

Double pendulum

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The planar double pendulum, as shown in Fig. 1, is one of the mechanical systems that exhibits chaotic behavior. It consists of two pendulums attached together, with the pivot of the second pendulum located at the end of the first. We will concentrate only on simple double pendulum systems, where the system consists of two point masses, m_1 and m_2 , suspended by massless wires of length l_1 and l_2 .

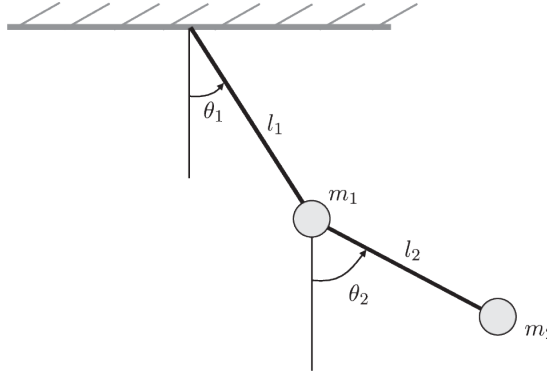


Figure 1: Double pendulum system

We choose a coordinate system with the origin at the top suspension point, the x-axis as a horizontal axis in the plane of motion, and the y-axis pointing down.

We can easily determine the behavior of a non-chaotic system simply by knowing the initial conditions of the problem and the laws of nature governing it. A small change in the initial conditions leads to small changes in its behavior, but this is not true for chaotic systems. The double pendulum becomes chaotic over a certain range of release angles, and one of the aims of the project is to find this range. For this reason, the Lyapunov exponent, which is a measure of how chaotic the system is, is also computed by numerical analysis.

Numerical integration was also used to determine the particular set of initial conditions which will result in either pendulum flipping and, if one does, how long it is before it flips.

This project is organized as follows: in section 1, we present the equations of motion for the double pendulum, computed using the Lagrangian formalism. In section 2, we present the numerical methods we employed to solve the equations of motion. In the remaining section, we present the main results of the dynamic analysis obtained by numerical integration.

1 The Equation of motion

We indicate the upper pendulum by subscript 1, and the lower by subscript 2. Begin by using simple trigonometry to write expressions for the positions x_1 , y_1 , x_2 , y_2 in terms of the angles θ_1 , θ_2 .

$$\begin{aligned} x_1 &= l_1 \sin(\theta_1) & y_1 &= -l_1 \cos(\theta_1) \\ x_2 &= x_1 + l_2 \sin(\theta_2) & y_2 &= y_1 - l_2 \cos(\theta_2) \end{aligned} \tag{1}$$

The velocity is the derivative with respect to time of the position.

$$\begin{aligned} \dot{x}_1 &= l_1 \dot{\theta}_1 \cos(\theta_1) & \dot{y}_1 &= l_1 \dot{\theta}_1 \sin(\theta_1) \\ \dot{x}_2 &= \dot{x}_1 + l_2 \dot{\theta}_2 \cos(\theta_2) & \dot{y}_2 &= \dot{y}_1 + l_2 \dot{\theta}_2 \sin(\theta_2) \end{aligned}$$

The total kinetic energy is given by:

$$T = \frac{1}{2}m_1(\dot{x}_1^2 + \dot{y}_1^2) + \frac{1}{2}m_2(\dot{x}_2^2 + \dot{y}_2^2)$$

The potential energy due to gravity force is:

$$U = m_1 g y_1 + m_2 g y_2 \quad (2)$$

Now we can write the Lagrangian $L = T - U$ and its full expression is:

$$L = \frac{1}{2}(m_1 + m_2)l_1^2 \dot{\theta}_1^2 + \frac{1}{2}m_2 l_2^2 \dot{\theta}_2^2 + m_2 l_1 l_2 \dot{\theta}_1 \dot{\theta}_2 \cos(\theta_1 - \theta_2) + g(m_1 + m_2)l_1 \cos \theta_1 + g m_2 l_2 \cos \theta_2$$

After applying the Euler-Lagrange equation to $(\dot{\theta}_1, \theta_1)$ and $(\dot{\theta}_2, \theta_2)$ and simplifying a bit, we get the following two equations:

$$\begin{aligned} (m_1 + m_2)l_1 \ddot{\theta}_1 + m_2 l_2 \ddot{\theta}_2 \cos(\theta_1 - \theta_2) + m_2 l_2 \dot{\theta}_1 \dot{\theta}_2 \sin(\theta_1 - \theta_2) + (m_1 + m_2)g \sin \theta_1 &= 0 \\ m_2 l_2 \ddot{\theta}_2 + m_2 l_1 \ddot{\theta}_1 \cos(\theta_1 - \theta_2) - m_2 l_1 \dot{\theta}_1^2 \sin(\theta_1 - \theta_2) + m_2 g \sin \theta_2 &= 0 \end{aligned}$$

These are non-linear differential equations not solvable analytically. Note that setting $m_2 = 0$, $l_2 = 0$, $\theta_1 = \theta_2$ both equations become the simple pendulum equation $\ddot{\theta} + \omega^2 \sin \theta = 0$. In order to solve these equations numerically, we need to turn these two coupled second order equations into a system of four first order equations. After a lot of algebra we get:

$$\begin{aligned} \omega_1 &= \theta_1 \\ \omega_2 &= \theta_2 \\ \ddot{\theta}_1 &= \frac{-g(2m_1 + m_2) \sin \theta_1 - m_2 g \sin(\theta_1 - 2\theta_2) - 2 \sin(\theta_1 - \theta_2) m_2 (\dot{\theta}_2^2 l_2 + \dot{\theta}_1^2 l_1 \cos(\theta_1 - \theta_2))}{l_1(2m_1 + m_2 - m_2 \cos(2\theta_1 - 2\theta_2))} \\ \ddot{\theta}_2 &= \frac{2 \sin(\theta_1 - \theta_2) (\dot{\theta}_1^2 l_1 (m_1 + m_2) + g(m_1 + m_2) \cos \theta_1 + \dot{\theta}_2^2 l_2 m_2 \cos(\theta_1 - \theta_2))}{l_1(2m_1 + m_2 - m_2 \cos(2\theta_1 - 2\theta_2))} \end{aligned} \quad (3)$$

This is now exactly the form needed to plug in to the Runge-Kutta method for numerical solution of the system.

2 Algorithm choice and discussion on Energy

The most basic numeric method for solving dynamical equations is the Euler method. However, as shown in Fig. 2, the fourth-order Runge-Kutta algorithm offers better convergence performance. It provides the best balance between accuracy and computational effort.

For dynamical systems, it is interesting to look for symmetries or, in other words, conserved quantities. For our problem, the obvious conserved quantity is the mechanical energy:

$$E = \frac{1}{2}(m_1 + m_2)l_1^2 \dot{\theta}_1^2 + \frac{1}{2}m_2 l_2^2 \dot{\theta}_2^2 + m_2 l_1 l_2 \dot{\theta}_1 \dot{\theta}_2 \cos(\theta_1 - \theta_2) - g(m_1 + m_2)l_1 \cos \theta_1 - g m_2 l_2 \cos \theta_2 \quad (4)$$

So, the double pendulum is a Hamiltonian system, and any Hamiltonian system is symplectic. This property is not automatically satisfied by standard numerical integrators, but there are some methods, such as the Verlet algorithm, that can preserve it. Unfortunately, the double pendulum is governed by a non-separable Hamiltonian, so we should modify the implementation of the symplectic integrator to

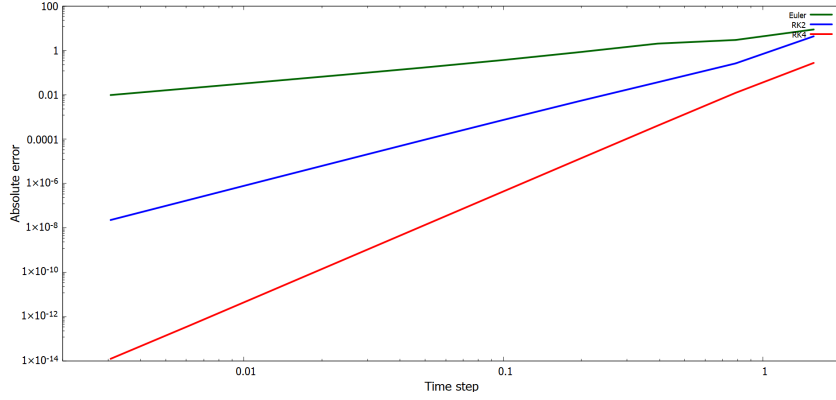


Figure 2: Convergence performance of Euler, second-order and fourth-order Runge-Kutta algorithm. This test was conducted on the simple pendulum, in the case of small angle approximation. The equation of motion was $\ddot{\theta} = -\frac{g}{l}\theta$. It's evident that RK4 has better performance: its slope is greater than the others.

handle it. Therefore, the best choice remains the fourth-order Runge-Kutta method because it is simple to implement, and an appropriate choice of the integration step can improve its performance.

It is usually assumed that a smaller time step, Δt , will lead to smaller integration errors. We decided to test this assumption. For fixed initial conditions, we computed the relative error defined as follows: $err_{rel} = \left| \frac{E - E_0}{E_0} \right|$, where E_0 is the starting energy, and E is the energy evaluated by the Runge-Kutta integration at a given time t . Fig. 3 shows the behavior of err_{rel} for different Δt for a very high number of iterations ($\sim 10^6$). Our results indicate that to achieve an error lower than 1%, the optimal time step should be less than $\Delta t = 0.006s$. As we progress in our study, we will integrate for fewer iterations, so choosing a time step of this magnitude ensures that the energy loss will be even lower.

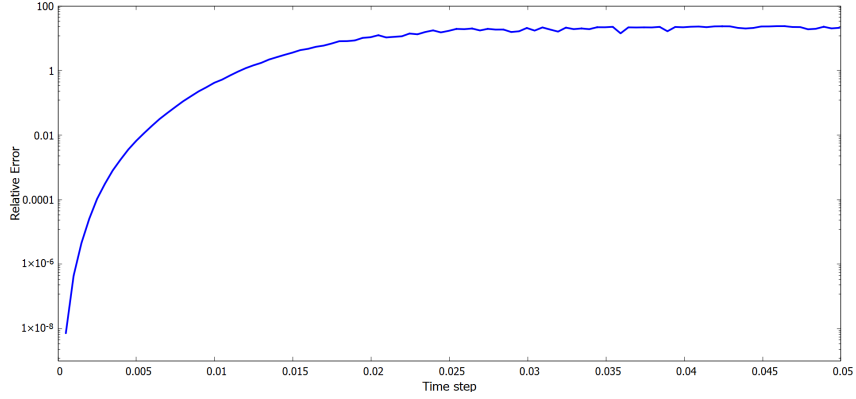


Figure 3: Relative Error on the energy for different time step, using logarithmic y-axis

3 Dynamic analysis

In the preceding section, we explored methods to obtain accurate numerical results for the dynamics of the double pendulum. In this section, our focus shifts to extracting valuable insights from the numerical solution of the system's equations of motion. The parameters of the double pendulum used in the investigations of this project are:

$$\begin{aligned} m_1 &= m_2 = 1\text{kg} \\ l_1 &= l_2 = 1\text{m} \end{aligned}$$

3.1 Trajectories of the Double Pendulum

When the system of equations is solved and graphed, it illustrates the evolution of the angles θ_1 and θ_2 to the vertical of the inner and outer pendulum masses over time. For fixed time step $\Delta t = 0.001\text{s}$ and number of iteration $N = 10^5$, various trajectories of the double pendulum are displayed.

In Fig.4, the motion of a small-angle-release is shown. It is evident that for small initial release angles, the double pendulum behaves like a linear oscillator, exhibiting relatively regular oscillations with nearly constant amplitude and period.

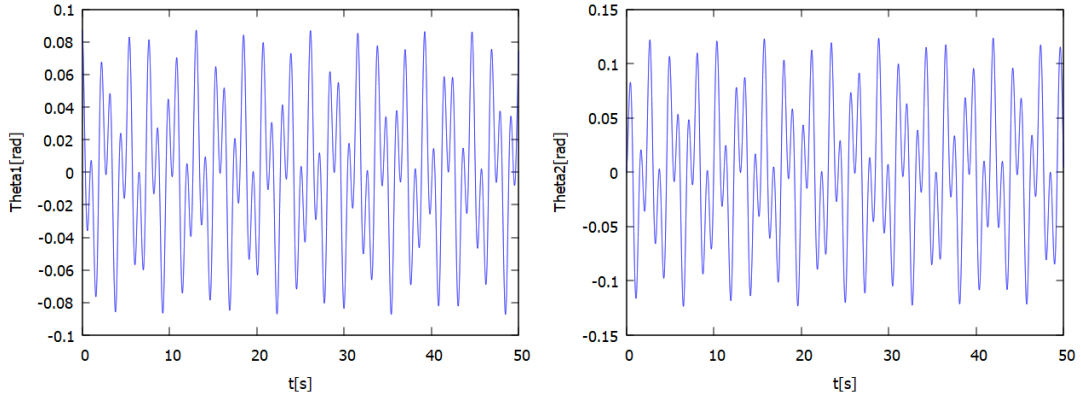


Figure 4: Motion for small-angle-release with initial conditions $\theta_1(0) = 5^\circ$ and $\theta_2(0) = 0^\circ$. Left: shows the behaviour of the time series for θ_1 ; right: the behaviour for θ_2

Fig.5 shows a large-angle-release, revealing the erratic and unpredictable behavior that corresponds well to the actual motion of the double pendulum.

The double pendulum, which reminds two coupled harmonic oscillators, exhibits two types of dynamics for small energies: periodic or quasiperiodic. Periodic motion occurs when the frequencies are commensurable, while quasiperiodic motion is a more general case. In nonlinear systems, the dynamics may go beyond the quasiperiodic motion, exhibiting a very complex behaviour known as chaos.

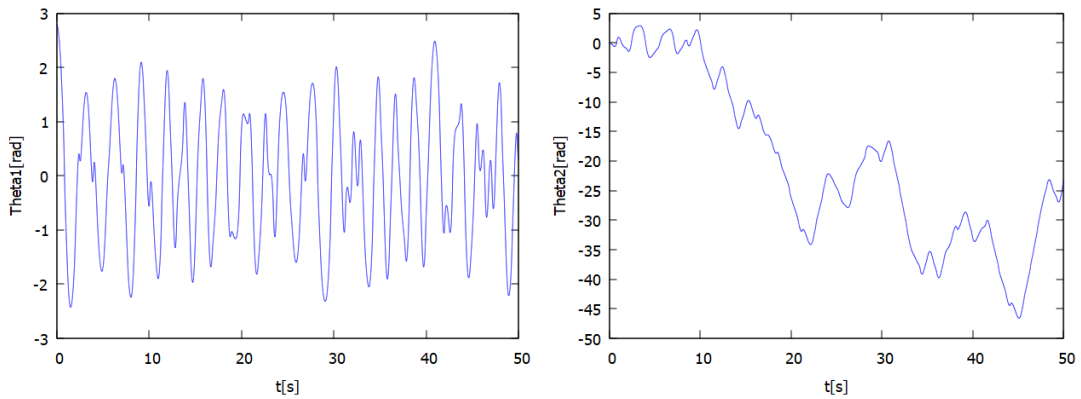


Figure 5: Motion for large-angle-release with initial conditions $\theta_1(0) = 160^\circ$ and $\theta_2(0) = 0^\circ$. Left: shows the behaviour of the time series for θ_1 right: the behaviour for θ_2

In Fig.6 we can observe what happens to the phase space as the angles-release increase.

A traditional way to characterize a chaotic system is through its Lyapunov exponents.

3.2 Lyapunov exponents

If the system is chaotic, then nearby orbits on the phase space will diverge from each other exponentially, i.e., as $e^{\lambda t}$. The exponent λ is called the Lyapunov exponent. The number of these exponents corresponds with the dimension of the phase space, and if any of them is positive, the system is said to be chaotic.

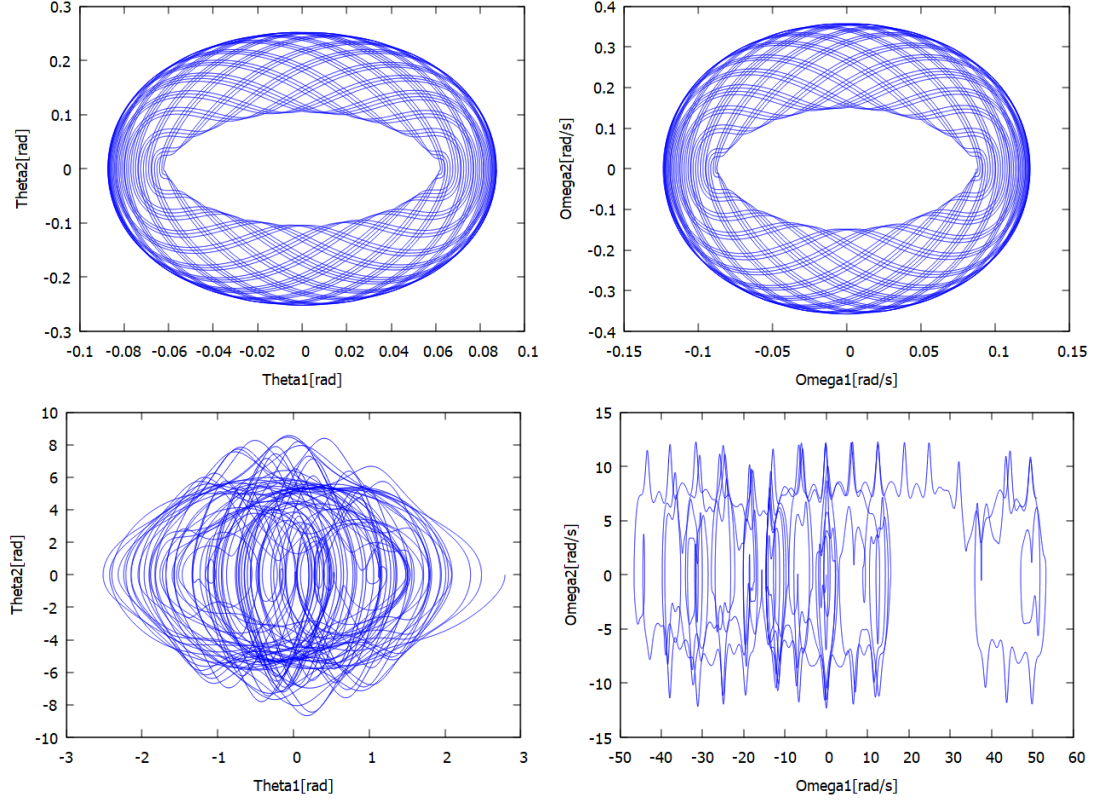


Figure 6: Up: phase space for small angle release $\theta_1(0) = 5^\circ$ and $\theta_2(0) = 5^\circ$; down: phase space for large angle release $\theta_1(0) = 160^\circ$ and $\theta_2(0) = 0^\circ$

This behavior indicates a high sensitivity to initial conditions and this is one of the critical aspects of chaos. Lyapunov exponents are defined as:

$$\lambda = \lim_{t \rightarrow \infty} \lim_{\delta(t_0) \rightarrow 0} \frac{1}{t} \log \left| \frac{\delta(t)}{\delta(t_0)} \right| \quad (5)$$

where $\delta(t_0)$ is the infinitesimal distance of the two orbits at the starting time t_0 and $\delta(t)$ is the distance after a time t .

A naive Lyapunov exponent estimation is to use a numerical method to integrate two very close trajectories, and then calculate how the orbits diverge from each other. In practical terms, this method is not appropriate; the divergence will grow exponentially and the finite precision of computer digits would lead to a wrong estimate of the exponent.

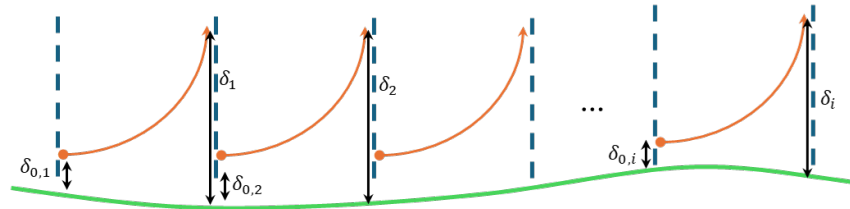


Figure 7: Lyapunov estimation scheme

Let $\delta_{0,i}$ be the initial Cartesian distance at iteration i and δ_i be the final Cartesian distance, obtained by Runge-Kutta algorithm, at the same iteration. A schematic figure is represented in Fig.7. To find the

Lyapunov exponent we must average the Cartesian distances $\delta_{0,i}$ and δ_i many times along a trajectory. The final expression is:

$$\lambda = \frac{1}{t} \log \left(\sum_{i=0}^N \frac{\delta_i}{\delta_{0,i}} \right) \quad (6)$$

where t is the integration time and N is the number of iterations.

We identified four distinct ranges of initial conditions leading to chaos for the parameters θ_1 , θ_2 , ω_1 , and ω_2 . We explored the range $[0, \pi]$ for each angular parameter and the range $[0, 2\pi]$ for the velocity parameters, while setting the others to zero. To ensure infinitesimal separation between trajectories, we created a second nearby trajectory by adding $d_0 = 10^{-8}$ rad to the initial one. Subsequently, we integrated the system to generate a new point on the reference orbit and calculated the new Cartesian distance. This process was repeated 100 times and the integration time was fixed to 1000s.

The final results are depicted in Fig. 8.

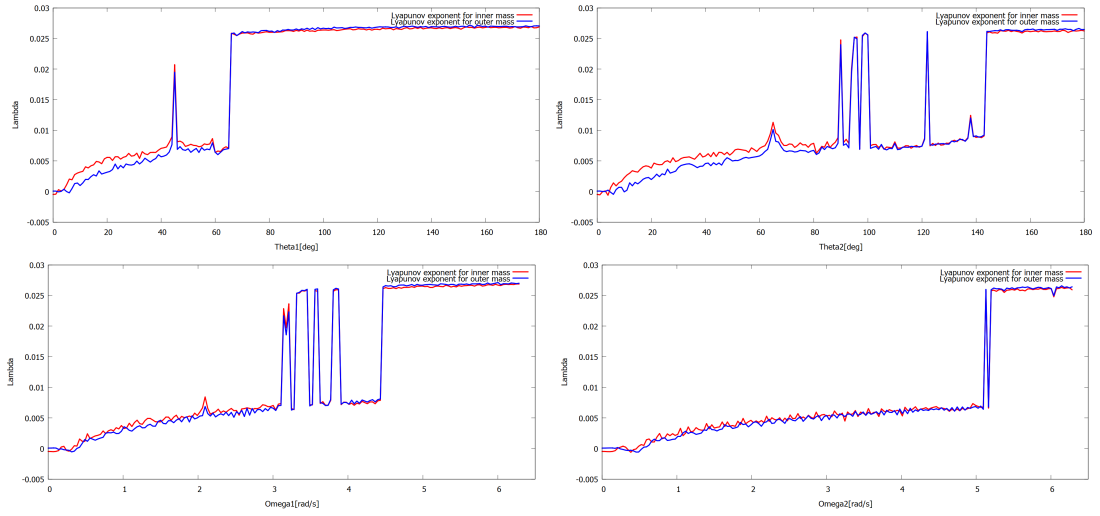


Figure 8: Lyapunov exponents for the double pendulum. It is shown how the Lyapunov exponent depends on the initial conditions.

Chaos begins when:

- θ_1 has a release angle greater than 66° ;
- θ_2 has a release angle greater than 157° ;
- ω_1 has an initial angular velocity greater than 4.7 rad/s;
- ω_2 has an initial angular velocity greater than 5.4 rad/s.

As observed, there is a general increase in λ with the release angle, indicating that a larger release angle results in greater sensitivity to initial conditions for the double pendulum. Fluctuations of λ can be avoided by increasing the time of integration.

3.3 Time for First Flip

We are currently focused on determining the Time for First Flip (TFF), representing the duration it takes for a pendulum mass to flip for the first time since its release at $t = 0$.

By applying energy considerations, we can establish the theoretical criteria for the flipping of both the inner and outer pendulum. The minimum condition for pendulum 1 to flip is met when $\theta_1 = \pi$ and $\theta_2 = 0$. Similarly, for the outer pendulum (pendulum 2), the minimum condition is when $\theta_1 = 0$

and $\theta_2 = \pi$. Substituting these minimum conditions into the general potential energy expression defined earlier by equation (2), we obtain the minimum energy, $U_{\min 1}$, required for the inner pendulum to flip:

$$U_{\min 1} = g(l_1(m_1 + m_2) - l_2 m_2)$$

A similar equation can be derived for pendulum 2. For the respective pendulum masses to flip, their potential energy U must be greater than or equal to their U_{\min} . Thus, the following conditions are derived:

$$\begin{aligned} l_1(m_1 + m_2)(\cos \theta_1 - 1) + l_2 m_2(\cos \theta_2 + 1) &\leq 0 \\ l_1(m_1 + m_2)(\cos \theta_1 + 1) + l_2 m_2(\cos \theta_2 - 1) &\leq 0. \end{aligned}$$

Assigning a unit to each parameter, we obtain:

$$\begin{aligned} 2 \cos \theta_1 + \cos \theta_2 &\leq -1 \\ 2 \cos \theta_1 + \cos \theta_2 &\leq 1. \end{aligned}$$

Initial release angles θ_1 and θ_2 not satisfying these constraints will result in the respective pendulum masses not having enough energy to flip.

After extensive CPU run-time, initial starting positions of the inner and outer pendulums are systematically looped through to find the Time for First Flip (TFF) for each set of initial conditions. Starting at -180° , initial conditions are iterated through to 180° with increments of half a degree. This is done for the two pendulum masses with respect to each other, setting $\omega_1 = \omega_2 = 0$.

A 3-dimensional plot can be obtained by representing starting points $\theta_1(0)$ and $\theta_2(0)$ on the x and y axes, and the corresponding TFF values on the z-axis. The two plots are shown in Fig.9.

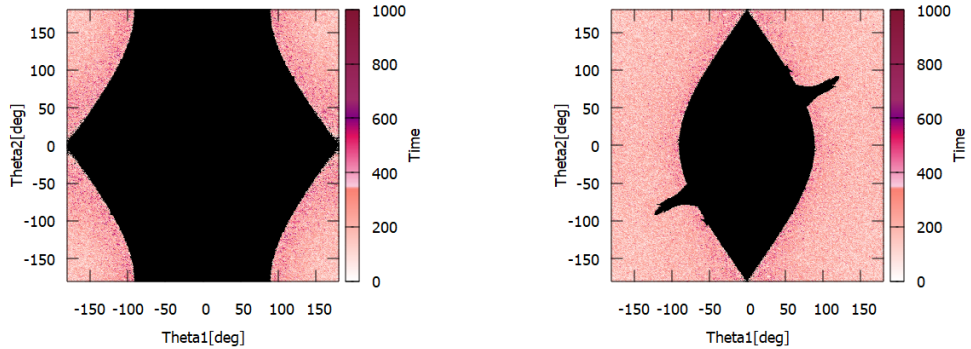


Figure 9: Contour plots for the time-for-first-flip of the respective pendulum masses. Left: the plot for the inner pendulum; right: the outer pendulum. Axis shows initial conditions $\theta_1(0)$ along the x-direction and $\theta_2(0)$ along the y-direction. Clear region needs less time to flip, dark region needs more time, black regions do not flip at all in the 1000 seconds evaluated.

To limit computational costs, the step size used in integration was $\Delta t = 0.01s$, with a total number of iterations $N = 10^5$. Notice that the curvature of the main black region of the pattern, where the pendulum masses never have enough energy to flip, corresponds exactly with the constraint equations derived earlier.

4 Conclusion

We explored the dynamics of the double pendulum, a straightforward mechanical system that displays chaotic behavior.

The fourth-order Runge-Kutta algorithm, selected for its superior convergence performance, was employed to integrate the equations of motion. Energy considerations led to the identification of an optimal time step ($\Delta t = 0.006s$) to maintain energy loss below 1% over a significant number of iterations. With the reliability of the fourth-order Runge-Kutta algorithm confirmed, we used it to integrate the equations of motion and explore the system's dynamics. Our focus included evaluating the Lyapunov exponent to

identify initial conditions triggering chaotic behavior. Additionally, we generated a color map illustrating the instances and occurrences of pendulum flips.

Future research could focus on studying the double pendulum using symplectic methods and subsequently comparing the results. This could provide valuable insights into the system's behavior and enhance our understanding of its complex dynamics.

5 Code

```
1 #include <iostream>
2 #include <iomanip>
3 #include <cmath>
4 #include <fstream>
5 #include <stdlib.h>
6
7 using namespace std;
8
9 // Function prototypes
10 void dYdt(double t, double *Y, double *R);
11 void RK4Step(double t, double *Y, double h, void (*RHSFunc)(double, double *, double *),
12             int neq);
13 double Energy(double theta1, double theta2, double omega1, double omega2);
14
15 double G_ACCg = 9.81; // Acceleration due to gravity
16
17 // Masses and lengths of the pendulums
18 #define M1 1
19 #define M2 1
20 #define L1 1
21 #define L2 1
22
23 // SESSION 1 (Is energy conserved?), SESSION 2 (GIF), SESSION 3 (Chaos), SESSION 4 (Flip)
24 #define SESSION 1
25
26 // PARAMETER == 1 select theta1, PARAMETER == 2 select theta2, PARAMETER == 3 select
27 // omega1, PARAMETER == 4 select omega2
28 #define PARAMETER 4
29
30 int main() {
31
32     // Parameters and variables for computation
33     double h = 0.; // Step size
34     double tb = 0.; // Initial time
35     double t = tb; // Current time
36     double t_end = 1.e2; // End time for simulation (100s)
37     double E_0, E, relErr; // Energy variables
38
39     // Initial conditions for the double pendulum
40     double x1, x2, y1, y2; // Cartesian coordinates for the masses
41     int neq = 4; // Number of equations
42     int end = 1.e6; // Total number of iterations
43     double Y[neq]; // Initial state vector
44
45     #if SESSION == 1
46
47         ofstream file; // Output file stream
48
49         file.open("Double_pendulum_energy.txt"); // Open a file to write energy data
50
51         // Declaration and initialization of variables
52         double hbeg = 1.e-4; // Initial step size
53         double hend = 0.05; // Final step size
54         double npoints = 100; // Number of points for step size variation
55         double IC[neq]; // Array to hold initial conditions
56
57         // Assign initial condition
58         Y[0] = 1.6;
59         Y[1] = 1.;
60         Y[2] = 2.;
61         Y[3] = -3.;
62
63         // Save the initial conditions
64         for(int i = 0; i < neq; i++) IC[i] = Y[i];
65
66         // Compute initial energy of the system
67         E_0 = Energy(Y[0], Y[1], Y[2], Y[3]);
```

```

66 E = E_0;
67
68 // Loop for evaluating energy preservation over various step sizes
69 for(int j = 1; j <= npoints; j++){
70
71     // Incrementing step size
72     h += fabs(hbeg - hend) / npoints;
73     t = tb; // Resetting time
74
75     // Restoring initial conditions
76     for(int k = 0; k < neq; k++) Y[k] = IC[k];
77
78     // Performing integration using Runge-Kutta method
79     for(int i = 0; i < end; i++){
80         RK4Step(t, Y, h, &dYdt, neq);
81         t += h;
82     }
83
84     t -= h; // Correcting time
85
86     // Computing energy and relative error
87     E = Energy(Y[0], Y[1], Y[2], Y[3]);
88     relErr = fabs((E_0 - E) / E_0);
89
90     // Writing step size and relative error to file
91     file << h << "\t" << relErr << endl;
92
93     // Clear output and print the progression of the process
94     system("clear");
95     cout << j << endl;
96 }
97
98 // Closing the file
99 file.close();
100
101 #endif
102
103 #if SESSION == 2
104
105 ofstream file; // Output file stream
106 file.open("Motion_small_angles.txt"); // Open a file to write motion data
107
108 // Setting initial conditions for the double pendulum system
109 Y[0] = double(5) * M_PI / 180.; // Initial angle of the first pendulum arm in radians
110 Y[1] = double(0) * M_PI / 180.; // Initial angle of the second pendulum arm in radians
111 Y[2] = 0.; // Initial angular velocity of the first pendulum arm
112 Y[3] = 0.; // Initial angular velocity of the second pendulum arm
113
114 h = 0.001; // Selected step size based on the analysis of the previous session
115 end = 1.e5;
116
117 // Iterating over the system dynamics
118 for(int i = 0; i < end; i++){
119     RK4Step(t, Y, h, &dYdt, neq);
120
121     // Computing positions of pendulum masses
122     x1 = L1 * sin(Y[0]); // x-coordinate of the first pendulum mass
123     y1 = - L1 * cos(Y[0]); // y-coordinate of the first pendulum mass
124     x2 = x1 + L2 * sin(Y[1]); // x-coordinate of the second pendulum mass
125     y2 = y1 - L2 * cos(Y[1]); // y-coordinate of the second pendulum mass
126
127     // Computing energy and relative error
128     E = Energy(Y[0], Y[1], Y[2], Y[3]);
129     relErr = fabs((E_0 - E) / E_0);
130
131     // Writing time, positions, angles, and velocities to file
132     file << t << " " << x1 << " " << y1 << " " << x2 << " " << y2 << " "
133         << Y[0] << " " << Y[1] << "\t" << Y[2] << "\t" << Y[3] << endl;
134

```

```

135     t += h; // Updating time
136 }
137
138 file.close();
139
140 #endif
141
142
143 #if SESSION == 3
144
145     // Setting step size
146     h = 0.005; // Selected step size based on the analysis of the previous session
147
148     // Array for initial conditions
149     double IC[neq];
150
151     // Declaration of variables for Lyapunov exponent computation
152     double Ly1, Ly2; // Lyapunov exponents
153     int n_iter = 100; // Number of iterations on a single trajectory
154     double d1, d2, d0_1, d0_2; // Variables for computing distances
155     double delta = 1.e-8; // Perturbation
156     double x1_a, x2_a, y1_a, y2_a; // Auxiliary variables for pendulum positions
157
158     double theta_end = M_PI; // Range for theta
159     double omega_end = 2 * M_PI; // Range for omega
160     double N_point = 180; // Number of points
161     double step; // Step for parameter
162     t = 0.;
163     t_end = 1.e3;
164     end = t_end / h; // Total number of iterations
165
166     // Setting initial conditions
167     Y[0] = 0.;
168     Y[1] = 0.;
169     Y[2] = 0.;
170     Y[3] = 0.;
171
172     int param; // The index of the parameter of interest
173     double Deviation[] = {delta, delta, 0., 0.}; // Perturbation
174
175     // Determining chaos search based on parameter type
176
177     #if PARAMETER == 1 // Search chaos for theta1
178
179         ofstream file_chaos;
180         file_chaos.open("Theta1_100.txt");
181         file_chaos << setiosflags(ios::scientific);
182         file_chaos << setiosflags(ios::scientific);
183         step = theta_end / N_point;
184         param = 0;
185
186     #elif PARAMETER == 2 // Search chaos for theta2
187
188         ofstream file_chaos;
189         file_chaos.open("Theta2_100.txt");
190         file_chaos << setiosflags(ios::scientific);
191         file_chaos << setiosflags(ios::scientific);
192         step = theta_end / N_point;
193         param = 1;
194
195     #elif PARAMETER == 3 // Search chaos for Omega1
196
197         ofstream file_chaos;
198         file_chaos.open("Omega1_100.txt");
199         file_chaos << setiosflags(ios::scientific);
200         file_chaos << setiosflags(ios::scientific);
201         step = omega_end / N_point;
202         param = 2;
203

```

```

204 #elif PARAMETER == 4 // Search chaos for Omega2
205
206 ofstream file_chaos;
207 file_chaos.open("Omega2_100.txt");
208 file_chaos << setiosflags(ios::scientific);
209 file_chaos << setiosflags(ios::scientific);
210 step = omega_end / N_point;
211 param = 3;
212
213 #endif
214
215 // Looping over parameter values
216 for(int i = 0; i <= N_point; i++){
217
218
219     //Set the initial condition
220     for(int z = 0; z < neq; z++){
221         if(z != param) IC[z] = 0.;
222         else IC[z] = step * i;
223     }
224
225
226     // Looping for the number of Lyapunov exponents
227     for(int j = 0; j < n_iter; j++){
228
229         // Set initial condition with deviation
230         for(int k = 0; k < neq; k++) Y[k] = IC[k] + Deviation[k];
231
232         // Compute pendulum positions
233         x1 = L1 * sin(IC[0]);
234         y1 = - L1 * cos(IC[0]);
235         x2 = x1 + L2 * sin(IC[1]);
236         y2 = y1 - L2 * cos(IC[1]);
237
238         // Position for deviated coordinates
239         x1_a = L1 * sin(Y[0]);
240         y1_a = - L1 * cos(Y[0]);
241         x2_a = x1_a + L2 * sin(Y[1]);
242         y2_a = y1_a - L2 * cos(Y[1]);
243
244         // Initial distance between the two trajectories for both the masses
245         d0_1 += sqrt((x1_a - x1) * (x1_a - x1) + (y1_a - y1) * (y1_a - y1));
246         d0_2 += sqrt((x2_a - x2) * (x2_a - x2) + (y2_a - y2) * (y2_a - y2));
247
248
249         // Integrate the deviated system
250         for(int k = 0; k < end; k++){
251             t += h;
252             RK4Step(t, Y, h, &dYdt, neq);
253         }
254
255         t = 0.; // Reset time
256
257         // Compute new pendulum deviated positions
258         x1_a = L1 * sin(Y[0]);
259         y1_a = - L1 * cos(Y[0]);
260         x2_a = x1_a + L2 * sin(Y[1]);
261         y2_a = y1_a - L2 * cos(Y[1]);
262
263         // Reset initial condition to the non deviated ones
264         for(int k = 0; k < neq; k++) Y[k] = IC[k];
265
266
267         // Integrate the non deviated the system
268         for(int k = 0; k < end; k++){
269             t += h;
270             RK4Step(t, Y, h, &dYdt, neq);
271         }
272

```

```

273     // Compute new pendulum non deviated positions
274     x1 = L1 * sin(Y[0]);
275     y1 = - L1 * cos(Y[0]);
276     x2 = x1 + L2 * sin(Y[1]);
277     y2 = y1 - L2 * cos(Y[1]);
278
279     t = 0.; // Reset time
280
281     // Compute the distance at the end of the integration and sum
282     d1 += sqrt((x1_a - x1) * (x1_a - x1) + (y1_a - y1) * (y1_a - y1));
283     d2 += sqrt((x2_a - x2) * (x2_a - x2) + (y2_a - y2) * (y2_a - y2));
284
285     // Set the final trajectory values as the new initial conditions
286     for(int k = 0; k < neq; k++) IC[k] = Y[k];
287 }
288
289 // Compute the Lyapunov exponents
290 Ly1 = log2(fabs(d1 / d0_1)) / t_end;
291 Ly2 = log2(fabs(d2 / d0_2)) / t_end;
292
293 // Write to file
294 file_chaos << (step * i) * 180 / M_PI << " " << Ly1 << " " << Ly2 << endl;
295
296 // Reset distance variables
297 d0_1 = 0.;
298 d0_2 = 0.;
299 d1 = 0.;
300 d2 = 0.;
301
302 // Clear output and print the progression of the process
303 system("clear");
304 cout << i << endl;
305 }
306
307 // Close file
308 file_chaos.close();
309
310 #endif
311
312
313 #if SESSION == 4
314
315     // Opening files to store flip times
316     ofstream file_flip1, file_flip2;
317     file_flip1.open("Flip1.txt");
318     file_flip2.open("Flip2.txt");
319
320     // Variables to track if each pendulum has flipped
321     bool flipped1 = false;
322     bool flipped2 = false;
323
324     // Setting step size and total number of iterations
325     h = 0.01;
326     end = 1.e5;
327
328     // Initializing velocities
329     Y[2] = 0.;
330     Y[3] = 0.;
331
332     // Setting parameters for angle computation
333     int data_points = 720; // Number of data points
334     int deg_lim = data_points / 2; // Range of computation
335     double div = 180. / double(deg_lim); // Increment in angle value
336
337     double theta_old1, theta_old2; // Variables to store previous angles
338
339     // Looping through angle combinations
340     for(int i = -deg_lim; i <= deg_lim; i++){
341         for(int j = -deg_lim; j <= deg_lim; j++){

```

```

342
343 // Setting initial angles
344 Y[0] = (double(i) * div) * M_PI / 180.;
345 Y[1] = (double(j) * div) * M_PI / 180.;
346 Y[2] = 0.;
347 Y[3] = 0.;
348
349 // Integration loop
350 for(int k = 0; k < end; k++){
351     RK4Step(t, Y, h, &dYdt, neq);
352
353     // Checking if pendulum 1 has flipped
354     if((flipped1 == false && t > 1.)
355         && ((sin(Y[0]) * sin(theta_old1) < 0.
356             && Y[0] != theta_old1
357             && cos(Y[0]) < -1. + 1.e-7))){
358
359         file_flip1 << (double(i) * div) << "\t" << (double(j) * div)
360             << "\t" << t << endl; // Writing flip time
361
362         flipped1 = true;
363     }
364
365     if(flipped1 == false) theta_old1 = Y[0]; // Updating previous angle
366
367     // Checking if pendulum 2 has flipped
368     if((flipped2 == false && t > 1.)
369         && ((sin(Y[1]) * sin(theta_old2) < 0.
370             && Y[1] != theta_old2
371             && cos(Y[1]) < -1. + 1.e-7))){
372
373         file_flip2 << (double(i) * div) << "\t" << (double(j) * div)
374             << "\t" << t << endl; // Writing flip time
375
376         flipped2 = true;
377     }
378
379     // Updating previous angle
380     if(flipped2 == false) theta_old2 = Y[1];
381
382     // Exiting loop if both pendulums have flipped
383     if(flipped1 == true && flipped2 == true) break;
384
385     t += h;
386 }
387
388 // Writing -1 if pendulum did not flip within the given time
389 if(flipped1 == false) {
390     file_flip1 << (double(i) * div) << " "
391         << (double(j) * div) << " " << -1 << endl;
392 }
393
394 if(flipped2 == false){
395     file_flip2 << (double(i) * div) << " "
396         << (double(j) * div) << " " << -1 << endl;
397 }
398
399 t = 0.; // Resetting time
400 flipped1 = false; // Resetting flip flag for pendulum 1
401 flipped2 = false; // Resetting flip flag for pendulum 2
402 }
403
404 system("clear");
405 cout << int(i * div) << endl; // Displaying progress
406
407 file_flip1 << endl;
408 file_flip2 << endl;
409 }
410

```

```

411 // Closing files
412 file_flip1.close();
413 file_flip2.close();
414
415 #endif
416
417 return 0;
418 }
419
420
421 void dYdt(double t, double *Y, double *R){
422
423     double theta1 = Y[0];
424     double theta2 = Y[1];
425     double omega1 = Y[2];
426     double omega2 = Y[3];
427
428
429     double g = G_ACCg;
430     double den = 2. * M1 + M2 - M2 * cos(2. * theta1 - 2. * theta2);
431
432     R[0] = omega1;
433     R[1] = omega2;
434     R[2] = (-g * (2. * M1 + M2) * sin(theta1) - M2 * g * sin(theta1 - 2. * theta2) - 2. *
         sin(theta1 - theta2) * M2 * (omega2 * omega2 * L2 + omega1 * omega1 * L1 * cos(theta1
         - theta2))) / (L1 * den);
435     R[3] = (2. * sin(theta1 - theta2) * (omega1 * omega1 * L1 * (M1 + M2) + g * (M1 + M2) *
         cos(theta1) + omega2 * omega2 * L2 * M2 * cos(theta1 - theta2))) / (L2 * den);
436
437 }
438
439
440
441 void RK4Step(double t, double *Y, double h, void (*RHSFunc)(double, double *, double *),
         int neq){
442
443     double Y1[neq], k1[neq], k2[neq], k3[neq], k4[neq];
444
445     RHSFunc(t, Y, k1);
446
447     for(int i = 0; i < neq; i++) Y1[i] = Y[i] + 0.5 * h * k1[i];
448
449     RHSFunc(t + 0.5 * h, Y1, k2);
450
451     for(int i = 0; i < neq; i++) Y1[i] = Y[i] + 0.5 * h * k2[i];
452
453     RHSFunc(t + 0.5 * h, Y1, k3);
454
455     for(int i = 0; i < neq; i++) Y1[i] = Y[i] + h * k3[i];
456
457     RHSFunc(t + h, Y1, k4);
458
459     for(int i = 0; i < neq; i++) Y[i] += (h / 6.) * (k1[i] + 2. * k2[i] + 2. * k3[i] + k4[i
         ]);
460
461
462 }
463
464 double Energy(double theta1, double theta2, double omega1, double omega2){
465
466     return .5 * M1 * L1 * L1 * omega1 * omega1 + .5 * M2 * (L1 * L1 * omega1 * omega1
         + L2 * L2 * omega2 * omega2 + 2 * L1 * L2 * omega1 * omega2 * cos(theta1 - theta2))
467         - (M1 + M2) * G_ACCg * L1 * cos (theta1) - M2 * G_ACCg * L2 * cos (theta2);
468
469 }

```