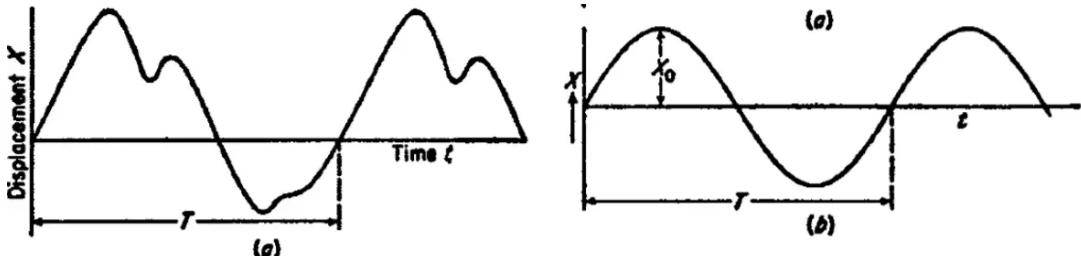


Lecture 11 / Vibration

Vibration/ 振动

振动: 周期运动



$$\text{频率: } f = 1/T$$

*周期函数都可以分解为正弦/余弦函数分量! (傅里叶级数)

能量: 动能/势能能量转换; 阻尼(Damp)下能量耗散

振动类型: 自然(Free/Natural)振动、受迫(Forced)振动、阻尼(Damped)振动

Harmonic Motion/ 简谐运动

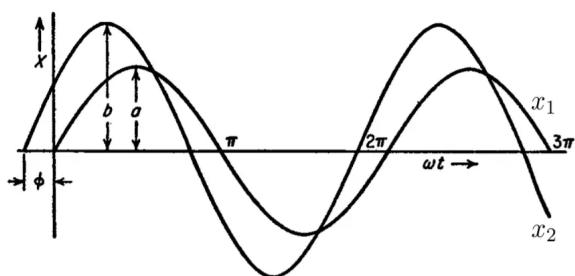
基本特征

ω : circular frequency

x_0 : amplitude(振幅)

ϕ : phase angle(相位角)

关系: $T = \frac{2\pi}{\omega}$ and $f = \frac{\omega}{2\pi}$



Two harmonic motions with $T = 2\pi$, including the phase angle ϕ

$$x_1 = a \sin t$$

$$x_2 = b \sin(t + \phi) \text{ phase lead by } \phi$$

微分方程

$$x = x_0 \sin(\omega t)$$

$$\dot{x} = \omega x_0 \cos(\omega t)$$

$$\ddot{x} = -\omega^2 \sin(\omega t)$$

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

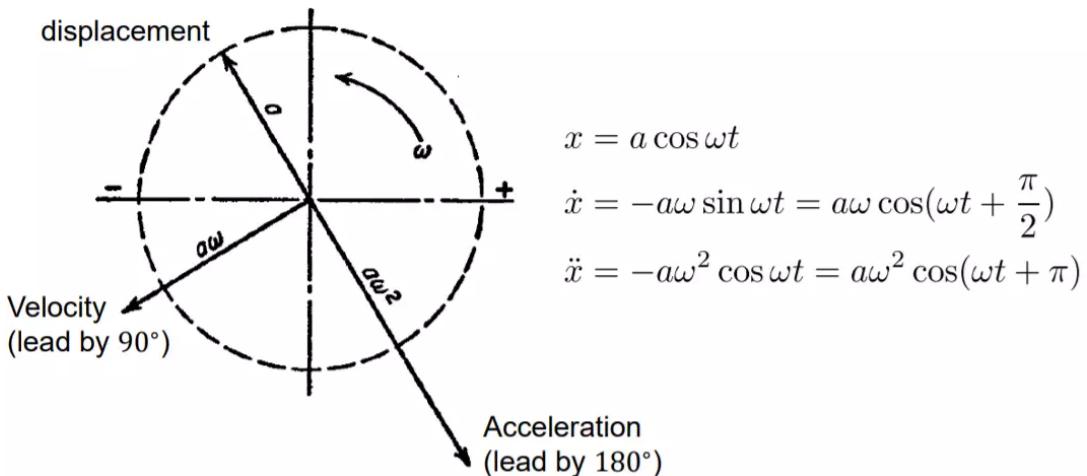
*从能量守恒的角度:

$$E = \frac{1}{2} m \dot{x}^2 + \frac{1}{2} k x^2 = \text{Const.}$$

$$\dot{E} = \dot{x}(m\ddot{x} + kx) = 0$$

$$\Rightarrow \ddot{x} + \frac{k}{m}x = 0 \quad \text{and} \quad w^2 = \frac{k}{m}$$

向量圆表示



频率和振幅的变化

将相位差分解成两个三角函数：

$$a \cos(\omega t) + b \cos(\omega t - \phi) = R \cos(\omega t - \psi)$$

$$R^2 = (a + b \cos \phi)^2 + (b \sin \phi)^2 = a^2 + b^2 + 2ab \cos \phi$$

$$\cos \psi = \frac{a + b \cos \phi}{R}$$

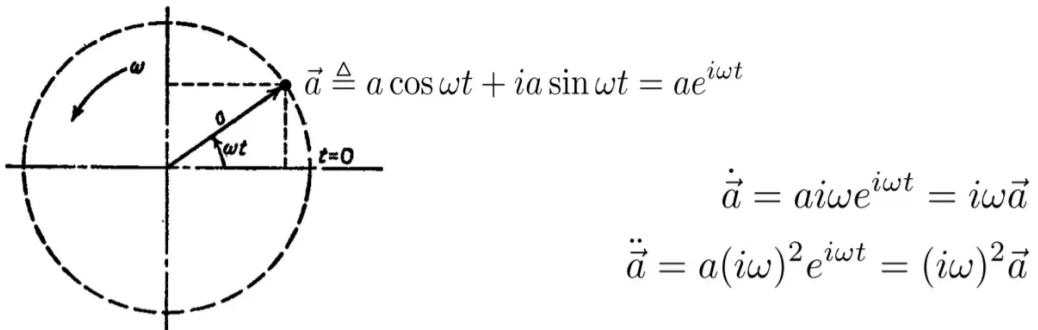
$$\sin \psi = \frac{b \sin \phi}{R}$$

Beats (adding two harmonic motions with slightly different frequency $\omega_1 \approx \omega_2, \omega_2 - \omega_1 = \Delta\omega$):

$$\begin{aligned} a \cos \omega_1 t + b \cos \omega_2 t &= a \cos \omega_1 t + b \cos(\omega_1 + \Delta\omega t) = (a + b \cos \Delta\omega t) \cos \omega_1 t + b \sin \Delta\omega t \sin \omega_1 t \\ &= \underbrace{\sqrt{a^2 + b^2 + 2ab \cos \Delta\omega t}}_{(\text{magnitude changes slowly})} \cos(\omega_1 t - \phi) \end{aligned}$$

欧拉角和复数表示

复平面下的图像：



做功计算

$$\text{Harmonic force: } P = P_0 \sin(\omega t + \phi)$$

$$\text{Track: } x = x_0 \sin \omega t$$

$$\begin{aligned} \int_0^{\frac{2\pi}{w}} P \frac{dx}{dt} dt &= \frac{1}{w} \int_0^{2\pi} P \frac{dx}{dt} d(\omega t) \\ &= P_0 x_0 \int_0^{2\pi} \sin(\omega t + \phi) d(\omega t) \end{aligned}$$

$$= P_0 x_0 \int_0^{2\pi} \cos wt [\sin wt \cos \phi + \cos wt \sin \phi] d(wt)$$

↓

$$W = \pi P_0 x_0 \sin \phi$$

*微积分知识：力在速度方向分量做功（和速度同相位） – 持续输入能量

基频和倍频的能量关系

关于基频与倍频：初始相位不变，周期 $T \Rightarrow mT$

Harmonic force: $P = P_0 \sin(mwt + \phi)$

Track: $x = x_0 \sin nwt$

$$\int_0^T P \frac{dx}{dt} dt = \int_0^T P_0 x_0 mw \cdot [\sin nwt \cdot \cos(mwt + \phi)] dt = 0 \quad (n \neq m)$$

- 三角函数系的正交性：内积为0

对于三角函数系{sinnx, cosnx}中任意两个系数不相等的三角函数A、B，

$$\int_{-\pi}^{\pi} A(x) \cdot B(x) dx = 0$$

// 证明：用和角/差角公式分解，只要系数不相等（差角不为0），积分就会抵消

$$\int_{-\pi}^{\pi} \sin(mx) \cdot \cos(nx) dx = 0 \quad (m \neq n)$$

$$\int_{-\pi}^{\pi} \sin(mx) \cdot \sin(nx) dx = 0 \quad (m \neq n)$$

$$\int_{-\pi}^{\pi} \cos(mx) \cdot \cos(nx) dx = 0 \quad (m \neq n)$$

傅里叶级数

• For a function to be expressed as a Fourier series it must meet certain requirements the Dirichlet conditions (狄利克莱条件)：

- $f(t)$ must be single valued everywhere.
- It must have a finite number of finite discontinuities per period .
- It must have a finite number of maximum and minima per period
- For any t_0 , it should be satisfied:

$$\int_{t_0}^{t_0+T} |f(t)| dt < \infty$$

// 所有周期信号都可以表现为简谐函数形式的复合（级数

- 周期为 T 函数 $f(t) = f(t + 2T)$ 的三角函数化表示 / 傅里叶展开

$$f(t) = a_0 \cdot 1 + b_0 \cdot 0 + \sum_{n=1}^{\infty} (a_n \cos nw_0 t + b_n \sin nw_0 t)$$

- 求解 a_0 ：直接积分

$$\begin{aligned} \int_0^T f(t) dt &= \int_0^T \left[a_0 + \sum_{n=1}^{\infty} (a_n \cos nw_0 t + b_n \sin nw_0 t) \right] dt \\ &= \int_0^T a_0 dt + \sum_{n=1}^{\infty} \left[\int_0^T a_n \cos nw_0 t dt + \int_0^T b_n \sin nw_0 t dt \right] dt \end{aligned}$$

↓

$$a_0 = \frac{1}{T} \int_0^T f(t) dt$$

○ 求解 a_n : 左右同乘 $\cos mx$

$$\begin{aligned} \int_0^T f(t) \cos m\omega_0 t dt &= \int_0^T \left[a_0 + \sum_{n=1}^{\infty} (a_n \cos n\omega_0 t + b_n \sin n\omega_0 t) \right] \cos m\omega_0 t dt \\ &= \int_0^T a_0 \cos m\omega_0 t dt + \sum_{n=1}^{\infty} \left[\int_0^T a_n \cos n\omega_0 t \cos m\omega_0 t dt + \int_0^T b_n \sin n\omega_0 t \cos m\omega_0 t dt \right] dt \\ &\quad \Downarrow \\ \int_0^T f(t) \cos m\omega_0 t dt &= a_n \frac{T}{2}, \quad \text{for } m = n \\ &\quad \Downarrow \\ a_n &= \frac{2}{T} \int_0^T f(t) \cos n\omega_0 t dt \end{aligned}$$

○ 两边同乘 $\sin mx$, 同理可得:

$$b_n = \frac{2}{T} \int_0^T f(t) \sin n\omega_0 t dt$$

• 复数形式

$$\text{欧拉公式: } e^{i\theta} = \cos \theta + i \sin \theta$$

$$\begin{aligned} f(t) &= a_0 + \sum_{n=1}^{\infty} (a_n \cos n\omega_0 t + b_n \sin n\omega_0 t) \\ &= a_0 + \sum_{n=1}^{\infty} (a_n \cdot \frac{1}{2} (e^{i \cdot n\omega_0 t} + e^{-i \cdot n\omega_0 t}) + b_n \cdot -\frac{1}{2} (e^{i \cdot n\omega_0 t} - e^{-i \cdot n\omega_0 t})) \\ &= \sum_{n=0}^{\infty} a_n e^{i \cdot n\omega_0 t} + \sum_{n=1}^{\infty} \frac{a_n - i \cdot b_n}{2} e^{i \cdot n\omega_0 t} + \sum_{n=-\infty}^{-1} \frac{a_{-n} + i \cdot b_{-n}}{2} e^{i \cdot n\omega_0 t} \\ &= \sum_{n=-\infty}^{\infty} c_n \cdot e^{i \cdot n\omega_0 t}, \quad c_n = \begin{cases} a_0 & n = 0 \quad \text{and} \quad a_0 = \frac{1}{T} \int_0^T f(t) dt \\ \frac{a_n - i b_n}{2} & n > 0 \quad \text{and} \quad a_n = \frac{2}{T} \int_0^T f(t) \cos n\omega_0 t dt \\ \frac{a_{-n} + i b_{-n}}{2} & n < 0 \quad \text{and} \quad b_n = \frac{2}{T} \int_0^T f(t) \sin n\omega_0 t dt \end{cases} \end{aligned}$$

Laplace transform

$$F(s) = \mathcal{L}(f(t)) = \int_0^{\infty} e^{-st} f(t) dt$$

Limit exists \Rightarrow Converge

基础计算表

// 善用求导和分部积分!

$f(t) = \delta(t) = \begin{cases} \infty & t=0 \\ 0 & t \neq 0 \end{cases}$	(unit impulse function) $\mathcal{L}(f(t)) = 1$
$f(t) = u(t) = \begin{cases} 1 & t > 0 \\ 0 & t \leq 0 \end{cases}$	$\mathcal{L}(f(t)) = \int_0^\infty e^{-st} 1 dt = \lim_{\tau \rightarrow \infty} \left(\frac{e^{-st}}{-s} \Big _0^\tau \right) = \lim_{\tau \rightarrow \infty} \left(\frac{e^{-s\tau}}{-s} + \frac{1}{s} \right) = \frac{1}{s}$
$f(t) = t$	$\mathcal{L}(f(t)) = \int_0^\infty e^{-st} t dt = \frac{te^{-st}}{-s} \Big _0^\infty + \frac{1}{s} \int_0^\infty e^{-st} dt = \frac{1}{s^2}$
$f(t) = e^{at}$	$\mathcal{L}(e^{at}) = \int_0^\infty e^{-st} e^{at} dt = \lim_{\tau \rightarrow \infty} \frac{e^{(a-s)t}}{a-s} \Big _0^\tau = \frac{1}{s-a}$
$f(t) = \sin \omega t = \frac{1}{2i} (e^{i\omega t} - e^{-i\omega t})$	$\mathcal{L}(\sin \omega t) = \frac{1}{2i} \left(\frac{1}{s-i\omega} - \frac{1}{s+i\omega} \right) = \frac{\omega}{s^2 + \omega^2}$
$f(t) = \cos \omega t = \frac{1}{2} (e^{i\omega t} + e^{-i\omega t})$	$\mathcal{L}(\cos \omega t) = \frac{1}{2} \left(\frac{1}{s-i\omega} + \frac{1}{s+i\omega} \right) = \frac{s}{s^2 + \omega^2}$
$f(t) = \sin(\omega t + \theta)$	$\mathcal{L}(\sin(\omega t + \theta)) = \frac{s \sin \theta + \omega \cos \theta}{s^2 + \omega^2}$
$f(t) = \cos(\omega t + \theta)$	$\mathcal{L}(\cos(\omega t + \theta)) = \frac{s \cos \theta + \omega \sin \theta}{s^2 + \omega^2}$

$f(t)$	$F(s)$	性质	$f(t)$	$F(s)$
$\delta(t)$	1	线性性质	$a_1 f_1(t) + a_2 f_2(t)$	$a_1 F_1(s) + a_2 F_2(s)$
$u(t)$	$\frac{1}{s}$	尺度变换性质	$f(at)$	$\frac{1}{a} F\left(\frac{s}{a}\right)$
e^{-at}	$\frac{1}{s+a}$	时域平移性质	$f(t-a)u(t-a)$	$e^{-at} F(s)$
t	$\frac{1}{s^2}$	频域平移性质	$e^{-at} f(t)$	$F(s+a)$
t^n	$\frac{n!}{s^{n+1}}$		$\frac{df}{dt}$	$sF(s) - f(0^-)$
te^{-at}	$\frac{1}{(s+a)^2}$	时域微分性质	$\frac{d^3 f}{dt^3}$	$s^3 F(s) - s^2 f(0^-) -$
$t^n e^{-at}$	$\frac{n!}{(s+a)^{n+1}}$		$\frac{d^n f}{dt^n}$	$s f'(0^-) - \dots - f^n(0^-)$
$\sin \omega t$	$\frac{\omega}{s^2 + \omega^2}$	时域积分性质	$\int_0^t f(x) dx$	$\frac{1}{s} F(s)$
$\cos \omega t$	$\frac{s}{s^2 + \omega^2}$	频域微分性质	$t f(t)$	$-\frac{d}{ds} F(s)$
$\sin(\omega t + \theta)$	$\frac{s \sin \theta + \omega \cos \theta}{s^2 + \omega^2}$	频域积分性质	$\frac{f(t)}{t}$	$\int_s^\infty F(s) ds$
$\cos(\omega t + \theta)$	$\frac{s \cos \theta + \omega \sin \theta}{s^2 + \omega^2}$	时域周期性质	$f(t) = f(t+nT)$	$\frac{F_1(s)}{1 - e^{-iT}}$
$e^{-at} \sin \omega t$	$\frac{\omega}{(s+a)^2 + \omega^2}$	初值定理	$f(0)$	$\lim_{s \rightarrow \infty} s F(s)$
$e^{-at} \cos \omega t$	$\frac{s+a}{(s+a)^2 + \omega^2}$	终值定理	$f(\infty)$	$\lim_{s \rightarrow 0} s F(s)$
•	$\text{① } t \geq 0; t < 0 \text{ 时, } f(t) = 0.$	卷积性质	$f_1(t) * f_2(t)$	$F_1(s) F_2(s)$

计算技巧 / 变换操作

1. 尺度变换

- $f(t) = F(s) \Rightarrow f(at) = \frac{1}{a} F\left(\frac{s}{a}\right)$

2. 延迟(delay) – 时域平移

- First translation theorem / 第一平移定理:

$$F(s) = \mathcal{L}(f(t)) \Rightarrow F(s-a) = \mathcal{L}(e^{at} f(t))$$

- Second translation theorem / 第二平移定理:

If $F(s) = \mathcal{L}(f(t))$, then $\mathcal{L}(u_a(t)f(t-a)) = e^{-as} F(s) \quad (a \geq 0)$

o Application examples / 应用实例

- $f(t) = u_a(t) = \begin{cases} 1 & t > a \\ 0 & t \leq a \end{cases} \Rightarrow \mathcal{L}(u_a(t)) = e^{-as} \frac{1}{s}$

- $f(t) = te^{at}$

Example 1: $f(t) = te^{at}, t \geq 0$

$$\mathcal{L}(t) = \frac{1}{s^2} \quad (\mathcal{R}e(s) > 0) \quad \xrightarrow{\text{1st translation Thm.}} \quad \mathcal{L}(te^{at}) = \frac{1}{(s-a)^2} \quad (\mathcal{R}e(s) > a)$$

Note: in general

$$\mathcal{L}(t^n e^{at}) = \frac{n!}{(s-a)^{n+1}}, \quad n = 0, 1, 2, \dots \quad (\mathcal{R}e(s) > a)$$



$$\mathcal{L}^{-1}\left(\frac{1}{(s-a)^{n+1}}\right) = \frac{1}{n!} t^n e^{at}, \quad t \geq 0$$

- $f(t) = e^{at} \sin \omega t$

$\mathcal{L}(\sin \omega t) = \frac{\omega}{s^2 + \omega^2}$	$\mathcal{L}(e^{at} \sin \omega t) = \frac{\omega}{(s-a)^2 + \omega^2} (\mathcal{R}e(s) > a)$
$\mathcal{L}(\cos \omega t) = \frac{s}{s^2 + \omega^2}$	$\mathcal{L}(e^{at} \cos \omega t) = \frac{s-a}{(s-a)^2 + \omega^2} (\mathcal{R}e(s) > a)$
$\mathcal{L}(\sinh \omega t) = \frac{\omega}{s^2 - \omega^2}$	$\mathcal{L}(e^{at} \sinh \omega t) = \frac{\omega}{(s-a)^2 - \omega^2} (\mathcal{R}e(s) > a)$
$\mathcal{L}(\cosh \omega t) = \frac{s}{s^2 - \omega^2}$	$\mathcal{L}(e^{at} \cosh \omega t) = \frac{s-a}{(s-a)^2 - \omega^2} (\mathcal{R}e(s) > a)$

- $\mathcal{L}(\cosh \omega t) = \frac{1}{2} [\mathcal{L}(e^{\omega t}) + \mathcal{L}(e^{-\omega t})] = \frac{1}{2} \left(\frac{1}{s-\omega} + \frac{1}{s+\omega} \right) = \frac{s}{s^2 - \omega^2}$

3. Differentiation theorem / 微分定理

$$\frac{d^n}{ds^n} F(s) = \mathcal{L}((-1)^n t^n f(t)), \quad n = 1, 2, 3, \dots (s > \alpha)$$

- $\mathcal{L}(t \cos \omega t) = -\frac{d}{ds} \mathcal{L}(\cos \omega t) = -\frac{d}{ds} \frac{s}{s^2 + \omega^2} = \frac{s^2 - \omega^2}{(s^2 + \omega^2)^2}$

- $\mathcal{L}(t \sin \omega t) = \frac{2\omega s}{(s^2 + \omega^2)^2}$

4. Integration theorem / 积分定理

$$\int_s^\infty F(x) dx = \mathcal{L}\left(\frac{f(t)}{t}\right) \quad (s > \alpha)$$

- $\mathcal{L}\left(\frac{\sin t}{t}\right) = \int_s^\infty \frac{dx}{x^2 + 1} = \frac{\pi}{2} - \tan^{-1} s = \tan^{-1}\left(\frac{1}{s}\right) \quad (s > 0).$

- $\mathcal{L}\left(\frac{\sinh \omega t}{t}\right) = \int_s^\infty \frac{\omega dx}{x^2 - \omega^2} = \frac{1}{2} \int_s^\infty \left(\frac{1}{x-\omega} - \frac{1}{x+\omega} \right) dx = \frac{1}{2} \ln \frac{s+\omega}{s-\omega} \quad (s > |\omega|)$

5. Partial fractions / 多项式相除

- $F(s) = P(s)/Q(s)$ 的展开方法:

- $Q(s)$ 中有 $(as + b)$ 的项, 可以分解为 $\frac{A}{as + b}$
- $Q(s)$ 中有 $(as + b)^n$ 的项, 可以分解为 $\frac{A_1}{as + b} + \frac{A_2}{(as + b)^2} + \dots + \frac{A_n}{(as + b)^n}$
- $Q(s)$ 中有 $(as^2 + bs + c)$ 的项, 可以分解为 $\frac{As + B}{as^2 + bs + c}$
- $Q(s)$ 中有 $(as^2 + bs + c)^n$ 的项, 可以分解为

$$\frac{A_1 s + B_1}{as^2 + bs + c} + \frac{A_2 s + B_2}{(as^2 + bs + c)^2} + \dots + \frac{A_n s + B_n}{(as^2 + bs + c)^n}$$

- 分解项系数的求解 / 例题:

$$\begin{aligned} & \mathcal{L}^{-1}\left(\frac{s+1}{s^2(s-1)}\right) \\ & \quad \Downarrow \\ F(s) &= \frac{s+1}{s^2(s-1)} = \frac{A}{s} + \frac{B}{s^2} + \frac{C}{s-1} \end{aligned}$$

- 暴力展开法 – 求解方程组 / 矩阵

$$(s+1) = As(s-1) + B(s-1) + Cs^2$$

- 留数法求解

$$\begin{aligned} C &= (s-1)F(s)|_{s=1} = 2, \quad B = s^2F(s)|_{s=0} = -1, \quad A = \frac{d}{ds}(s^2F(s))|_{s=1} = -2 \\ \mathcal{L}^{-1}\left(\frac{s+1}{s^2(s-1)}\right) &= -2\mathcal{L}^{-1}\left(\frac{1}{s}\right) - \mathcal{L}^{-1}\left(\frac{1}{s^2}\right) + 2\mathcal{L}^{-1}\left(\frac{1}{s-1}\right) \\ &= -2 - t + 2e^t. \end{aligned}$$

- 求解 $(as + b)^n = \frac{A_1}{as + b} + \frac{A_2}{(as + b)^2} + \dots + \frac{A_n}{(as + b)^n}$ 的第*i*项系数:

同乘 $(as + b)^n$, 然后求*i*次导数, 低阶项会被消掉...

$$A_i = \frac{1}{a^{n-i}(n-i)!} \left. \frac{d^{n-i}}{ds^{n-i}} ((as+b)^n F(s)) \right|_{s=-\frac{b}{a}}$$

6. Periodic functions / 周期函数

$$\begin{aligned} f(t) &= f(t+T) \\ \text{define } F_1(s) &= \int_0^T e^{-st} f(t) dt \quad F(s) = \frac{1}{1 - e^{-sT}} F_1(s). \end{aligned}$$

7. Derivative theorem / 倒数定理

- Suppose that f is continuous on $(0, \infty)$ and of exponential order α and that f' is piecewise continuous on $[0, \infty)$. Then:

$$\mathcal{L}(f'(t)) = s\mathcal{L}(f(t)) - f(0^+) \quad (\operatorname{Re}(s) > \alpha)$$

- Suppose that f is continuous on $[0, \infty)$ except for a jump discontinuity at $t=t_1>0$, and f has exponential order α with f' piecewise continuous on $[0, \infty)$. Then:

$$\mathcal{L}(f'(t)) = s\mathcal{L}(f(t)) - f(0) - e^{-t_1 s} (f(t_1^+) - f(t_1^-)) \quad (\operatorname{Re}(s) > \alpha)$$

- General cases: multiple jump discontinuities

$$\mathcal{L}(f'(t)) = s\mathcal{L}(f(t)) - f(0^+) - \sum_{k=1}^n e^{-st_k} (f(t_k^+) - f(t_k^-))$$

- General cases: higher order differentiation

$$\mathcal{L}(f^{(n)}(t)) = s^n \mathcal{L}(f(t)) - s^{n-1} f(0^+) - s^{n-2} f'(0^+) - \dots - f^{(n-1)}(0^+)$$

- 对于我们而言, 需要知道函数的初始条件、间断点条件 (如果有), 以及原函数的F(s)

Example: $\mathcal{L}(t \sinh \omega t)$

$$\begin{aligned} (t \sinh \omega t)' &= \sinh \omega t + \omega t \cosh \omega t & t \sinh \omega t|_0 = 0, & (t \sinh \omega t)'|_0 = 0 \\ (t \sinh \omega t)'' &= \omega \cosh \omega t + \omega \cosh \omega t + \omega^2 t \sinh \omega t \\ \mathcal{L}((t \sinh \omega t)') &= s^2 \mathcal{L}(t \sinh \omega t) = \mathcal{L}(2\omega \cosh \omega t) + \mathcal{L}(\omega^2 t \sinh \omega t) \Rightarrow \mathcal{L}(t \sinh \omega t) = \frac{2\omega s}{(s^2 - \omega^2)^2} \end{aligned}$$

8. Integration theorem – Extended

Integration theorem: Suppose that f is continuous on $(0, \infty)$ and of exponential order $\alpha (\geq 0)$, and $g(t) = \int_0^t f(u) du$. Then:

$$\mathcal{L}(g(t)) = \frac{1}{s} \mathcal{L}(f(t)) \quad (\operatorname{Re}(s) > \alpha)$$

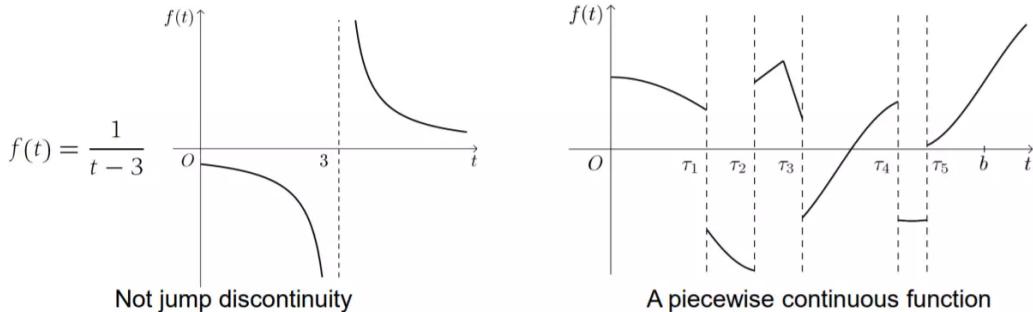
Example: Ordinary differential equations

$$y'' + y = Eu_a(t), \quad y(0) = 0, y'(0) = 1$$

$$\begin{aligned} s^2 \mathcal{L}(y) - sy(0) - y'(0) + \mathcal{L}(y) &= \frac{Ee^{-as}}{s} \\ \mathcal{L}(y) &= \frac{1}{s^2 + 1} + \frac{Ee^{-as}}{s(s^2 + 1)} = \frac{1}{s^2 + 1} + E \left(\frac{1}{s} - \frac{s}{s^2 + 1} \right) e^{-as} \\ y &= \mathcal{L}^{-1} \left(\frac{1}{s^2 + 1} \right) + E \mathcal{L}^{-1} \left[\left(\frac{1}{s} - \frac{s}{s^2 + 1} \right) e^{-as} \right] = \sin t + Eu_a(t)(1 - \cos(t - a)) \end{aligned}$$

Existence of Laplace transform / 存在变换的条件

- Exponential order / 指数阶: 判断函数对比指数形式下的幂, 有界函数阶为0;
- Piecewise Continuous / 分段连续: 左右极限存在但不相等



- Existence of Laplace transform

函数 $f(t)$ 在 $[0, \infty)$ 分段连续且指数阶为 $\alpha \Rightarrow$ 在 $\operatorname{Re}(s) > \alpha$ 时 $\mathcal{L}(f(t))$ 存在并绝对收敛

$$\begin{aligned} X(s) &\triangleq \int_0^\infty x(t)e^{-st} dt = \int_0^\infty Ae^{\alpha t} e^{-st} dt = A \int_0^\infty e^{(\alpha-s)t} dt \\ &= \frac{A}{\alpha-s} e^{(\alpha-s)t} \Big|_0^\infty = \frac{A}{\alpha-s} e^{(\alpha-\sigma-j\omega)\infty} - \frac{A}{\alpha-s} \\ &= \begin{cases} \frac{A}{s-\alpha}, & \sigma > \alpha \\ (\text{indeterminate}), & \sigma = \alpha \\ \infty, & \sigma < \alpha \end{cases} \end{aligned}$$

// $s = \sigma + j\omega$, 其中 σ 是实数部分, ω 是虚数部分

Basic properties of Laplace transform

- Linearity / 线性: $\mathcal{L}(c_1 f_1 + c_2 f_2) = c_1 \mathcal{L}(f_1) + c_2 \mathcal{L}(f_2)$
- $\mathcal{L}(f) \rightarrow 0$ as $\operatorname{Re}(s) \rightarrow \infty$

Inverse Laplace transform

$$\mathcal{L}^{-1}(F(s)) = f(t), \quad t \geq 0$$

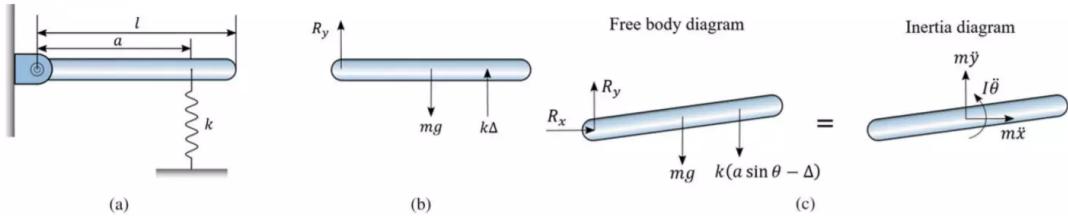
- Linearity: $\mathcal{L}^{-1}(a F(s) + b G(s)) = a f(t) + b g(t)$

Free vibration

Undamped vibration: Conservation of energy !

两个方程: 静态 (势能) 和动态 (动能) = 能量守恒

Example 1:



Static equilibrium: $k\Delta a - mg \frac{l}{2} = 0$

Applied moment: $M_a = -mg \frac{l}{2} \cos \theta - k(a \sin \theta - \Delta)a \cos \theta \rightarrow M_a = -ka^2 \sin \theta \cos \theta$

(Effective) Inertial moment: $M_{\text{eff}} = I\ddot{\theta} - m\ddot{x} \frac{l}{2} \sin \theta + m\ddot{y} \frac{l}{2} \cos \theta$

Kinematics: $\ddot{x} = -(\ddot{\theta} \sin \theta + \dot{\theta}^2 \cos \theta) \frac{l}{2} \quad \ddot{y} = (\ddot{\theta} \cos \theta - \dot{\theta}^2 \sin \theta) \frac{l}{2}$

$$M_{\text{eff}} = I\ddot{\theta} + m(\ddot{\theta} \sin \theta + \dot{\theta}^2 \cos \theta) \left(\frac{l}{2}\right)^2 \sin \theta + m(\ddot{\theta} \cos \theta - \dot{\theta}^2 \sin \theta) \left(\frac{l}{2}\right)^2 \cos \theta$$

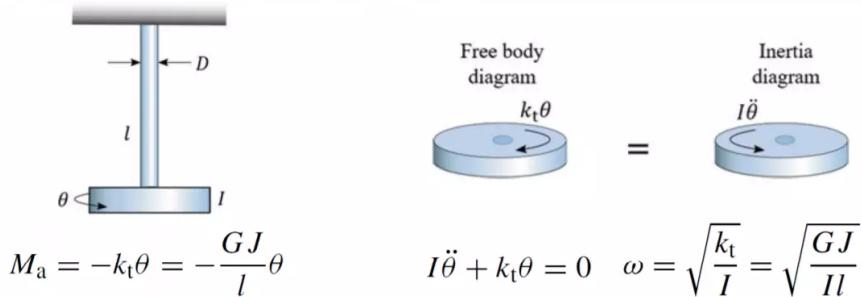
$$= I\ddot{\theta} + m \frac{l^2}{4} \ddot{\theta} = \left(I + \frac{ml^2}{4}\right) \ddot{\theta} = \left(\frac{ml^2}{12} + \frac{ml^2}{4}\right) \ddot{\theta} = \frac{ml^2}{3} \ddot{\theta}$$

Equation of motion: $M_a = M_{\text{eff}}$

$$\frac{ml^2}{3} \ddot{\theta} + ka^2 \theta = 0 \quad \omega = \sqrt{\frac{ka^2}{ml^2/3}}$$

// 相位角与初始状态有关, 自然频率与初始状态无关...

Example 2: equivalent torsional system (ignore rod inertia)



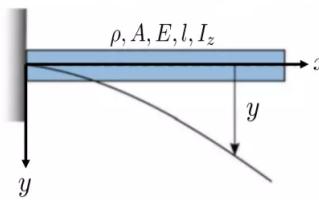
Solution: (harmonic motion)

$$\theta(t) = \Theta \sin(\omega t + \phi)$$

Note: harmonic motion is a result of conservation of energy.

$$\dot{E} = \frac{d}{dt} (T + V) = \frac{d}{dt} \left(\frac{1}{2} m_e \dot{q}^2 + \frac{1}{2} k_e q^2 \right) = 0 \Rightarrow m_e \ddot{q} + k_e q = 0$$

// 形状函数：由静态（已知的离散情况）”还原”到动态（建立函数式的联系）
Example 3: equivalent bending vibration (cantilever beam)



ρ : density
A: cross-section area
E: Young's modulus
l: length
 I_z : area moment

Kinetic energy:

$$T = \frac{1}{2} \int_0^l \rho A y^2 dx = \frac{1}{2} m_e \dot{q}^2, \quad m_e = \int_0^l \rho A \phi^2(x) dx = \frac{33}{140} \rho A l$$

Potential (strain) energy: (recall $\sigma_x = E y y''$)

$$V = \frac{1}{2} \int_V \sigma_x \epsilon_x dV = \frac{1}{2} \int_0^l \int_A \frac{\sigma_x^2}{E} \rho dA dx = \frac{1}{2} \int_0^l E \underbrace{\int_A y^2 dA}_{I_z} (y'')^2 dx = \frac{1}{2} \int_0^l EI_z (y'')^2 dx$$



Potential (strain) energy: (continued)

$$V = \frac{1}{2} k_e q^2(t), \quad k_e = \int_0^l EI_z \left(\frac{\partial^2 \phi}{\partial x^2} \right)^2 dx = \frac{3EI_z}{l^3}$$

Equation of motion ($\dot{E} = \dot{T} + \dot{V} = 0$) and natural frequency:

$$m_e \ddot{q} + k_e q = 0 \quad \Rightarrow \quad \omega = \sqrt{\frac{k_e}{m_e}} = \frac{3.568}{l^2} \sqrt{\frac{EI_z}{\rho A}}$$

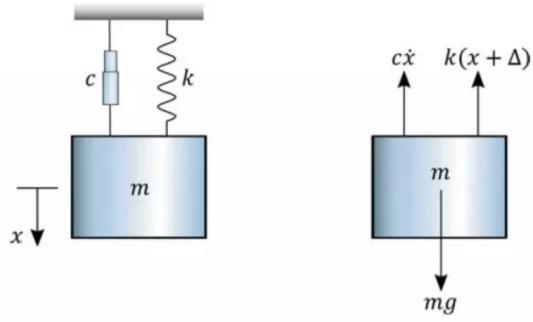
A list of continuous systems:

System	Shape Function	m_e	k_e
 Longitudinal vibration	$\phi(x) = \frac{x}{l}$	$m + \frac{\rho Al}{3}$	$\frac{EA}{l}$
 Torsional vibration	$\phi(x) = \frac{x}{l}$	$I + \frac{\rho J l}{3}$	$\frac{GJ}{l}$

System	Shape Function	m_e	k_e
 Bending of a cantilever beam	$\phi(x) = \frac{3x^2 l - x^3}{2l^3}$	$m + \frac{33\rho Al}{140}$	$\frac{3EI_z}{l^3}$
 Bending of a simply supported beam	$\phi(x) = \sin\left(\frac{\pi x}{l}\right)$	$m + \frac{\rho Al}{2}$	$\frac{\pi^4 EI_z}{2l^3}$

Free – damped vibration

Free damped vibration:



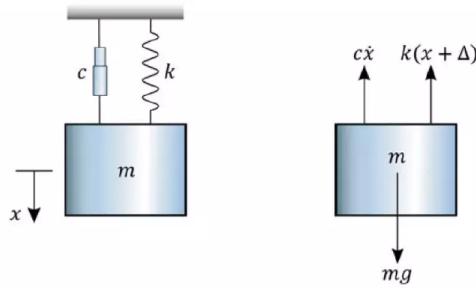
$$ms^2\mathcal{L}(x) - msx(0) - m\dot{x}(0) + cs\mathcal{L}(x) - cx(0) + k\mathcal{L}(x) = 0$$

$$\mathcal{L}(x) = \frac{s x_0 + \dot{x}_0 + \frac{c}{m} x_0}{(s + \frac{c}{2m})^2 + \frac{k}{m} - \frac{c^2}{4m^2}} = \frac{x_0(s + 2\xi\omega_n) + \dot{x}_0}{(s + \xi\omega_n)^2 + (1 - \xi^2)\omega_n^2}$$

where $\xi = \frac{c}{2\sqrt{km}}$ is called the **damping ratio**, and $\omega_n = \sqrt{\frac{k}{m}}$ is the **natural frequency**.

Free – damped vibration

Free damped vibration:



$$m\ddot{x} = mg - c\dot{x} - k(x + \Delta)$$

$$\downarrow mg = k\Delta$$

$$m\ddot{x} + c\dot{x} + kx = 0$$

\downarrow Laplace transform

$$ms^2\mathcal{L}(x) - msx(0) - m\dot{x}(0) + cs\mathcal{L}(x) - cx(0) + k\mathcal{L}(x) = 0$$



$$\mathcal{L}(x) = \frac{s x_0 + \dot{x}_0 + \frac{c}{m} x_0}{(s + \frac{c}{2m})^2 + \frac{k}{m} - \frac{c^2}{4m^2}} = \frac{x_0(s + 2\zeta\omega_n) + \dot{x}_0}{(s + \zeta\omega_n)^2 + (1 - \zeta^2)\omega_n^2}$$

where $\zeta = \frac{c}{2\sqrt{km}}$ is called the **damping ratio**, and $\omega_n = \sqrt{\frac{k}{m}}$ is the **natural frequency**.

1. Underdamped ($\xi < 1$)

$$\mathcal{L}(x) = \frac{x_0(s + 2\xi\omega_n) + \dot{x}_0}{(s + \xi\omega_n)^2 + (1 - \xi^2)\omega_n^2} \Rightarrow x(t) = C e^{-\xi\omega_n t} \cos(\sqrt{1 - \xi^2}\omega_n t + \phi)$$

(直观概念) Damped frequency / 阻尼频率:

$$\omega_d = \sqrt{1 - \xi^2}\omega_n$$

// C 和 ϕ 仍然由初始状态 (x, \dot{x}) 决定

2. Critically damped ($\xi = 1$)

$$\mathcal{L}(x) = \frac{x_0(s + 2\omega_n) + \dot{x}_0}{(s + \omega_n)^2} \Rightarrow x(t) = (C_1 + C_2)e^{-\xi\omega_n t}$$

where:

$$C_1 = x_0$$

$$C_2 = \dot{x}_0 + \omega_n x_0$$

3. Overdamped ($\xi > 1$)

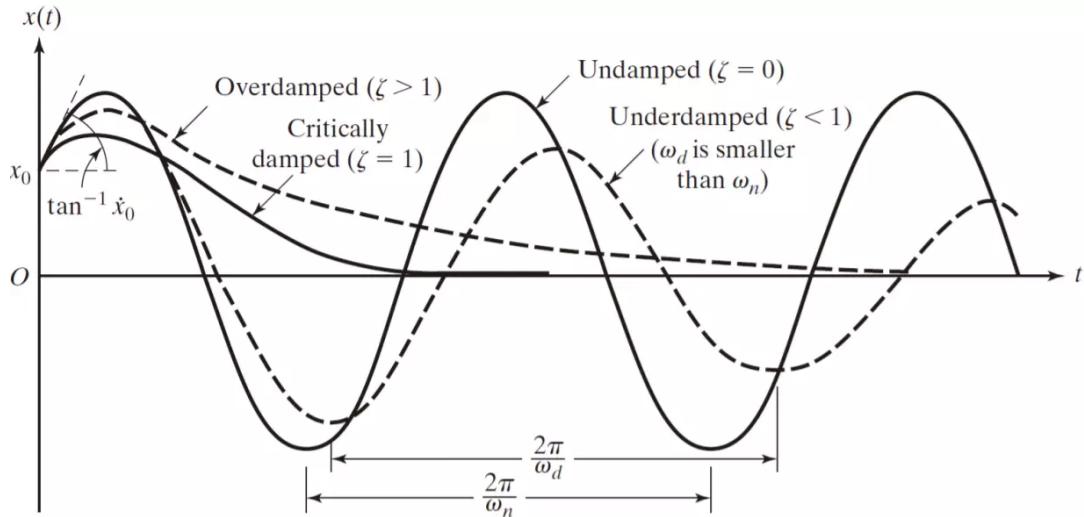
$$\begin{aligned}\mathcal{L}(x) &= \frac{x_0(s + 2\xi\omega_n) + \dot{x}_0}{(s + \xi\omega_n)^2 - (\xi^2 - 1)\omega_n^2} \Rightarrow x(t) = Ce^{-\xi\omega_n t} \cosh(\sqrt{\xi^2 - 1}\omega_n t + \phi) \\ &= C_1 e^{(-\xi + \sqrt{\xi^2 - 1})\omega_n t} + C_2 e^{(-\xi - \sqrt{\xi^2 - 1})\omega_n t}\end{aligned}$$

where:

$$C_1 = \frac{x_0\omega_n(\zeta + \sqrt{\zeta^2 - 1}) + \dot{x}_0}{2\omega_n\sqrt{\zeta^2 - 1}}$$

$$C_2 = \frac{-x_0\omega_n(\zeta - \sqrt{\zeta^2 - 1}) - \dot{x}_0}{2\omega_n\sqrt{\zeta^2 - 1}}$$

经典图片重出江湖...



Characteristic roots / 特征根

Defined as the roots of $s^2 + 2\xi\omega_n s + \omega_n^2 = 0$:

1. harmonic oscillation ($\xi = 0$)

$$s_1 = i\omega_n, \quad s_2 = -i\omega_n$$

2. underdamped ($\xi < 1$)

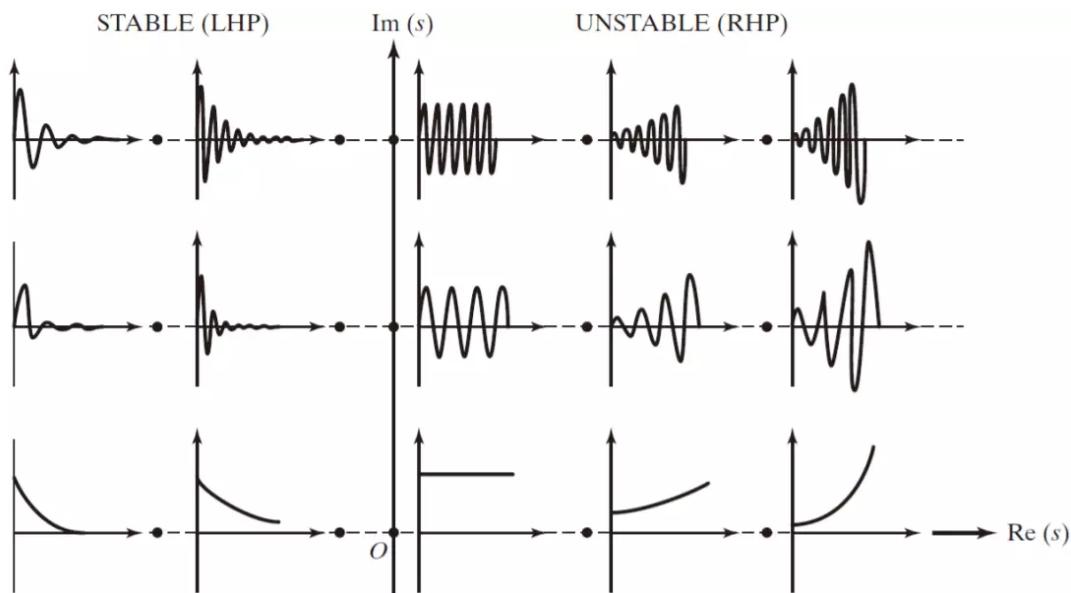
$$s_1 = (-\xi + i\sqrt{1 - \xi^2})\omega_n, \quad s_2 = (-\xi - i\sqrt{1 - \xi^2})\omega_n$$

3. critically damped ($\xi = 1$)

$$s_1 = s_2 = -\xi\omega_n$$

4. overdamped ($\xi > 1$)

$$s_1 = (-\xi + \sqrt{\xi^2 - 1})\omega_n, \quad s_2 = (-\xi - \sqrt{\xi^2 - 1})\omega_n$$



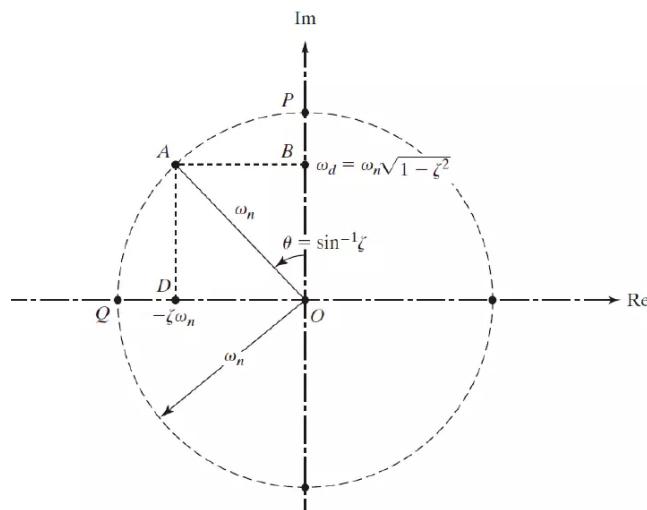
远离实轴 \Rightarrow 自然频率变高

Root locus / 根轨迹

半径是自然频率 \Rightarrow 同心圆上频率相同

虚轴分量是阻尼自然频率 \Rightarrow 水平向平行线上阻尼自然频率相同

角度和 damping ratio 有关 = 同一射线上 damping ratio 相同



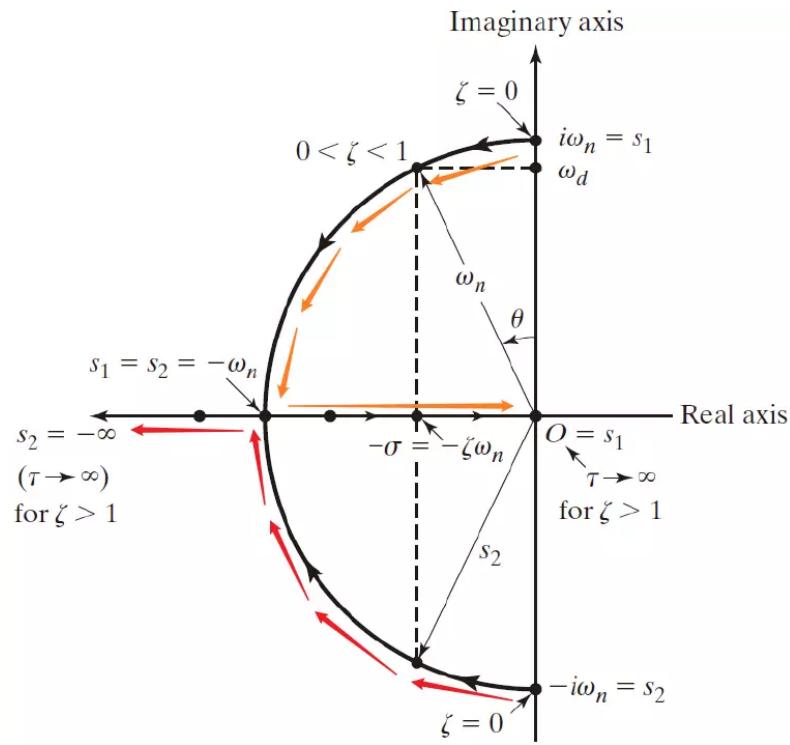
$$m\ddot{x} + c\dot{x} + kx = 0$$

$$\xi = \frac{c}{2\sqrt{km}}$$

// 以下图片中特征根沿双色箭头方向移动

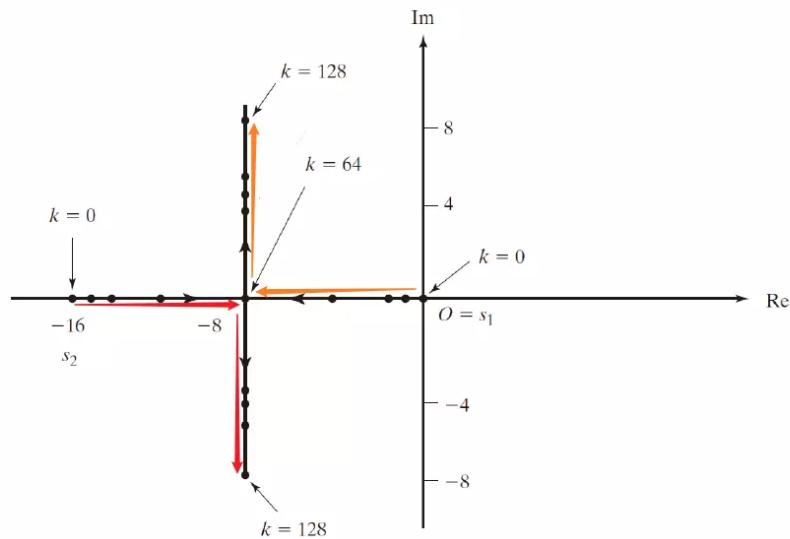
1. 改变 ξ (Damping ratio / 阻尼比)

- 特征根越靠左衰减越快
- 特征根有正的实部 \Rightarrow 指数增长 (不稳定)
- $\xi = 0 \Rightarrow$ naturally stable
- 特征根没有虚部 ($s = \sigma + j\omega, \omega = 0$) \Rightarrow 不会震荡
- 虚部越大震荡频率越高



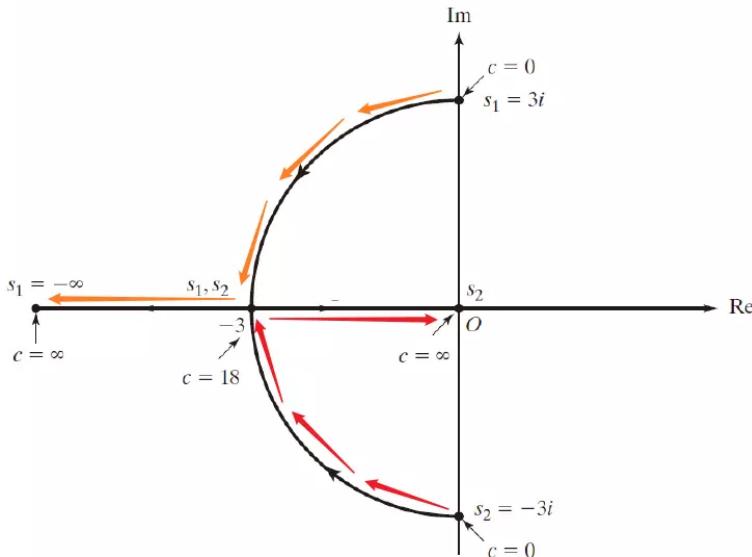
2. 改变 k (Stiffness / 刚度)

$$s^2 + 16s + k = 0 \quad \rightarrow \quad s_{1,2} = \frac{-16 \pm \sqrt{256 - 4k}}{2} = -8 \pm \sqrt{64 - k}$$



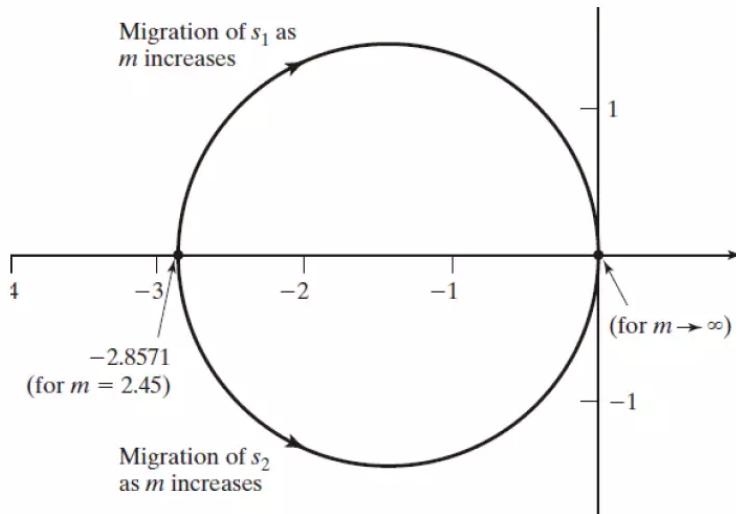
2. 改变 c (Damping / 阻尼)

$$3s^2 + cs + 27 = 0 \quad \rightarrow \quad s_{1,2} = \frac{-c \pm \sqrt{c^2 - 324}}{6}$$



3. 改变 m (Mass / 质量)

$$ms^2 + 14s + 20 = 0 \quad \rightarrow \quad s_{1,2} = \frac{-14 \pm \sqrt{196 - 80m}}{2m}$$

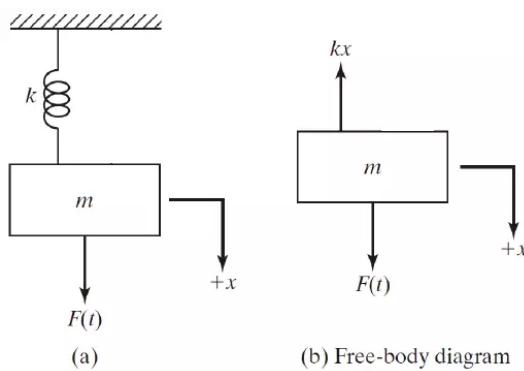


Forced vibration

Undamped System

// 我们关心稳态解 (因为主要是让它消失)

Response of an undamped system under harmonic force



$$m\ddot{x} + kx = F_0 \cos \omega t$$

$$\Downarrow$$

$$\mathcal{L}(x) = \frac{F_0}{m} \frac{s}{(s^2 + \omega^2)(s^2 + \omega_n^2)} + \frac{x_0 s + \dot{x}_0}{s^2 + \omega_n^2}, \quad \omega_n = \sqrt{\frac{k}{m}}$$

(接上, 分解以进行拉普拉斯逆变换)

$$\mathcal{L}(x) = \frac{F_0}{m(\omega_n^2 - \omega^2)} \left(\frac{s}{s^2 + \omega^2} - \frac{s}{s^2 + \omega_n^2} \right) + x_0 \frac{s}{s^2 + \omega_n^2} + \frac{\dot{x}_0}{\omega_n} \frac{\omega_n}{s^2 + \omega_n^2}$$

$$\mathcal{L}_t = \frac{F_0}{m(\omega_n^2 - \omega^2)} \frac{s}{s^2 + \omega^2}$$

$$\mathcal{L}_s = \frac{\left(-\frac{F_0}{m(\omega_n^2 - \omega^2)} + x_0 \right) s + \dot{x}_0}{s^2 + \omega_n^2}$$

$$\Downarrow$$

$$x(t) = \left(x_0 - \frac{\delta_{st}}{m(\omega_n^2 - \omega^2)/k} \right) \cos \omega_n t + \frac{\dot{x}_0}{\omega_n} \sin \omega_n t + \frac{\delta_{st}}{m(\omega_n^2 - \omega^2)/k} \cos \omega t$$

$$= \left(x_0 - \frac{\delta_{st}}{1 - \left(\frac{\omega}{\omega_n} \right)^2} \right) \cos \omega_n t + \frac{\dot{x}_0}{\omega_n} \sin \omega_n t + \frac{\delta_{st}}{1 - \left(\frac{\omega}{\omega_n} \right)^2} \cos \omega t$$

灰色部分 (齐次解) : 瞬态解

黄色部分 (特解) : 稳态解 ($\mathcal{L}(x)$ 的第一项)

// 几个基本概念和符号

$$X = \frac{\delta_{st}}{1 - \left(\frac{\omega}{\omega_n} \right)^2} \quad \text{特解项系数}$$

Static deflection / 静态形变: $\delta_{st} = F/k$

Frequency ratio / 频率比: $r = \omega/\omega_n$

Amplitude ratio / 幅值比: $M = X/\delta_{st} = \frac{1}{1 - r^2}$

- 根据不同的 r 进行讨论:

- $0 < r < 1 \Rightarrow X/\delta_{st} > 0$ (同相位)

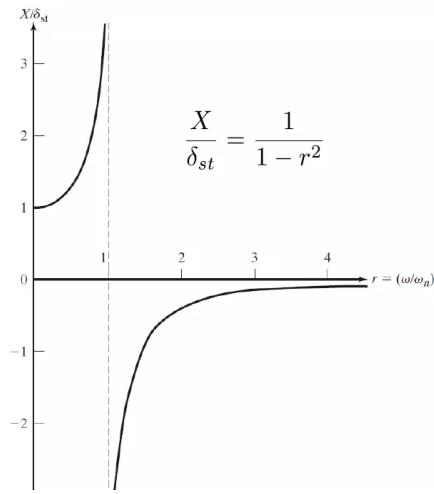
- $r > 1 \Rightarrow X/\delta_{st} < 0$ (异相位)

// $r > \infty \Rightarrow X \rightarrow 0$ 高频的响应趋于0, 反应跟不上

- $r = 1 \Rightarrow \omega = \omega_n \text{ and } X \rightarrow \infty$

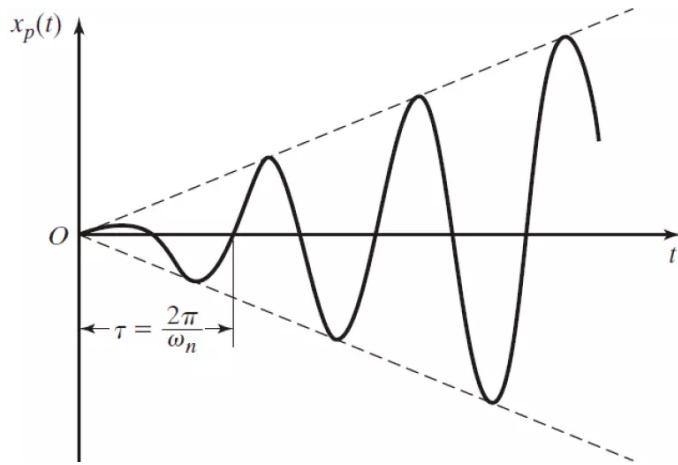
$$x(t) = x_0 \cos \omega_n t + \frac{\dot{x}_0}{\omega_n} \sin \omega_n t + \delta_{st} \frac{\cos \omega t - \cos \omega_n t}{1 - \left(\frac{\omega}{\omega_n} \right)^2} \Bigg|_{\omega \rightarrow \omega_n}$$

$$= x_0 \cos \omega_n t + \frac{\dot{x}_0}{\omega_n} \sin \omega_n t + \frac{\delta_{st} \omega_n t}{2} \sin \omega_n t$$



// Particular solution x_p for resonance ($r = 1$) :

$X \rightarrow \infty$ when $t \rightarrow \infty$ (steady state)



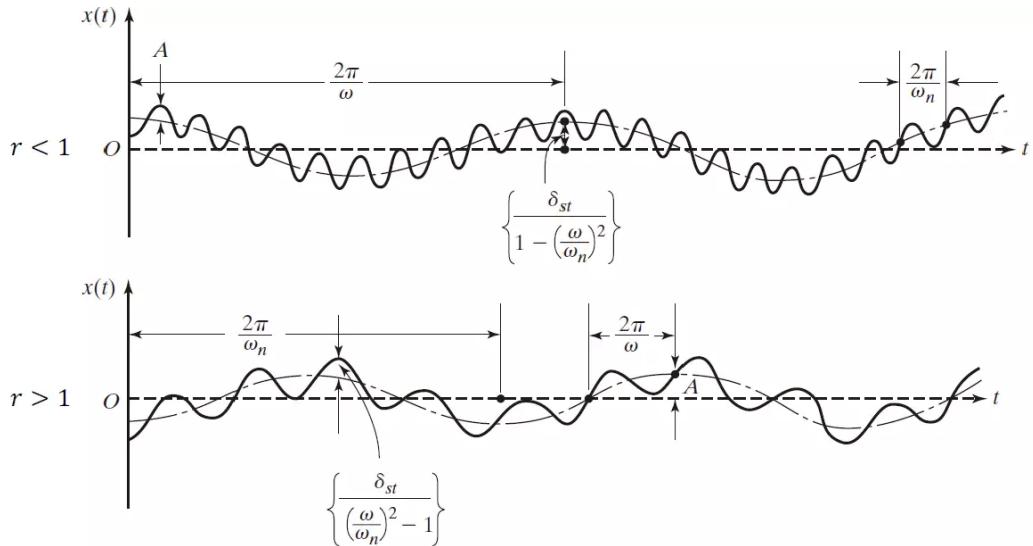
- Total response:

$$x(t) = \left(x_0 - \frac{\delta_{st}}{m(\omega_n^2 - \omega^2)/k} \right) \cos \omega_n t + \frac{\dot{x}_0}{\omega_n} \sin \omega_n t + \frac{\delta_{st}}{m(\omega_n^2 - \omega^2)/k} \cos \omega t$$

$$= A \cos(\omega_n t - \phi) + \delta_{st} \cos \omega t / (1 - r^2)$$

// 三角函数变换， A 和 ϕ 与初始状态 x_0, \dot{x}_0 和自然频率 ω_n 有关

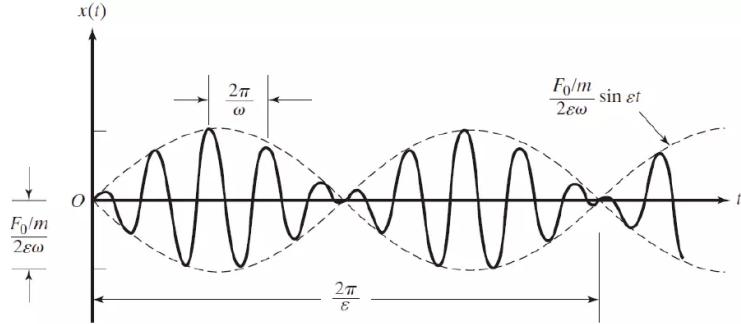
// 这里的实线只是表示周期较小的项，并不对应瞬态解和稳态解



- Beating phenomenon

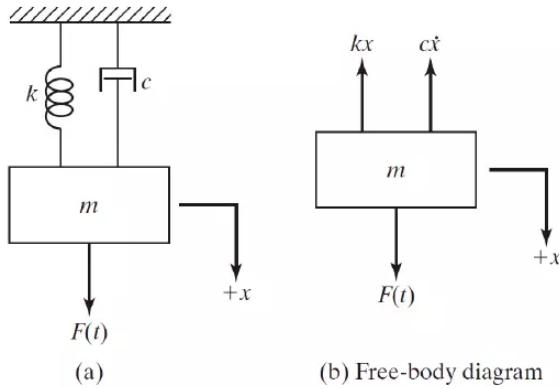
// $x_0 = \dot{x}_0 = 0, \omega_n - 2 = 2\varepsilon$ 为小量 $\Rightarrow w + w_n = 2w, \omega_n^2 - w^2 = 4\varepsilon w$

$$\begin{aligned}
x(t) &= \frac{\delta_{st}}{1-r^2} \left[2 \sin \frac{\omega + \omega_n}{2} t \sin \frac{\omega_n - \omega}{2} t \right] \\
&= \underbrace{\left(\frac{F_0/m}{2\varepsilon\omega} \sin \varepsilon t \right)}_{X \text{ Envelope (dashed line)}} \sin \omega t
\end{aligned}$$



Damped System

// 就多一项 $c\dot{x}$, 步骤类似 (拉普拉斯yyds)



$$m\ddot{x} + c\dot{x} + kx = F_0 \cos \omega t$$

⇓

$$\mathcal{L}(x) = \frac{F_0}{m} \frac{s}{(s^2 + \omega^2)(s^2 + 2\zeta\omega_n s + \omega_n^2)} + \frac{x_0(s + 2\zeta\omega_n) + \dot{x}_0}{s^2 + 2\zeta\omega_n s + \omega_n^2}, \quad \omega_n = \sqrt{\frac{k}{m}}, \zeta = \frac{c}{2\sqrt{mk}}$$

⇓

(对第一项进行整理, 留数法)

$$\frac{F_0}{m} \frac{s}{(s^2 + \omega^2)(s^2 + 2\zeta\omega_n s + \omega_n^2)}$$

⇓

$$\begin{aligned}
a_1 &= \frac{\omega_n^2 - \omega^2}{(2\zeta\omega_n)^2\omega^2 + (\omega_n^2 - \omega^2)^2}, & a_2 &= \frac{2\zeta\omega_n\omega^2}{(2\zeta\omega_n)^2\omega^2 + (\omega_n^2 - \omega^2)^2} \\
a_3 &= -\frac{\omega_n^2 - \omega^2}{(2\zeta\omega_n)^2\omega^2 + (\omega_n^2 - \omega^2)^2}, & a_4 &= -\frac{2\zeta\omega_n^3}{(2\zeta\omega_n)^2\omega^2 + (\omega_n^2 - \omega^2)^2}
\end{aligned}$$

⇓

$$X(s) = \frac{F_0}{m} \frac{1}{(2\zeta\omega_n)^2\omega^2 + (\omega_n^2 - \omega^2)^2} \left[(\omega_n^2 - \omega^2) \left(\frac{s}{s^2 + \omega^2} \right) + (2\zeta\omega_n\omega) \left(\frac{\omega}{s^2 + \omega^2} \right) \right. \\ \left. - (\omega_n^2 - \omega^2) \left(\frac{s}{s^2 + 2\zeta\omega_n s + \omega_n^2} \right) - (2\zeta\omega_n) \left(\frac{\omega_n^2}{s^2 + 2\zeta\omega_n s + \omega_n^2} \right) \right]$$

↓

(拉普拉斯逆变换和稳态成分分析)

Particular solution:

$$x_p(t) = \frac{F_0}{m} \frac{1}{(2\zeta\omega_n)^2\omega^2 + (\omega_n^2 - \omega^2)^2} [(\omega_n^2 - \omega^2) \cos \omega t + 2\zeta\omega_n\omega \sin \omega t] \\ + \frac{\omega_n^2 - \omega^2}{\sqrt{1 - \zeta^2}} e^{-\zeta\omega_n t} \sin(\omega_n \sqrt{1 - \zeta^2} t - \tan^{-1} \left(\frac{\sqrt{1 - \zeta^2}}{\zeta} \right)) \\ - \frac{2\zeta\omega_n^2}{\sqrt{1 - \zeta^2}} e^{-\zeta\omega_n t} \sin(\omega_n \sqrt{1 - \zeta^2} t)$$

Steady-state solution:

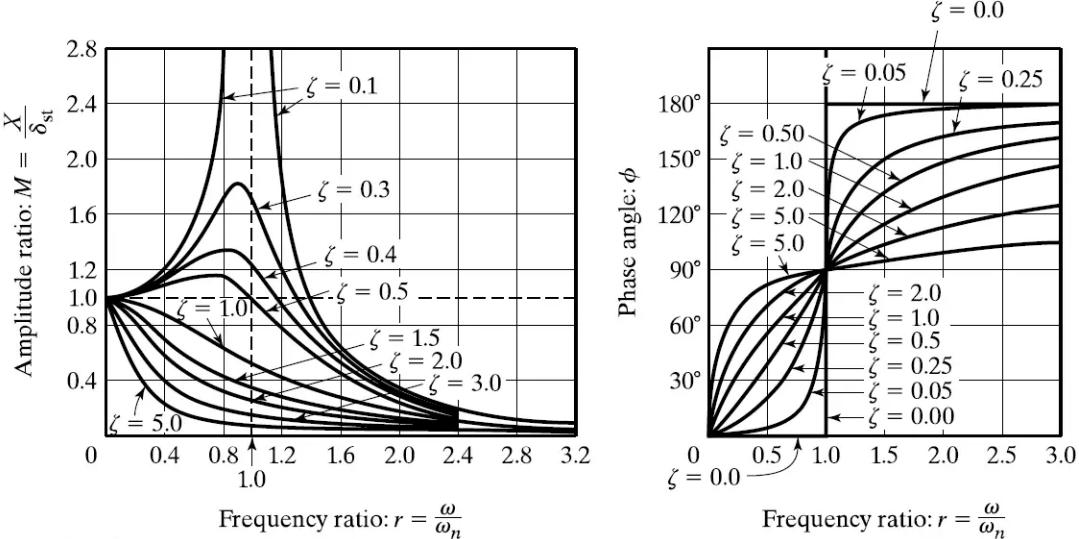
$$x_{ss}(t) = \frac{F_0}{m} \frac{1}{(2\zeta\omega_n)^2\omega^2 + (\omega_n^2 - \omega^2)^2} [(\omega_n^2 - \omega^2) \cos \omega t + 2\zeta\omega_n\omega \sin \omega t] \\ = \underbrace{\frac{F_0}{\sqrt{c^2\omega^2 + (k - m\omega^2)^2}}}_X \cos(\omega t - \underbrace{\tan^{-1} \left(\frac{2\zeta r}{1 - r^2} \right)}_\phi)$$

(第二项和前面的一样, 直接代入)

Amplitude ratio:

$$\frac{X}{\delta_{st}} = \frac{1}{\left\{ \left[1 - \left(\frac{\omega}{\omega_n} \right)^2 \right]^2 + \left[2\zeta \frac{\omega}{\omega_n} \right]^2 \right\}^{1/2}} = \frac{1}{\sqrt{(1 - r^2)^2 + (2\zeta r)^2}}$$

幅值比和其他量的关系图:



// 相位90°时不做功, >90°做负功; 由于因果关系相位一般是落后...

Summary of amplitude ratio:

- For an undamped system ($\zeta = 0$), reduce to undamped case (previous); $M \rightarrow \infty$ as $r \rightarrow 0$.
- Any amount of damping ($\zeta > 0$) reduces the amplitude ratio (M) for all values of the forcing frequency ω .
- For any specified value of r , a higher value of damping ζ reduces the value of M .
- In the degenerate case of a constant force (when $r = 0$), the value of $M = 1$.
- The reduction in M in the presence of damping is very significant at or near resonance.
- The amplitude of forced vibration becomes smaller with increasing values of the forcing frequency ω (i.e., $M \rightarrow 0$ as $r \rightarrow \infty$).

$$\frac{X}{\delta_{st}} = \frac{1}{\left\{ \left[1 - \left(\frac{\omega}{\omega_n} \right)^2 \right]^2 + \left[2\zeta \frac{\omega}{\omega_n} \right]^2 \right\}^{1/2}} = \frac{1}{\sqrt{(1 - r^2)^2 + (2\zeta r)^2}} \quad \phi = \tan^{-1} \left(\frac{2\zeta r}{1 - r^2} \right)$$

Summary of phase angle:

- For an undamped system ($\zeta = 0$), the phase angle is 0° for $0 < r < 1$ and 180° for $r > 1$.
- For $\zeta > 0$ and $0 < r < 1$, the phase angle is given by $0^\circ < \phi < 180^\circ$.
- For $\zeta > 0$ and $r > 1$, the phase angle is given by $90^\circ < \phi < 180^\circ$.
- For $\zeta > 0$ and $r = 1$, the phase angle is given by $\phi = 90^\circ$.
- For $\zeta > 0$ and large values of r , the phase angle approaches 180° .

$$\frac{X}{\delta_{st}} = \frac{1}{\left\{ \left[1 - \left(\frac{\omega}{\omega_n} \right)^2 \right]^2 + \left[2\zeta \frac{\omega}{\omega_n} \right]^2 \right\}^{1/2}} = \frac{1}{\sqrt{(1 - r^2)^2 + (2\zeta r)^2}} \quad \phi = \tan^{-1} \left(\frac{2\zeta r}{1 - r^2} \right)$$