
@show \Delta E = energy[1]-energy[end]
\Delta E = energy[1] - energy[end] = -8.836874152734486e-6

gr()
plot(sol3.t, energy .- energy[1], title = "Change in Energy over Time", xaxis = "Time in iterations", yaxis = "Change in Energy")
```



Note that we are using the DPRKN6 sovler at reltol=1e-3 (the default), yet it has a smaller energy variation than Vern9 at abs_tol=1e-16, rel_tol=1e-16. Therefore, using specialized solvers to solve its particular problem is very efficient.

0.4 Appendix

This tutorial is part of the DiffEqTutorials.jl repository, found at: https://github.com/JuliaDiffEq/DiffEqTo locally run this tutorial, do the following commands:

```
using DiffEqTutorials
DiffEqTutorials.weave_file("models","01-classical_physics.jmd")
```

Computer Information:

```
Julia Version 1.4.2
Commit 44fa15b150* (2020-05-23 18:35 UTC)
Platform Info:
    OS: Linux (x86_64-pc-linux-gnu)
    CPU: Intel(R) Core(TM) i7-9700K CPU @ 3.60GHz
    WORD_SIZE: 64
    LIBM: libopenlibm
    LLVM: libLLVM-8.0.1 (ORCJIT, skylake)
Environment:
    JULIA_DEPOT_PATH = /builds/JuliaGPU/DiffEqTutorials.jl/.julia
    JULIA_CUDA_MEMORY_LIMIT = 536870912
```

```
JULIA_PROJECT = @.
JULIA_NUM_THREADS = 4
```

Package Information:

```
Status `/builds/JuliaGPU/DiffEqTutorials.jl/tutorials/models/Project.toml`
[eb300fae-53e8-50a0-950c-e21f52c2b7e0] DiffEqBiological 4.3.0
[f3b72e0c-5b89-59e1-b016-84e28bfd966d] DiffEqDevTools 2.22.0
[055956cb-9e8b-5191-98cc-73ae4a59e68a] DiffEqPhysics 3.2.0
[Oc46a032-eb83-5123-abaf-570d42b7fbaa] DifferentialEquations 6.14.0
[31c24e10-a181-5473-b8eb-7969acd0382f] Distributions 0.23.4
[587475ba-b771-5e3f-ad9e-33799f191a9c] Flux 0.10.4
[f6369f11-7733-5829-9624-2563aa707210] ForwardDiff 0.10.10
[23fbe1c1-3f47-55db-b15f-69d7ec21a316] Latexify 0.13.5
[961ee093-0014-501f-94e3-6117800e7a78] ModelingToolkit 3.10.2
[2774e3e8-f4cf-5e23-947b-6d7e65073b56] NLsolve 4.4.0
[8faf48c0-8b73-11e9-0e63-2155955bfa4d] NeuralNetDiffEq 1.6.0
[429524aa-4258-5aef-a3af-852621145aeb] Optim 0.21.0
[1dea7af3-3e70-54e6-95c3-0bf5283fa5ed] OrdinaryDiffEq 5.41.0
[91a5bcdd-55d7-5caf-9e0b-520d859cae80] Plots 1.4.3
[731186ca-8d62-57ce-b412-fbd966d074cd] RecursiveArrayTools 2.5.0
[789caeaf-c7a9-5a7d-9973-96adeb23e2a0] StochasticDiffEq 6.23.1
[37e2e46d-f89d-539d-b4ee-838fcccc9c8e] LinearAlgebra
[2f01184e-e22b-5df5-ae63-d93ebab69eaf] SparseArrays
```