

5

$$\phi = -\frac{\sqrt{2}g}{\omega} \sin(\omega t) + \frac{\omega^2}{\omega^2} e^{-\sqrt{2}\omega t}$$

$$\dot{\phi}^2 = \frac{\omega^2}{\omega^2} \left\{ e^{-2\sqrt{2}\omega t} - \frac{\sqrt{2}g\omega}{\omega^2} \sin(\omega t) \right\}$$

$$\text{e)} \dot{\phi}^2 > 0 \Rightarrow$$

$$e^{-2\sqrt{2}\omega t} - \frac{\sqrt{2}g\omega}{\omega^2} \sin(\omega t) > 0 \quad \text{if } \omega = \pi/2$$

$$e^{-2\sqrt{2}\omega t} - \frac{\sqrt{2}g\omega}{\omega^2} > 0$$

$$\omega > \sqrt{2}g/\pi$$

Calculus

(12) Using an approximate Taylor Polynomial

$$\text{compute } \sqrt{(1.02)^2 + (1.97)^2}$$

$$\text{Define } f(x,y) = \sqrt{x^2 + y^2}$$

Note that $f(1,2) = \sqrt{1^2 + 2^2} = 3$, The linear approximation

$$f(x,y) \approx f(1,2) + f_x(1,2)(x-1) + f_y(1,2)(y-2)$$

$$= 3 + \frac{\frac{\partial f}{\partial x}}{\frac{\partial f}{\partial x}(1,2)} \Big|_{(1,2)} (x-1) + \frac{\frac{\partial f}{\partial y}}{\frac{\partial f}{\partial y}(1,2)} \Big|_{(1,2)} (y-2)$$

$$= 3 + \frac{3}{2\sqrt{5}} (x-1) + \frac{12}{2\sqrt{5}} (y-2)$$

$$= -\frac{3}{2} + \frac{1}{2}x + 2y$$

$$\text{Therefore } \sqrt{(1.02)^2 + (1.97)^2}$$

$$= f(1.02, 1.97)$$

$$= -\frac{3}{2} + \frac{1}{2}(1.02) + 2(1.97)$$

$$= 2.95$$

$$\text{Compare with } \sqrt{(1.02)^2 + (1.97)^2} = 2.9507.$$

Summary

Taylor Theorem: i) $f(a+h) = \sum_{r=0}^n \frac{1}{r!} h^r f^{(r)}(a) + R_n$

$$R_n = \frac{1}{(n+1)!} h^{n+1} f^{(n+1)}(ca+th) \quad 0 \leq t \leq 1$$

$$\text{ii) } f(a+h, b+k) = \sum_{r=0}^n \frac{1}{r!} (h \frac{\partial}{\partial x} + k \frac{\partial}{\partial y})^r f(x,y) \Big|_{a+b+th, b+tk} + R_n$$

$$R_n = \frac{1}{(n+1)!} (h \frac{\partial}{\partial x} + k \frac{\partial}{\partial y})^{n+1} f(x,y) \Big|_{a+b+th, b+tk} \quad 0 \leq t \leq 1$$

Calculus

(123) Expand $f(x, y) = \sin xy$ in powers of $(x-1)$ and $(y - \frac{\pi}{2})$ to quadratic order.

$$\text{Recall } f(x, y) \approx f(1, \frac{\pi}{2}) + f_x(1, \frac{\pi}{2})(x-1) + f_y(1, \frac{\pi}{2})(y - \frac{\pi}{2})$$

$$+ \frac{1}{2} [(x-1)^2 f_{xx}(1, \frac{\pi}{2}) + 2(x-1)(y - \frac{\pi}{2}) f_{xy} + f_{yy}(1, \frac{\pi}{2})] (y - \frac{\pi}{2})^2$$

$$= 1 + y \cos xy \Big|_{(1, \frac{\pi}{2})} + x \cos xy \Big|_{(1, \frac{\pi}{2})} (y - \frac{\pi}{2})$$

$$+ \frac{1}{2} (-y^2 \sin xy) \Big|_{(1, \frac{\pi}{2})} (x-1)^2 + 2y \sin xy \Big|_{(1, \frac{\pi}{2})} (x-1)(y - \frac{\pi}{2}) - x^2 \sin xy \Big|_{(1, \frac{\pi}{2})} (y - \frac{\pi}{2})^2$$

$$= 1 - \frac{1}{2} (x-1)^2 - \pi(x-1)(y - \frac{\pi}{2}) - cy - \frac{\pi}{2}c^2$$

Summary

Linear approximation: $f(x, y) \approx f(a, b) + (x-a)f_x(a, b) + (y-b)f_y(a, b) = L(x, y)$

Quadratic approximation:

$$f(x, y) \approx f(a, b) + (x-a)f_x + (y-b)f_y + \frac{1}{2} [(x-a)^2 f_{xx} + 2(x-a)(y-b)f_{xy} + (y-b)^2 f_{yy}] Q(x, y)$$

5

Auf

(124) Investigate $x_{n+1} = \frac{x_n^2}{1+x_n}$.

Step I: Determine which limits are possible.

Suppose $x_n \rightarrow L$, so $x_{n+1} \rightarrow L$ as $n \rightarrow \infty$

By Algebra of Limits

$$x_{n+1} = \frac{x_n^2}{1+x_n} \rightarrow \frac{L^2}{1+L^2}$$

$$L = \frac{L^2}{1+L^2} = f(L)$$

In other words, L is a fixpoint of f

$$L = 0 \quad \text{or} \quad 1 = \frac{L}{1+L^2} \quad \text{no root}$$

the only possible limit (x_n) is $-\infty, 0, +\infty$

Step II: Determine actual limit behaviour

if $x_0 = 0$, then $x_n = 0$.

if $x_0 = 2$. $x_1 = 2$. $x_2 = \frac{4}{5}$. $x_3 = \frac{16}{25}$...

so we suspect that $x_n \rightarrow 0$.

Note that $0 \leq f(x) = \frac{x^2}{1+x^2} \leq 1$. Bounded
since $0 \leq x_n \leq 1$ $x_{n+1} = \frac{x_n^2}{1+x_n^2} \leq x_n^2 \leq x_n$ Decreasing

By Monotone Sequence Theorem,

x_n converges

By Step I. the only possible limit is 0

$$\therefore x_n \rightarrow 0$$

Summary

Rule In general, if a sequence is given by $x_{n+1} = f(x_n)$
and if x_0 is a fixpoint ($x_0 = f(x_0)$), then the sequence
 (x_n) is constant: $x_n = x_0$ for all n .

5

Acf

(125) Let the sequence (x_n) be given by the rule

$$x_{n+1} = \frac{4x_n}{x_n + 1}, \text{ with a starting value } 0 < x_0 < 3$$

(i) For which non-negative real numbers L might it be possible that $x_n \rightarrow L$ as $n \rightarrow \infty$?

(ii) Prove by induction that $0 < x_n < 3$ for all $n \geq 0$. (Hint: $x_{n+1} - 3$)

(iii) By considering $x_{n+1} - x_n$, show that $x_{n+1} > x_n$ for all $n \geq 0$ (The result of (ii) should be useful.)

(iv) Use (i), (ii), and a theorem from Chapter 5 to deduce that (x_n) must converge to some limit. What must this limit be, and why?

Things need to be considered:

- Limit L by AL.
- Increase or decrease?
- Bounded? MST.

(i) Suppose $x_n \geq L$. $x_{n+1} \geq L$ as well as $n \rightarrow \infty$

By Algebra of limits: $x_{n+1} = \frac{4x_n}{x_n + 1} \rightarrow \frac{4L}{L + 1}$

$$L = f(L) = \frac{4L}{L + 1}, L(L + 1) = 4L, L = 0 \text{ or } L = 3.$$

(ii) Let $p(n)$ be the statement that $0 < x_n < 3$

Since $0 < x_0 < 3$, $p(0)$ is true.

Assume $\boxed{p(n)}$ is true, for some $n \geq 0$.

$$x_{n+1} - 3 = \frac{4x_n}{x_n + 1} - 3 = \frac{x_n - 3}{x_n + 1}$$

Since $x_n - 3 < 0$ (Assumption) & $x_{n+1} > 0$.

$$\underline{x_{n+1} < 3}$$

Summary

Now prove that $0 < x_{n+1} < 3$, p_{n+1} is true.

Hence, p_{n+1} is true for all $n \geq 0$ by induction.

$$iii) x_{n+1} - x_n = \frac{4x_n}{x_n + 1} - x_n$$

$$= \frac{4x_n - x_n^2 - x_n}{x_n + 1}$$
$$= \frac{x_n(3 - x_n)}{x_n + 1}$$

By vii. $3 - x_n > 0$.

$$x_{n+1} - x_n > 0.$$

$$\therefore x_{n+1} > x_n \quad \uparrow$$

Given. $0 < x_n < 3$ bounded above & (x_n) is non-decreasing.

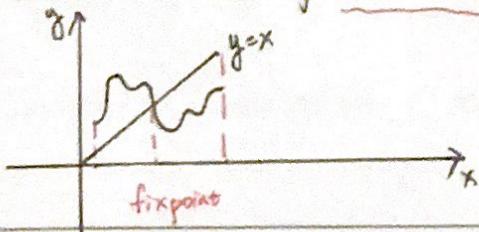
$$x_n \rightarrow L \text{ by MST.}$$

the only possible limit is $L = 3$.

$$\therefore x_n \rightarrow 3.$$

Summary

Theorem 7.5: Let $I = [a, b]$ be an interval in \mathbb{R} . Let $f: I \rightarrow I$ be a continuous function. Then, f has a least one fixpoint $c = f(c)$ in I .



5

- Proposition 7.7 Let $f: I \rightarrow I$ be a function
- If f is a contraction, then f has exactly one fixpoint L in I .
 - If f is a contraction, then for any choice of $x_0 \in I$, the sequence given by $x_{n+1} = f(x_n)$ converges to the unique fixpoint $L \in I$ of f .

Proof:

- (i) If L_1, L_2 are both fixpoints, then

$$|L_1 - L_2| = |f(L_1) - f(L_2)| \leq k |f_1 - L_2| \quad \text{for } k < 1$$

This can only happen if $L_1 = L_2$.

(ii) $|x_n - L| = |f(x_{n-1}) - f(L)| \leq k |x_{n-1} - L|$
 $|x_1 - L| \leq k |x_0 - L|$
 $|x_2 - L| \leq k |x_1 - L| \leq k^2 |x_0 - L| \text{ etc.}$
 $|x_n - L| \leq k^n |x_0 - L| \xrightarrow{n \rightarrow \infty} 0$

$$x_n \rightarrow L$$

Useful Fact: If $f: I \rightarrow R$ is differentiable and we can find $k < 1$ s.t. that $|f'(t)| \leq k$ for all $t \in I$, then f is a contraction.

Proof: take $x, y \in I$. By Mean Value theorem,

$$\text{there is } t \in (x, y) \text{ with } \frac{f(y) - f(x)}{y - x} = f'(t)$$

By Assumption $|f'(t)| \leq k$

$$\Rightarrow \left| \frac{f(y) - f(x)}{y - x} \right| \leq k$$

$$|f(x) - f(y)| \leq k |x - y|$$

非常重要

SummaryContraction

Let $I = [a, b]$. Let $f: I \rightarrow R$ be a function.

Suppose that there is a number $0 < k < 1$ s.t.

$$|f(x) - f(y)| \leq k |x - y| \text{ for all } x, y \in I$$

f is called a contraction on I .

f is a contraction if $\exists K < 1$ s.t. $|f(x) - f(y)| \leq K |x - y|, \forall x, y \in I$

George Willsons

5

def

$$(126) f(x) = \frac{2x}{1+x^2} \quad x_0 = f(x_0)$$

Fix point = -1, 0, 1

$$f'(x) = \frac{2-2x^2}{(1+x^2)^2}$$

$|f'(c_{-1})| = 2 < 1$ attracting point

$|f'(c_0)| = 2 > 1$ repelling point

$|f'(c_1)| = 0 < 1$ attracting point

$$\rightarrow -1 \leftarrow 0 \rightarrow +1 \leftarrow$$

Ex 3:

Fix point: $x_0 = f(x_0) \rightarrow$ possible limit

Attracting point $|f'(x_0)| < 1$

Repelling point $|f'(x_0)| > 1$

Neutral point $|f'(x_0)| = 1$

Summary
Attracting Points

PROPOSITION 7.7 [12]

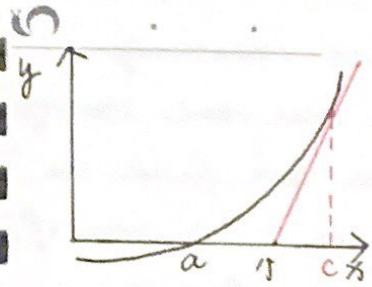
Suppose $f(c) = L$ and the derivative $f'(c)$ exists and $|f'(c)| < 1$.

L is called attracting point.

proof: let $|f'(c)| < s < 1$ Then $|x_n - L| = |f(x_n) - f(c)| \approx (x_n - c)f'(c) \leq s|x_n - c|$

$$|x_n - c| \leq s^n |x_0 - c| \rightarrow 0 \quad x_n \rightarrow c$$

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Newton-Raphson Method

Newton Function of f :

$$F(x) = x - \frac{f(x)}{f'(x)}$$

claim: if f' , f'' exists.

- $f(a) = 0$
- $f'(a) \neq 0$
- x_0 "close" to a

the sequence given by $x_{n+1} = F(x_n)$ converges to a

proof: $f'(x) = 1 - \frac{f(x)f''(x) - f'(x)f'(x)}{f'(x)^2} = \frac{f(x)f''(x)}{f'(x)^2}$

since $f(a) = 0$ $f'(a) \neq 0$.

$$\Rightarrow f'(a) = 0 \quad f''(a) \neq 0$$

$\therefore f'(a) = 0 < 1$ so a is an attracting point

Suppose $f(a) = 0$. we
want to determine a .

Suppose c is near a

$$\frac{f(x) - f(c)}{x - c} \approx f'(c)$$

↳ line.

(let $x=a$, $f(x)=0$.

$$a \approx c - \frac{f(a)}{f'(a)}$$

Summary

ACF

(12) Investigate the sequence given iteratively by $x_{n+1} = (10 - 2x_n)/3$, for all real starting value x_0 . Hint: once you have found the possible limits α , write $x_{n+1} - \alpha$ in terms of $x_n - \alpha$ then write it in terms of $x_0 - \alpha$ and then consider the limit $n \rightarrow \infty$.

Do the same for the sequence given by

$$y_{n+1} = 6 - 2y_n.$$

$$x_{n+1} = (10 - 2x_n)/3, \quad x_n \rightarrow \alpha, \quad x_{n+1} \rightarrow \alpha \text{ as } n \rightarrow \infty$$

$$\text{By A.L. } x_{n+1} = \frac{10 - 2x_n}{3} \xrightarrow{n \rightarrow \infty} \frac{10 - 2\alpha}{3}$$
$$\alpha = \frac{10 - 2\alpha}{3} \Rightarrow \alpha = 2$$

following the question.
write it in terms of $x_n - \alpha$

$$x_{n+1} - \alpha = \frac{10 - 2x_n}{3} - 2 = \frac{10 - 2x_n - 6}{3} = \frac{-2(x_n - 2)}{3}$$

write it in terms of $x_0 - \alpha$

$$x_{n+1} - \alpha = -\frac{2}{3}(x_n - 2)$$

$$x_1 - \alpha = -\frac{2}{3}(x_0 - 2)$$

$$x_2 - 2 = -\frac{2}{3}(x_1 - 2) = (-\frac{2}{3})^2(x_0 - 2)$$

$$x_3 - 2 = -\frac{2}{3}(x_2 - 2) = (-\frac{2}{3})^3(x_0 - 2)$$

:

$$x_n - 2 = (-\frac{2}{3})^n(x_0 - 2)$$

$$n \rightarrow \infty \quad (-\frac{2}{3})^n \rightarrow 0$$

$$x_n \rightarrow 2 \text{ as } n \rightarrow \infty \quad \text{regardless of }$$

the value x_0

Summary

• 由于找到这种 n 次迭代的起因， $|x_n - L| \rightarrow 0$

• 随着 n 次方下面的数是什么范围 $x_n \rightarrow L$

$$(-\frac{2}{3})^n \xrightarrow{n \rightarrow \infty} 0$$

$$(-2)^n \xrightarrow{n \rightarrow \infty} \text{离越来越远}$$

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Similarly: for $y_{n+1} = 6 - 2y_n$

Suppose $y_n \rightarrow \beta$, so $y_{n+1} \rightarrow \beta$ as $n \rightarrow \infty$.

$$\therefore y_{n+1} = 6 - 2y_n \rightarrow 6 - 2\beta$$

$$\beta = 6 - 2\beta \Rightarrow \beta = 2$$

$$\therefore \text{Consider } y_{n+1} - 2 = 6 - 2y_n - 2$$

$$= 4 - 2y_n$$

$$= -2(y_n - 2)$$

$$\text{Since } y_{n+1} - 2 = -2(y_n - 2)$$

$$y_1 - 2 = -2(y_0 - 2)$$

$$y_2 - 2 = -2(y_1 - 2) = (-2)^2(y_0 - 2)$$

$$y_3 - 2 = -2(y_2 - 2) = (-2)^3(y_0 - 2)$$

$$y_n - 2 = \boxed{(-2)^n(y_0 - 2)}$$

Thus, if $y_0 = 2$, the sequence stays at 2 $y_n = 2$

If $y_0 \neq 2$, y_n can't converge because the distance from 2 keeps increasing.

- 重要说明
初始值

Summary

5

ACF

(128) A sequence (x_n) is defined iterativelyby $x_0 = 2$ and $x_{n+1} = \frac{x_n}{2 + \sin(x_n)}$ for $n = 0, 1, 2, \dots$ Show that $x_0 > x_1 > x_2 > x_3 > \dots > 0$ and (x_n) converges. What is the limit?

$$\frac{x_{n+1}}{x_n} = \frac{1}{2 + \sin(x_n)} \leq 1 \Rightarrow x_{n+1} \leq x_n$$

$\in [1, 1]$

 x_n is non-increasingAdditionally, $x_{n+1} = \frac{x_n}{2 + \sin(x_n)} > 0$ since $x_0 = 2$

$$x_1 = \frac{x_0}{2 + \sin x_0} = \frac{2}{2 + \sin 2} > 0$$

$$x_2 = \frac{x_1}{2 + \sin x_1} > 0$$

Bounded below & non-increasing

By MST. $\{0 \leq x_{n+1} \leq x_n\} \Rightarrow x_n \rightarrow L$

$$\text{Note that } 0 \leq L \leq 2$$

As $x_n \rightarrow L$ $x_{n+1} \rightarrow L$

By A.L.

$$L = \frac{L}{2 + \sin L} \quad L(1 + \sin L) = 0$$

$$L = 0 \quad \text{or} \quad L = \sin^{-1}(c-1) = \frac{3\pi}{2} \quad (\text{not satisfied})$$

 $\therefore (x_n) \rightarrow L = 0$.

Summary

ALF

(129) A sequence (x_n) is defined iteratively by

$$x_{n+1} = (x_n^2 + 2)/3.$$

(i) Determine real numbers L_1, L_2 with $L_1 < L_2$

s.t. if (x_n) converges then $x_n \rightarrow L_1$, or $x_n \rightarrow L_2$

(ii) Show that if $x_n > L_2$, then $x_{n+1} > x_n$

(consider $x_{n+1} - x_n$), and deduce what happens
to the sequence if $x_0 > L_2$.

(iii) For $L_1 < x_n < L_2$ show that $L_1 < x_{n+1} < x_n$.

(iv) Hence determine the behaviour of the sequence
for all different positive values of x_0 .

(i) $x_n \rightarrow L, x_{n+1} \rightarrow L$ By A.C. $L = \frac{L^2 + 2}{3} \Rightarrow L^2 - 3L + 2 = 0$

$$L_1 = 1 \text{ or } L_2 = 2$$

(ii) $x_{n+1} - x_n = \frac{(x_n - 1)(x_n - 2)}{3}$ since $x_n > 2 \Rightarrow x_{n+1} > x_n$

if $x_n > 2$, $x_{n+1} > x_n > 2$

$$x_1 = \frac{x_0^2 + 2}{3} > 2 \quad x_2 = \frac{x_1^2 + 2}{3} > 2$$

By MST $x_n \rightarrow +\infty$

(iii) $1 < x_n < 2 \Rightarrow 1 < x_{n+1} < x_n \quad \therefore x_n \rightarrow 1$

(iv) if $0 < x_0 < 1$, $x_n < x_{n+1} \leftarrow \boxed{?} \Rightarrow$ 代值检验即可

$$\therefore x_n \rightarrow 1$$

if $1 < x_0 < 2 \Rightarrow 1 < x_{n+1} < x_n \quad \therefore x_n \rightarrow 1$

if $x_0 > 2 \Rightarrow \boxed{+}\infty$

可多加一步
用具体例子
检验

小于0的情况不用
考虑。

Summary

5

AcF

(130) Show that $f(x) = x^2/32 + \cos(\pi x/4)$
 maps $[0, 2]$ into itself. Is f a contraction
 on $[0, 2]$?

For $x \in [0, 2]$

$$x^2 \in [0, 4]$$

$$\cos(\pi x/4) \in [0, 1]$$

make sure $f(x) \leftarrow$
 is on $[0, 2]$.

$$0 \leq f(x) \leq 1/32 + 1 < 2$$

so f does map $[0, 2]$ into itself.

$$\text{since } f'(x) = c/16 - (\pi/4)\sin(\pi x/4)$$

$$|f'(x)| \leq \frac{1}{8} + \frac{\pi}{4} \text{ Mean Value Theorem}$$

$$\text{Hence } |f(x) - f(y)| \leq \left(\frac{1}{8} + \frac{\pi}{4}\right) |x - y|$$

so f is contraction on $[0, 2]$ because

$$\frac{1}{8} + \frac{\pi}{4} < 1.$$

Summary

5

Auf

(iii) A real sequence (x_n) is defined, from a positive starting value x_0 , by $x_{n+1} = \frac{x_n}{1+x_n}$

i) Show that $x_n > 0$ for every $n \in \mathbb{N}$

ii) If the sequence converges, what are the possible values of the limit?

iii) Show that $|x_{n+1} - 1| \leq |x_n - 1|$ and deduce that the sequence $c/(x_n - 1)$ converges. To be say.

iv) Show that $b=0$ (so that $\lim_{n \rightarrow \infty} x_n = 1$)

i) $x_0 > 0$. $1+x_0 > 0 \Rightarrow x_1 > 0$. Repeating this $\Rightarrow x_n > 0$ for all $n \in \mathbb{N}$

ii) $L = 1$ or $L = -2$ since $x_n > 0$

$$\therefore L = 1$$

iii) Since $x_n > 0$, $x_{n+1} - 1 = (1-x_n)/(1+x_n)$

$$|x_{n+1} - 1| = \frac{|1-x_n|}{1+x_n}$$

$$\Rightarrow |x_{n+1} - 1| \leq |x_n - 1|$$

so. $(|x_n - 1|)$ is non-increasing and bounded by 0.

\Rightarrow must converge. To be say

iv). If $b \neq 0$, then from iii)

$$(1+x_n) = |1-x_n|/|x_{n+1}-1| \rightarrow b/b = 1$$

so $x_n \rightarrow 0$, which is impossible. By (iii).

so. $b = 0$

x_n 只能有 \leftarrow

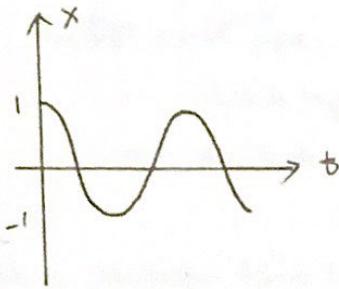
\lim 为 1 的情况

所以. 提前算出的

可能极限要引起
重视

Summary

5



APP Spring semester Modeling Revision

$$x(t) = \cos \omega t$$

$$f = m\ddot{x} = -\cos \omega t = -m\dot{x}$$

Restoring force.

$$\text{Similarly: } x(t) = A \cos \omega t$$

$$f = m\ddot{x} = -mA\omega^2 \cos \omega t$$

$$f = -mK\dot{x}(t)$$

Drag force

$$\text{Considering } x(0) = 0 \quad \dot{x}(0) = V$$

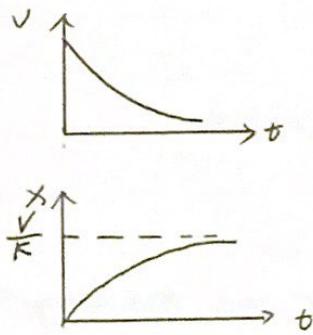
$$f = -mK\dot{x}(t) = m\ddot{x}$$

$$\ddot{x} + K\dot{x} = 0 \quad (\text{let } v = \dot{x})$$

$$\ddot{v} + Kv = 0$$

$$v(t) = Ve^{-kt} \quad \frac{dx}{dt} = Ve^{-kt}$$

$$x(t) = \frac{V}{K} (1 - e^{-kt})$$



Common forces in 1D.

1) $f = 0$: equilibrium

2) $f = mg$: uniform gravitational acceleration

3) $f = -mKv = -mK\dot{x}$ ($K > 0$) drag force

4) $f = -m\omega^2 x$ restoring force

Summary
Addition: Newton's Law of Cooling

$$\frac{dT}{dt} = K(T_s - T) \Rightarrow T(t) = T_s + (T_0 - T_s)e^{-kt}$$

T_s : surrounding temperature.

5

Linear combination
of \underline{g} and \underline{V}

2D

Projectiles

$$\underline{f} = m \ddot{\underline{x}} \quad \dot{\underline{x}}(0) = \underline{V} \quad \underline{x}(0) = \underline{0}$$

$$\underline{x}(t) = \frac{1}{2} \underline{g} t^2 + \underline{V} t + \underline{B} \quad \text{since } \underline{x}(0) = \underline{0}$$

$$\underline{x}(t) = \frac{1}{2} \underline{g} t^2 + \underline{V} t$$

$$\underline{V} = (V \cos \alpha, V \sin \alpha)$$

$$\underline{g} = (0, -g)$$

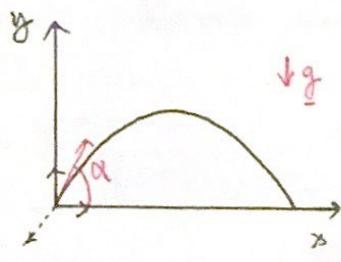
$$\underline{x} = (\underline{x}(t), \underline{y}(t)) = \frac{1}{2} (\underline{0}, -\underline{g}) t^2 + (V \cos \alpha, V \sin \alpha) t$$

$$\text{where } \begin{cases} \underline{x}(t) = V \cos \alpha \cdot t \\ \underline{y}(t) = -\frac{1}{2} g t^2 + V \sin \alpha \cdot t. \end{cases}$$

3D

$$\underline{x} = (x_1(t), x_2(t), x_3(t)) = \frac{1}{2} (\underline{0}, -\underline{g}, \underline{0}) t^2 + (V \cos \alpha, V \sin \alpha, 0) t$$

$$\text{where } \begin{cases} x_1(t) = V t \cos \alpha \\ x_2(t) = V t \sin \alpha - \frac{1}{2} g t^2 \\ x_3(t) = 0 \end{cases}$$



Solving:

$$t=0 \text{ or } t_f = \frac{2V \sin \alpha}{g} \quad (\text{time of flight})$$

$$\text{Range: } x_f = V t_f \cos \alpha = \frac{2V^2}{g} \sin \alpha \cos \alpha = \frac{V^2}{g} \sin 2\alpha$$

$\alpha = \pi/2$. rises vertically.

$\alpha = \pi/4$. Maximum range.

$$y = V \sin \alpha \left(\frac{x}{V \cos \alpha} \right) - \frac{1}{2} g \left(\frac{x}{V \cos \alpha} \right)^2 = x \tan \alpha - \left(\frac{g}{2V^2} \right) x^2 \sec^2 \alpha$$

since: $\sec^2 x = \tan^2 x + 1$ if $(X, Y, 0)$ pass through.

$$Y = X \tan \alpha - \left(\frac{g}{2V^2} \right) X^2 \sec^2 \alpha$$

$$Y = -\left(\frac{g}{2V^2} \right) X^2 (\tan^2 \alpha + 1) + X \tan \alpha. \quad \Delta = 0. \quad \text{at } X = \frac{V^2 \tan \alpha}{g}$$

$$\tan^2 \alpha + 1 = \left(\frac{2V^2}{g} \right)^2 \tan^2 \alpha + 1 + \frac{2V^2}{g} X = 0 \Rightarrow \text{parabola}$$

eliminating t , get
a parabola.

建立 Enveloping 和

原方程 $(Y) \times$ 面平方等

Summa

$$V \sin \alpha t - \frac{1}{2} g t^2 = \frac{V^2 \sin^2 \alpha}{g} - \frac{g(V \cos \alpha t)^2}{2V^2}$$

$$\Rightarrow t = \frac{V}{g \sin \alpha} \quad (\text{repeated root on the boundary})$$

verify it:

$$V(t) = \underline{V} + \underline{gt}$$

$$V \cdot V_0 = V^2 + g \cdot V \cdot \frac{V}{g \sin \alpha}$$

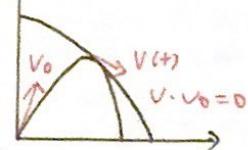
$$\underline{V} = \frac{V}{\sin \alpha} \quad \text{上式}$$

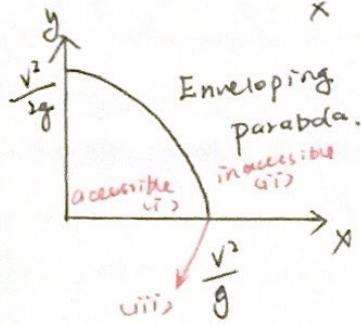
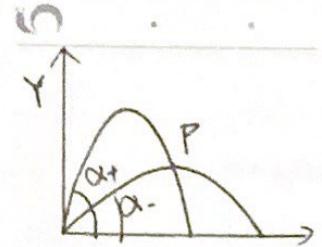
$$\underline{g} = V^2 + g \cdot V \cdot \cos \left(\frac{\pi}{2} + \alpha \right) - \frac{V}{g \sin \alpha}$$

$$= V^2 - V^2$$

$$= 0.$$

$$\underline{V} \perp \underline{V}_0$$





$$(i) \text{ two real roots } Y < \frac{V^2}{2g} - \frac{gx^2}{2V^2}$$

(ii) two complex conjugate root

$$(iii) \text{ equal root } \left(\frac{2V^2}{g}\right)^2 - 4(V^2 - \frac{gx^2}{2V^2}) = 0$$

\Rightarrow Boundary between (i) and (ii)

$$Y = \frac{V^2}{2g} - \frac{gx^2}{2V^2} \quad \text{so } Y = \frac{V^2}{2g} - \frac{gx^2}{2V^2}$$

Air resistance gravity resistance.

$$m \frac{d^2x}{dt^2} = mg - mk \frac{dx}{dt} \quad \text{let } v = \dot{x}$$

$$m \frac{dv}{dt} = mg - mkv$$

$$\frac{dv}{dt} + kv = g \quad \text{solve by 2.F}$$

$$v(t) = \frac{1}{k}g + Ae^{-kt} \quad x(0) = 0, \dot{x}(0) = V_0$$

$$v(t) = \frac{1}{k}(1 - e^{-kt})g + V_0 e^{-kt}$$

since $v = \dot{x}$

$$x(t) = \frac{1}{k^2}(1 - k + k_1 + e^{-kt})g + \frac{1}{k}(1 - e^{-kt})V_0 \quad \text{Note: } g = g_0, y_0, v = (V_0 \cos \alpha, V_0 \sin \alpha)$$

Projectiles with Air resistance

$$x(t) = \frac{V_0 \cos \alpha}{g} (1 - e^{-kt}) \quad \text{since } g = g_0$$

$$y(t) = \frac{V_0 \sin \alpha}{k} (1 - kt - e^{-kt}) + \frac{V_0 \sin \alpha}{k} (1 - e^{-kt})$$

Find y_{\max} :

$$\dot{y} = 0$$

$$-\frac{V_0 \sin \alpha}{k} (1 - e^{-kt}) + V_0 \sin \alpha e^{-kt} = 0$$

$$t_{\max} = \frac{1}{k} \ln \left(1 + \frac{V_0 \sin \alpha}{g} \right)$$

$$y_{\max} = \frac{V_0 \sin \alpha}{k} - \frac{V_0 \sin \alpha}{k} \ln \left(1 + \frac{V_0 \sin \alpha}{g} \right)$$

to find t_{\max} and y_{\max}

② taylor

Summary
Taylor series: $\ln(1+x) = x - \frac{x^2}{2} + \frac{x^3}{3} + \dots$ when $k \rightarrow 0$ (k is very small)

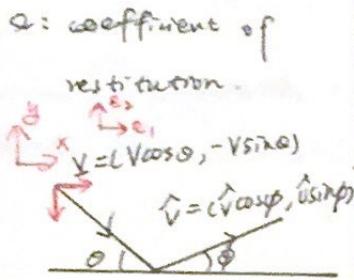
$$\ln(1 + \frac{V_0 \sin \alpha}{g}) = \frac{V_0 \sin \alpha}{g} - \frac{1}{2} \frac{(V_0 \sin \alpha)^2}{g^2}$$

$$y_{\max} \approx -\frac{g}{k^2} \left(\frac{V_0 \sin \alpha}{g} - \frac{1}{2} \cdot \frac{(V_0 \sin \alpha)^2}{g^2} \right) + \frac{V_0 \sin \alpha}{k}$$

$$= \frac{\frac{1}{2} V_0^2 \sin^2 \alpha}{2g}$$

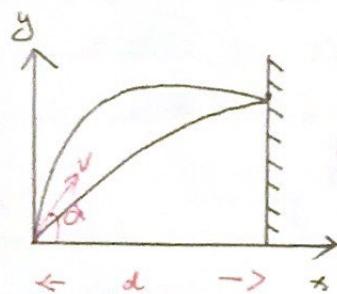
(same as the case projectile without Air resistance.)

$$\begin{array}{c} \vec{v}_1, \vec{v}_2 \\ \rightarrow \quad \quad \quad \rightarrow \\ m_1, m_2 \quad \quad \quad m_1, m_2 \end{array}$$



水平方向速度不变

垂直方向 collision.



关键在于 x 方向 y 方向

时间相同

Collision:

Conservation of Momentum: $m_1 v_1 + m_2 v_2 = m_1 v_1' + m_2 v_2'$

$$\text{collision law: } v_2 - v_1 = e(v_1 - v_2)$$

$$0 \leq e \leq 1$$

$e=1$: Perfect elastic collision

$e=0$: Perfect plastic collision (stick together)

Oblique Collisions

since Earth $\gg m$.

$$v_{\text{before}} = v \cos \theta e_1 - v \sin \theta e_2 \quad v_{\text{after}} = \underline{v \cos \theta e_1} + \underline{e v \sin \theta e_2}$$

$$v_{\text{after}} = \hat{v} \cos \phi e_1 + \hat{v} \sin \phi e_2$$

$$\hat{v} \cos \phi = v \cos \theta \quad \hat{v} \sin \phi = e v \sin \theta$$

$$\hat{v} = \sqrt{v^2 \cos^2 \theta + e^2 v^2 \sin^2 \theta} \quad \text{since } 0 \leq e \leq 1$$

$$|\hat{v}| \leq \sqrt{v^2 \cos^2 \theta + v^2 \sin^2 \theta} = v$$

$$\tan \phi = \frac{e v \sin \theta}{v \cos \theta} = e \tan \theta \quad \text{since } 0 \leq e \leq 1$$

$$\tan \phi \leq \tan \theta$$

$$\boxed{\phi \leq \theta}$$

Throwing a ball to a wall (射出墙)

$$x(t) = v \cos \alpha t, \quad y(t) = -\frac{1}{2}gt^2 + v \sin \alpha t$$

$$x\text{-direction: } t_1 = \frac{d}{v \cos \alpha} \quad (\text{return to } x=d)$$

after collision, the velocity becomes $-v \cos \alpha$

$$t_2 = \frac{d}{-v \cos \alpha} \quad (\text{return to } x=0)$$

$$T = t_1 + t_2 = \frac{d(1+e)}{v \cos \alpha}$$

$$y(T) = 0. \quad T = \frac{2v \sin \alpha}{g} = \frac{d(1+e)}{v \cos \alpha}$$

$$d = \frac{e v^2 \sin 2\alpha}{g(1+e)}$$

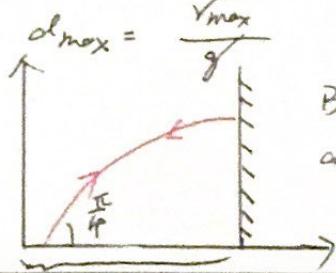
Summary

Maximise d : use $v = v_{\max}$.

if perfect elastic collision $e=1$

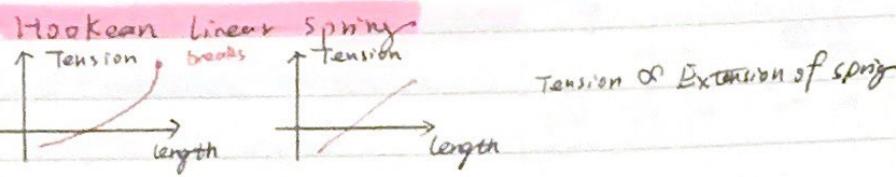
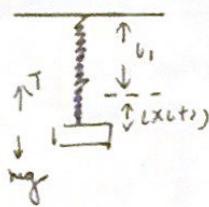
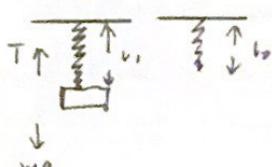
$$d = \frac{2v_{\max}^2 \sin 2\alpha}{g(1+e)}, \quad \alpha = \frac{\pi}{4}$$

$$d_{\max} = \frac{e v_{\max}^2}{g(1+e)}$$



Bounds back from wall
at same speed.

5



Hooke's law:

$$T = \frac{\lambda(l - l_0)}{l_0} \quad (\lambda = \text{Modulus of Elasticity})$$

$$[T] = [\frac{\lambda(l - l_0)}{l_0}] = \frac{[\lambda] L}{L} \quad [\lambda] = [T] = \text{force} \text{ kg/m}^2$$

$$\text{Equilibrium: } mg = \frac{\lambda(l_1 - l_0)}{l_0}, \quad l_1 = 0$$

$$mg = \frac{\lambda(l_1 - l_0)}{l_0}$$

$$l_1 = (1 + mg/\lambda) l_0.$$

$$\text{Motion: } m\ddot{x} = mg - \lambda \frac{x + l_1 - l_0}{l_0} = mg - \lambda \frac{x}{l_0} - \lambda \frac{l_1 - l_0}{l_0} = -\frac{\lambda x}{l_0}$$

$$\ddot{x} + \omega^2 x = 0 \quad \omega = \sqrt{\frac{\lambda}{m l_0}}$$

Simple Harmonic Motion (SHM)

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

$$\text{General solution: } x = A \cos \omega t + B \sin \omega t$$

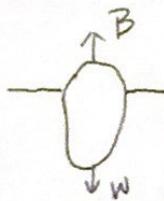
$$x = A \cos(\omega t - \phi)$$

$$\text{Amplitude: } a \quad [\omega] = \frac{1}{T} \quad [f] = \frac{1}{T}$$

$$\text{phase: } \phi \quad \left\{ \begin{array}{l} f = \frac{\omega}{2\pi} \\ \frac{1}{T} = \frac{2\pi}{\omega} = \frac{1}{f} \end{array} \right.$$

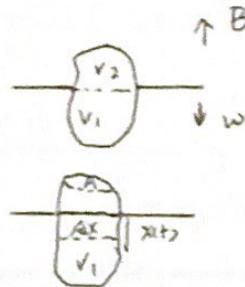
Buoyancy (SHM)

Archimedes principle: the buoyancy force is equal in magnitude to the weight of water displaced.



Summary

5

Equilibrium: $B = w$

$$\rho_s(v_1 + v_2)g = \rho_w v_1 g \quad \left[\frac{v_1}{v_1 + v_2} = \frac{\rho_s}{\rho_w} \right] \approx 92\%$$

左邊 DDE DT/D 同理

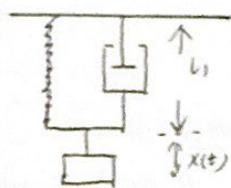
Motion: $w - B = ma$

消去 \dot{w}

$$\rho_s(v_1 + v_2)g - \rho_w(v_1 + \lambda x)g = \rho_s(v_1 + v_2) \frac{d^2x}{dt^2}$$

$$\frac{d^2x}{dt^2} + \frac{\rho_w \lambda g}{\rho_s(v_1 + v_2)} x = 0 \quad \text{Note that } \frac{\rho_w}{\rho_s(v_1 + v_2)} = \frac{v_1 + v_2}{v_1} = \frac{1}{v_1}$$

$$\frac{d^2x}{dt^2} + \frac{\lambda g}{v_1} x = 0 \quad \omega = \sqrt{\frac{\lambda g}{v_1}}$$



Damping (Damped Simple Harmonic Motion)

$\ddot{x} + b\dot{x} + kx = 0$

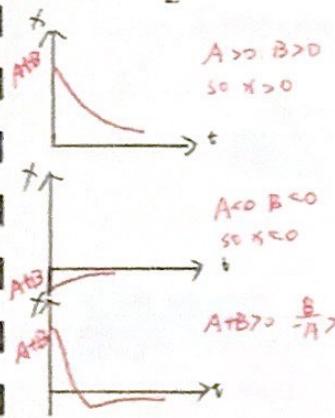
$m\ddot{x} + b\dot{x} + kx = -\frac{\dot{x}}{t_0} - kx$

$\ddot{x} + p\dot{x} + \omega^2 x = 0 \quad \omega = \sqrt{\frac{k}{m}}, \quad p = \frac{b}{m}$

Auxiliary equation

$m_+ = \frac{-p + \sqrt{p^2 + 4\omega^2}}{2} < 0$

$m_- = \frac{-p - \sqrt{p^2 + 4\omega^2}}{2} < 0$

Case 1: $x(t) = Ae^{m_+ t} + Be^{m_- t}$ (Heavy damping)

$x(t) \rightarrow 0 \text{ as } t \rightarrow +\infty$

$\delta = \frac{1}{\sqrt{p^2 + 4\omega^2}} \ln(-\frac{p}{A}) \quad (-\frac{p}{A} > 1 \text{ needed})$

Case 2: $x(t) = e^{-\frac{1}{2}\delta t} \{ A \cos \frac{1}{2}\sqrt{4\omega^2 - p^2} t + B \sin \frac{1}{2}\sqrt{4\omega^2 - p^2} t \}$

$x(t) \rightarrow 0 \text{ as } t \rightarrow +\infty \quad (\text{light damping})$

$m_+ = -p \pm i\sqrt{4\omega^2 - p^2}$

$m_- = -p - i\sqrt{4\omega^2 - p^2}$

Case 3: $x(t) = e^{-\frac{1}{2}\delta t} (A + Bt)$ (critically damping)

$\delta = -\frac{A}{B}$

Summary:

$A, B > 0$

$A, B < 0$

Summary:

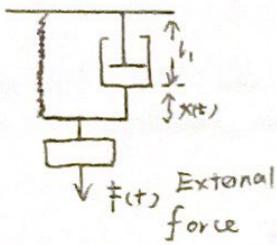
$$\ddot{x} + p\dot{x} + \omega^2 x = 0 \quad m\ddot{x} = \frac{-p^2/p^2 + \omega^2}{2}$$

① $p^2 - 4\omega^2 > 0$ Heavy damping.

② $p^2 - 4\omega^2 < 0$ light damping

③ $p^2 - 4\omega^2 = 0$ Critical damping

Forcing:



$$\ddot{x} + p\dot{x} + \omega^2 x = f(t) \quad \text{where } f(t) = \frac{F(t)}{m}$$

$$f(t) = b \cos \Omega t.$$

$x_p(t)$ = Particular integral + complementary function

For P.I.: $x_{p2}(t) = \lambda \cos \Omega t + v \sin \Omega t$ Substituting

$$(-\Omega^2 + \omega^2)\lambda + p\Omega v = b \quad \text{coefficient of } \cos \Omega t,$$

$$-p\Omega \lambda + (-\Omega^2 + \omega^2)v = 0 \quad \text{coefficient of } \sin \Omega t,$$

$$\lambda = \frac{(\omega^2 - \Omega^2)b}{(\omega^2 - \Omega^2)^2 + p^2\Omega^2} \quad v = \frac{p\Omega b}{(\omega^2 - \Omega^2)^2 + p^2\Omega^2}$$

$$x_{p2} = \frac{b}{(\omega^2 - \Omega^2)^2 + p^2\Omega^2} [(\omega^2 - \Omega^2) \cos \Omega t + p\Omega \sin \Omega t]$$

$$\text{Alternatively: } x_{p2}(t) = \frac{b \cos(\Omega t - \phi)}{(\omega^2 - \Omega^2)^2 + p^2\Omega^2}^{1/2}$$

$$\tan \phi = \frac{p\Omega}{\omega^2 - \Omega^2}$$

for light/heavy
damping

$$x(t) = \underbrace{A e^{(-\frac{p}{2} + \frac{1}{2}\sqrt{p^2 - 4\omega^2})t}}_{\text{transient}} + \underbrace{B e^{(-\frac{p}{2} - \frac{1}{2}\sqrt{p^2 - 4\omega^2})t}}_{\text{transient}} + \underbrace{\frac{b \cos(\Omega t - \phi)}{((\omega^2 - \Omega^2)^2 + p^2\Omega^2)^{1/2}}}_{\text{persistent}}$$

(Stead-state)

Summary

5

Amplitude: $\frac{b}{(\omega^2 n^2 + p^2 n^2)^{1/2}}$

Maximise it: $\frac{d}{dn} \cdot \Rightarrow \omega' = \omega^2 - p^2/2$

when $\omega' = \sqrt{\omega^2 - p^2/2} \approx \omega$.

forcing a system near its natural frequency can generate a very strong response.

Work and Energy

$$F = m \cdot \frac{dv}{dt} \quad \text{take scalar } v.$$

$$m \frac{dv}{dt} \cdot v = F \cdot v$$

$$m \frac{dv}{dt} \cdot v = \frac{d}{dt} \left(\frac{1}{2} m v \cdot v \right) = \frac{d}{dt} \left(\frac{1}{2} m |v|^2 \right) = \frac{dk}{dt}$$

$$\text{Kinetic energy} = K = \frac{1}{2} m |v|^2 = \frac{1}{2} m \text{ speed}^2$$

$$\frac{dk}{dt} = F \cdot v$$

$$K(t_2) - K(t_1) = \int_{t_1}^{t_2} F \cdot v \, dt \quad \text{work done by force } F.$$

Energy principle: The increase in kinetic energy of a particle in a given time interval is equal to the work done by the applied forces during that time interval.

A projectile is launched when $t = t_1$, with initial velocity v_0 and angle of elevation α . Let $t = t_2$ be the time of at maximum height.

Verify Energy principle.



Summary

5

$$x(t) = (u \cos \alpha)(ct - t_0), \quad u \sin \alpha (ct - t_0) - \frac{1}{2} g (ct - t_0)^2$$

$$v(t) = \frac{dx}{dt} = cu \cos \alpha, \quad u \sin \alpha - g(ct - t_0)$$

External force: $F = (0, -mg)$

$$\text{Work done by } F := \int_{t_1}^{t_2} F \cdot v \, dt$$

$$= \int_{t_1}^{t_2} cu \cos \alpha - mg \cos \alpha, u \sin \alpha - g(ct - t_0) \, dt$$

$$= \int_{t_1}^{t_2} \{ -mg \cos \alpha + ug^2 (ct - t_0) \} \, dt$$

$$= -mg [u \sin \alpha - \frac{1}{2} g (ct - t_0)^2] \Big|_{t=t_1}^{t=t_2}$$

$$= -mg \{ u \sin \alpha (ct_2 - t_0) - \frac{1}{2} g (ct_2 - t_0)^2 \}$$

$$= \frac{1}{2} mu^2 (ct_2 - t_0)^2 - mg u \sin \alpha (ct_2 - t_0)$$

$$\text{since highest point. } V_{y0} = 0 \quad t_2 - t_0 = \frac{1}{g} u \sin \alpha \\ = -\frac{1}{2} mu^2 \sin^2 \alpha.$$

$$\text{Change in Kinetic Energy: } = \frac{1}{2} mu^2 \cos^2 \alpha - \frac{1}{2} mu^2 \\ = -\frac{1}{2} mu^2 \sin^2 \alpha$$

$\Delta K = \text{Work done by force.}$

功和势能的用法

同样做功 1D:

$$\times \ddot{x} \quad i$$

$$E.P. \Leftarrow \int_t^{t_2} \dot{x} f \, dt = \frac{1}{2} m \dot{x}^2 \Big|_{t=t_2} - \frac{1}{2} m \dot{x}^2 \Big|_{t=t_1} = K(t_2) - K(t_1)$$

force is a function of x

$$\int_{t_1}^{t_2} f(x) \frac{dx}{dt} \cdot dt = \int_{t_1}^{t_2} f(x) \, dx$$

e.g. gravity, Hooke's law

$$\text{Define: } f(x) = -\frac{dV(x)}{dx} \quad V(x) = - \int f(x) \, dx \quad (\text{potential energy})$$

for a spring \Rightarrow conservative

$$\int_{t_1}^{t_2} K(t_2) - K(t_1) = \int_{x_1}^{x_2} f(x) \, dx = \int_{x_1}^{x_2} -\frac{dV}{dx} \, dx = [-V] \Big|_{x_1}^{x_2} = -V(x_2) + V(x_1)$$

Summary

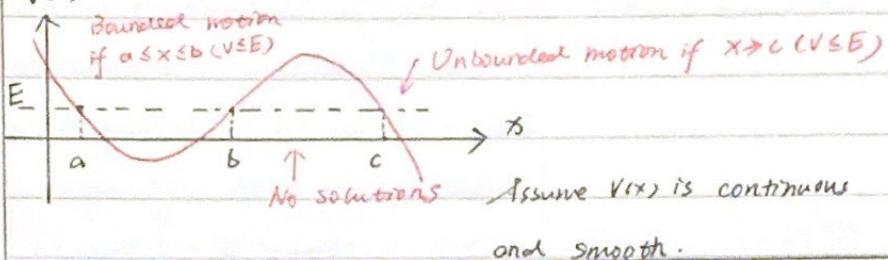
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$$\Rightarrow K(t_0) + V(x_0) = K(t_1) + V(x_1)$$

$$E = K(t) + V(x(t)) = \text{constant}.$$

If the applied force ONLY depends on position, then the total energy is constant.

✓ 1*)

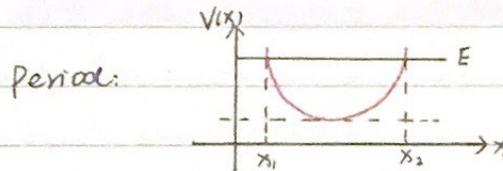
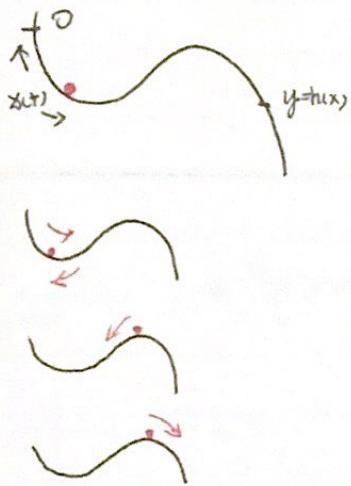


Potential Energy (Continued)

$$E = \frac{1}{2} m \dot{x}^2 + mgh(x)$$

Local minimum : stable equilibrium point (potential well)

Local maximum : unstable



$$\frac{1}{2} m \dot{x}^2 + V(x) = E$$

$$\frac{dx}{dt} = \sqrt{\frac{2}{m}(E - V(x))}$$

$$\int_0^{2\pi} dt = \int_{x_1}^{x_2} \sqrt{\frac{m}{2(E - V(x))}} dx$$

$$P = \int_{x_1}^{x_2} \sqrt{\frac{2m}{E - V(x)}} dx$$

Summary