

1 System of Ordinary Differential Equation

1.1 General Solution

For the System

$$\begin{pmatrix} \ddot{x}_1 \\ \ddot{x}_2 \end{pmatrix} = \begin{pmatrix} -\frac{k_1 + k_2}{m_1} & \frac{k_2}{m_1} \\ \frac{k_2}{m_2} & -\frac{k_2 + k_3}{m_2} \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}, \quad (1)$$

in the form $\ddot{\vec{x}} = \mathcal{F}\vec{x}$, we solve the eigen problem for matrix \mathcal{F}

$$(\mathcal{F} - \lambda \mathcal{I}) \mu = 0, \quad (2)$$

we obtain the eigenvalues

$$\lambda_{1,2} = \frac{\text{tr}(\mathcal{F}) \pm \sqrt{\text{tr}(\mathcal{F})^2 - 4 \det(\mathcal{F})}}{2}, \quad (3)$$

where the trace and determinant of matrix are

$$\begin{aligned} \text{tr}(\mathcal{F}) &= -\frac{m_2 k_1 + (m_1 + m_2) k_2 + m_1 k_3}{m_1 m_2}, \\ \det(\mathcal{F}) &= \frac{k_1 k_2 + k_2 k_3 + k_3 k_1}{m_1 m_2}. \end{aligned} \quad (4)$$

Also, the corresponding eigenvectors are

$$\vec{\mu}_i = \begin{pmatrix} m_2 \lambda_i + (k_2 + k_3) \\ k_2 \end{pmatrix}, \quad i = 1, 2. \quad (5)$$

Since the general solution for the equation $\ddot{x} = \lambda x$ is $x(t) = C_1 e^{\sqrt{\lambda}t} + C_2 e^{-\sqrt{\lambda}t}$, we define

$$\omega_i = \pm \sqrt{\lambda_i}, \quad i = 1, 2 \quad (6)$$

the general solution for this system is

$$\vec{x}(t) = \sum_{i=1}^2 (A_i e^{\omega_i t} + B_i e^{-\omega_i t}) \vec{\mu}_i. \quad (7)$$

Also, we define the velocity vector

$$\vec{v}(t) = \frac{d\vec{x}}{dt} = \sum_{i=1}^2 (A_i \omega_i e^{\omega_i t} - B_i \omega_i e^{-\omega_i t}) \vec{\mu}_i. \quad (8)$$

1.2 Initial Value Problem

For initial state at $t = 0$, we have initial position vector $\vec{x}(0)$ and initial velocity vector $\vec{v}(0)$, which are equal to

$$\begin{aligned}\vec{x}(0) &= \sum_{i=1}^2 (A_i + B_i) \vec{\mu}_i, \\ \vec{v}(0) &= \sum_{i=1}^2 (A_i \omega_i - B_i \omega_i) \vec{\mu}_i.\end{aligned}\tag{9}$$

repectively. If we expand these 2 condition, we may have

$$\begin{aligned}\vec{x}(0) &= (A_1 + B_1) \vec{\mu}_1 + (A_2 + B_2) \vec{\mu}_2 \\ \vec{v}(0) &= (A_1 \omega_1 - B_1 \omega_1) \vec{\mu}_1 + (A_2 \omega_2 - B_2 \omega_2) \vec{\mu}_2,\end{aligned}\tag{10}$$

which can be ewwritten in matrix form

$$\begin{aligned}\vec{x}(0) &= (\vec{\mu}_1 \quad \vec{\mu}_2) \begin{pmatrix} A_1 + B_1 \\ A_2 + B_2 \end{pmatrix} \\ \vec{v}(0) &= (\vec{\mu}_1 \quad \vec{\mu}_2) \begin{pmatrix} A_1 \omega_1 - B_1 \omega_1 \\ A_2 \omega_2 - B_2 \omega_2 \end{pmatrix}.\end{aligned}\tag{11}$$

Since we need to obtain the value of A_i and B_i , using the same matrix to reduce equations

$$\begin{aligned}\vec{x}(0) &= (\vec{\mu}_1 \quad \vec{\mu}_2) \begin{pmatrix} A_1 & B_1 \\ A_2 & B_2 \end{pmatrix} \begin{pmatrix} 1 \\ 1 \end{pmatrix} \\ \vec{v}(0) &= (\vec{\mu}_1 \quad \vec{\mu}_2) \begin{pmatrix} \omega_1 & 0 \\ 0 & \omega_2 \end{pmatrix} \begin{pmatrix} A_1 & B_1 \\ A_2 & B_2 \end{pmatrix} \begin{pmatrix} 1 \\ -1 \end{pmatrix}.\end{aligned}\tag{12}$$

Defining following 2 by 2 matrices in order to reduce the equation

$$\hat{\mu} = (\vec{\mu}_1 \quad \vec{\mu}_2), \quad \hat{\omega} = \begin{pmatrix} \omega_1 & 0 \\ 0 & \omega_2 \end{pmatrix}, \quad \text{and} \quad \hat{C} = \begin{pmatrix} A_1 & B_1 \\ A_2 & B_2 \end{pmatrix}.\tag{13}$$

Plug in, we have

$$\vec{x}(0) = \hat{\mu} \hat{C} \begin{pmatrix} 1 \\ 1 \end{pmatrix}, \quad \vec{v}(0) = \hat{\mu} \hat{\omega} \hat{C} \begin{pmatrix} 1 \\ -1 \end{pmatrix}\tag{14}$$

Applying the correponding inverse matrix for two equation, we obtain

$$\hat{C} \begin{pmatrix} 1 \\ 1 \end{pmatrix} = \hat{\mu}^{-1} \vec{x}(0), \quad \hat{C} \begin{pmatrix} 1 \\ -1 \end{pmatrix} = \hat{\omega}^{-1} \hat{\mu}^{-1} \vec{v}(0).\tag{15}$$

Also we could stack two equation into one single matrix equation

$$\hat{C} \begin{pmatrix} 1 & 1 \\ 1 & -1 \end{pmatrix} = (\hat{\mu}^{-1} \vec{x}(0) \quad \hat{\omega}^{-1} \hat{\mu}^{-1} \vec{v}(0)).\tag{16}$$

Applying the inverse matrix from right, solving that

$$\hat{C} = \frac{1}{2} (\hat{\mu}^{-1} \vec{x}(0) \quad \hat{\omega}^{-1} \hat{\mu}^{-1} \vec{v}(0)) \begin{pmatrix} 1 & 1 \\ 1 & -1 \end{pmatrix}.\tag{17}$$

1.3 Further Calculation

From above result, given a initial condition $\vec{x}(0)$ and $\vec{v}(0)$, we colud obtain the general solution for this system, which is

$$\vec{x}(t) = \sum_{i=1}^2 (A_i e^{\omega_i t} + B_i e^{-\omega_i t}) \vec{\mu}_i, \quad (18)$$

where the coefficients can be solved by

$$\begin{pmatrix} A_1 & B_1 \\ A_2 & B_2 \end{pmatrix} = \frac{1}{2} (\hat{\mu}^{-1} \vec{x}(0) \quad \hat{\omega}^{-1} \hat{\mu}^{-1} \vec{v}(0)) \begin{pmatrix} 1 & 1 \\ 1 & -1 \end{pmatrix}. \quad (19)$$

After a little bit calculation, matrices $\hat{\mu}^{-1}$ and $\hat{\omega}^{-1}$ can be obtained

$$\begin{aligned} \hat{\omega}^{-1} &= \begin{pmatrix} 1/\omega_1 & 0 \\ 0 & 1/\omega_2 \end{pmatrix} \\ \hat{\mu}^{-1} &= \frac{1}{k_2 m_2 (\lambda_1 - \lambda_2)} \begin{pmatrix} k_2 & -m_2 \lambda_2 - (k_2 + k_3) \\ -k_2 & m_2 \lambda_1 + (k_2 + k_3) \end{pmatrix} \end{aligned} \quad (20)$$