

# Differential Equations

Pretty common in physics! This  
should look pretty common

$$\ddot{x}(t) = -g$$

$$\dot{x}(t) = -gt + v_0$$

$$x(t) = -\frac{1}{2}gt^2 + v_0t + x_0$$

But what if we add some other,  
arbitrary forces? We can't solve  
analytically like above

$$\ddot{x}(t) = F(x, t)$$

We'll start with these sorts of equations

$$\frac{dx}{dt} = \dot{x} = f(x, t)$$

We can do a simple Taylor explanation,  
giving us Euler's method:

$$x(t + h) = x(t) + h \frac{dx}{dt} + \frac{1}{2} h^2 \frac{d^2x}{dt^2} + \dots$$

$$x(t + h) = x(t) + h f(x, t) + \mathcal{O}(h^2) + \dots$$

# What is Euler's method doing?

$$f_n = f(t_n), t_n = nh \text{ for time slice size } h$$

The method updates the “velocity” and “acceleration” after each step

$$v_{n+1} = v_n + ha_n$$

$$x_{n+1} = x_n + hv_n$$

$$x(t+h) = x(t) + hf(x, t) + \mathcal{O}(h^2) + \dots$$

Each step has size  $h$ , and each step has error of size  $h^2$ . In total time  $T$  we take  $N$  steps =  $T/h$ , so at the  $N$ th step the error is then  $(T/h)^*h^2$ , ie  $\mathcal{O}(h)$ , not great

# First-order ordinary differential equations

## Euler's method:

```
[1] ### Euler's method to solve dx/dt = e^(-x^2 + 3)*t^2 + cos(x^2*t^2) from t = 0 to t = 5 with x(0) = 0
from math import cos,exp
from numpy import arange
from pylab import plot,xlabel,ylabel,show

def f(x,t):
    return exp(-x**2+3)*t**2+cos(x**2*t**2)

a = 0.0 ## t=0 start
b = 5.0 ## max t
N = 1000 ## number of steps
h = (b-a)/N ## size of single step
x = 0.0 ## initial position

tpoints = arange(a,b,h)
xpoints = []
for t in tpoints:
    xpoints.append(x)
    x += h*f(x,t)

plot(tpoints,xpoints)
xlabel("t")
ylabel("x(t)")
show()
```

The figure shows a blue line representing the numerical solution obtained using Euler's method. The horizontal axis is labeled 't' and ranges from 0 to 5 with major ticks every 1 unit. The vertical axis is labeled 'x(t)' and ranges from 0.0 to 2.5 with major ticks every 0.5 units. The curve begins at the origin (0, 0) and exhibits a continuous upward trend. As the value of t increases, the rate of increase of x(t) also increases, leading to more pronounced oscillations in the slope of the curve. By t = 5, the value of x(t) has reached approximately 2.6.

## Second-order Runge-Kutta method

Before, we found  $x(t+h)$  by expanding around  $x(t)$ :

$$x(t+h) = x(t) + h \frac{dx}{dt} + \frac{1}{2} h^2 \frac{d^2x}{dt^2} + \dots$$

Let's try expanding around  $x(t+h/2)$  instead:

$$x(t+h) = x(t+h/2) + (h/2) \left( \frac{dx}{dt} \right)_{t+h/2} + \frac{1}{8} h^2 \left( \frac{d^2x}{dt^2} \right)_{t+h/2} + \mathcal{O}(h^3)$$

$$x(t) = x(t+h/2) - (h/2) \left( \frac{dx}{dt} \right)_{t+h/2} + \frac{1}{8} h^2 \left( \frac{d^2x}{dt^2} \right)_{t+h/2} + \mathcal{O}(h^3)$$

## Second-order Runge-Kutta method

$$x(t+h) = x(t+h/2) + (h/2) \left( \frac{dx}{dt} \right)_{t+h/2} + \frac{1}{8} h^2 \left( \frac{d^2x}{dt^2} \right)_{t+h/2} + \mathcal{O}(h^3)$$

$$x(t) = x(t+h/2) - (h/2) \left( \frac{dx}{dt} \right)_{t+h/2} + \frac{1}{8} h^2 \left( \frac{d^2x}{dt^2} \right)_{t+h/2} + \mathcal{O}(h^3)$$

**Combine:**

$$x(t+h) = x(t) + h \left( \frac{dx}{dt} \right)_{t+h/2} + \mathcal{O}(h^3)$$

$$x(t+h) = x(t) + h f(x(t+h/2), t+h/2) + \mathcal{O}(h^3)$$

**What is  $x(t+h/2)$ ??? Use Euler's method!**

# Second-order Runge-Kutta method

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$$x(t + h) = x(t) + h f(x(t + h/2), t + h/2) + \mathcal{O}(h^3)$$

$$x(t + h/2) = x(t) + \frac{h}{2} f(x, t)$$

So we first find  $x(t+h/2)$  and then use that to find  $x(t+h)$

# Second-order Runge-Kutta method

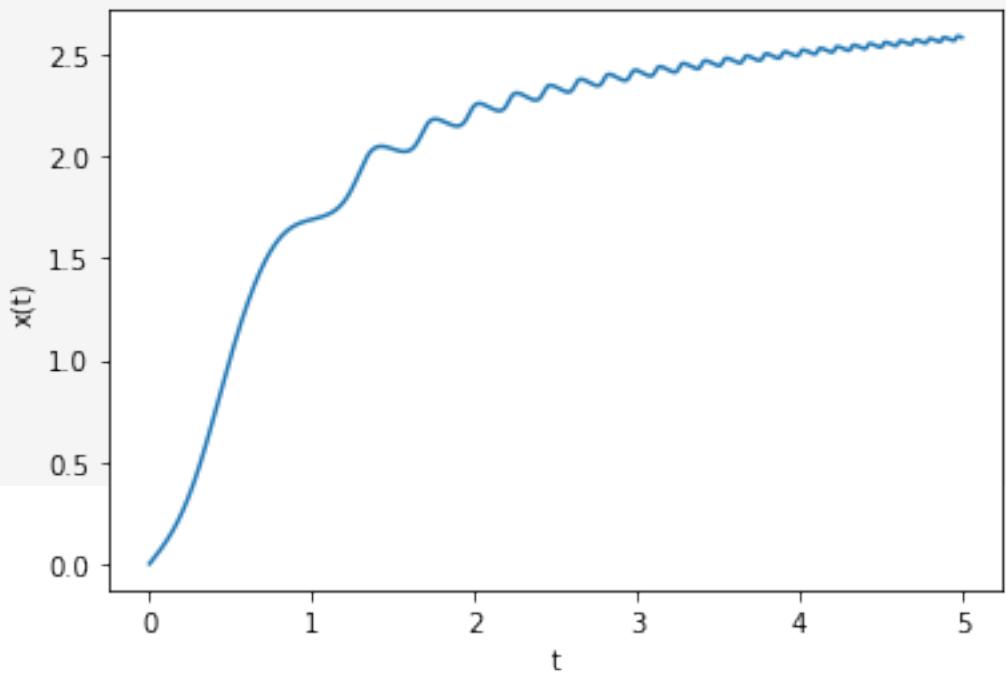
```
### Second-order Runge Kutta method to solve dx/dt = e^(-x^2 + 3)*t^2 + cos(x^2*t^2) from t = 0 to t = 5 with x(0) = 0
from math import cos,exp
from numpy import arange
from pylab import plot,xlabel,ylabel,show

def f(x,t):
    return exp(-x**2+3)*t**2+cos(x**2*t**2)

a = 0.0 ## t=0 start
b = 5.0 ## max t
N = 1000 ## number of steps
h = (b-a)/N ## size of single step
x = 0.0 ## initial position

tpoints = arange(a,b,h)
xpoints = []
for t in tpoints:
    xpoints.append(x)
    k1 = h*f(x,t)
    k2 = h*f(x+0.5*k1,t+0.5*h)
    x += k2

plot(tpoints,xpoints)
xlabel("t")
ylabel("x(t)")
show()
```



# Second-order Runge-Kutta method, closer look

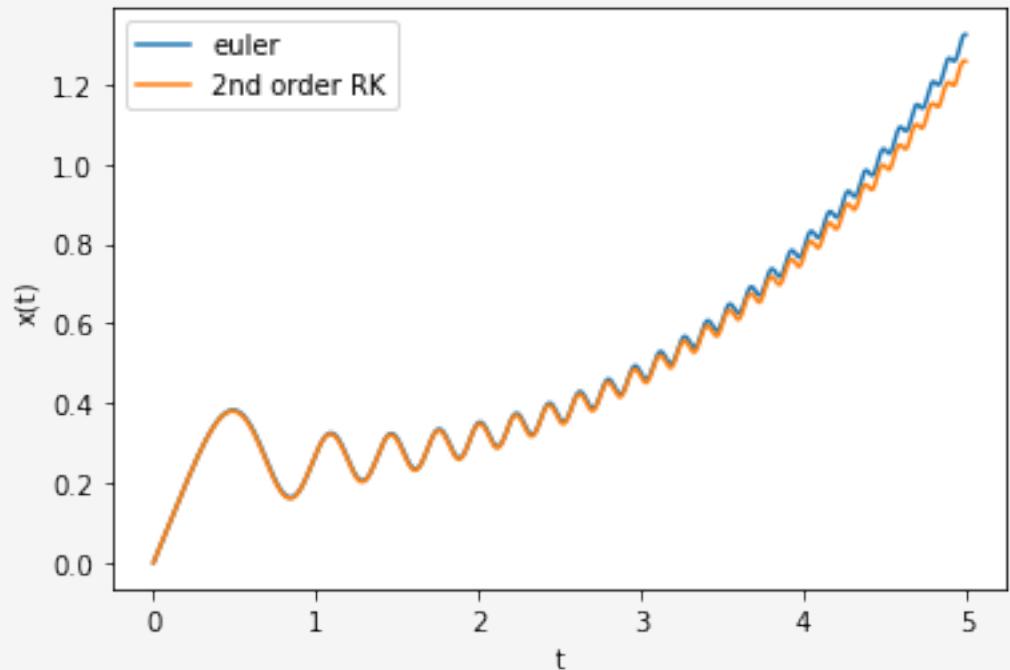
```
## Second-order Runge Kutta method vs Euler to solve dx/dt = e^(-x^2 + 3)*t^2 + cos(x^2*t^2) from t = 0 to t = 5 with x(0) = 0
## Smaller number of steps!
from math import cos,exp
from numpy import arange
from pylab import plot,xlabel,ylabel,show,legend

def f(x,t):
    return exp(-x**2+3)*t**2+cos(x**2*t**2)

a = 0.0 ## t=0 start
b = 5.0 ## max t
N = 1000 ## number of steps
h = (b-a)/N ## size of single step
x_euler = 0.0 ## initial position
x_2rk = 0.0 ## initial position

tpoints = arange(a,b,h)
xpoints_2rk = []
xpoints_euler = []
for t in tpoints:
    xpoints_2rk.append(x_2rk)
    xpoints_euler.append(x_euler)
    k1 = h*f(x,t)
    k2 = h*f(x+0.5*k1,t+0.5*h)
    x_2rk += k2
    x_euler += h*f(x,t)

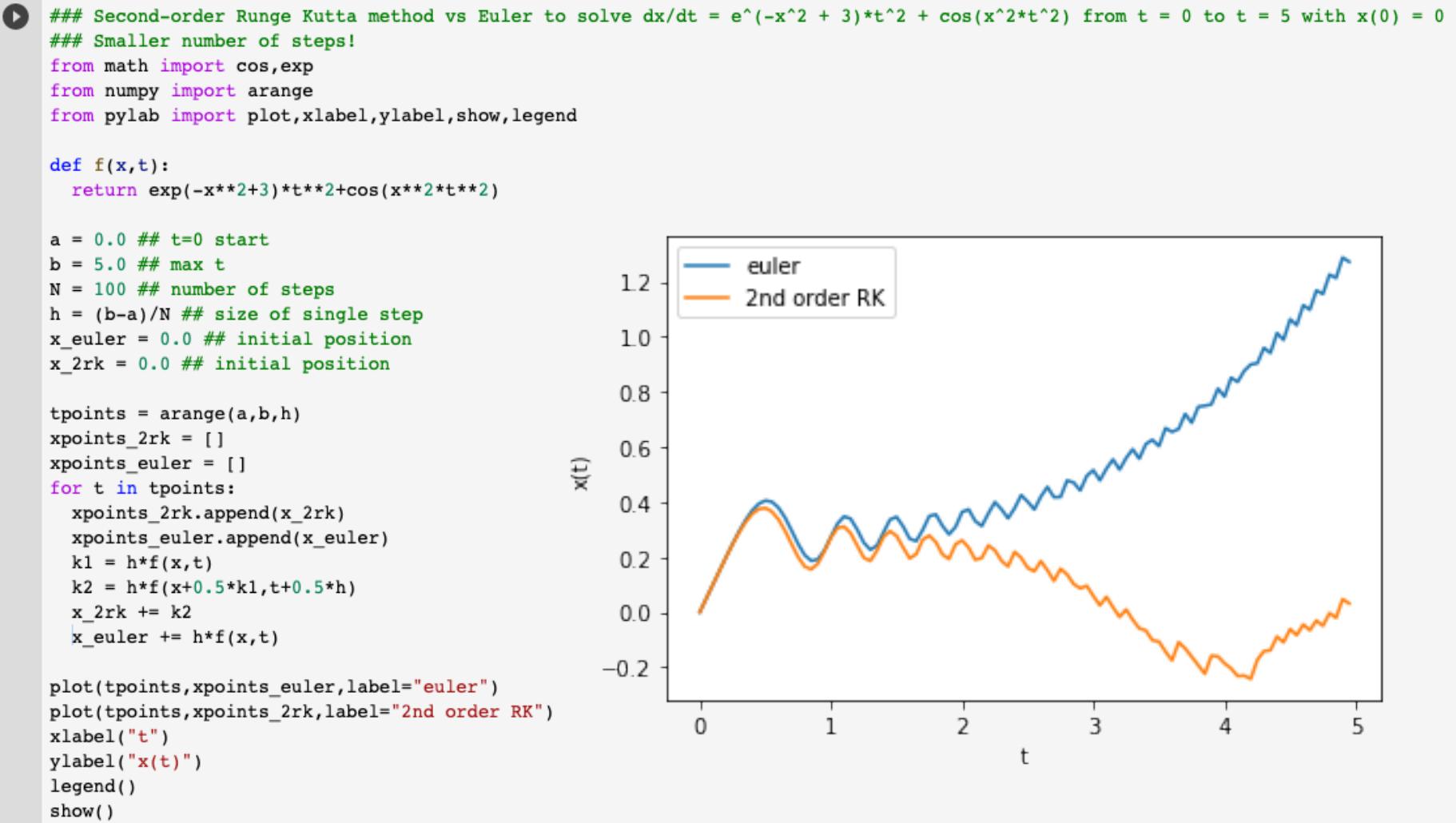
plot(tpoints,xpoints_euler,label="euler")
plot(tpoints,xpoints_2rk,label="2nd order RK")
xlabel("t")
ylabel("x(t)")
legend()
show()
```



Similar

# Second-order Runge-Kutta method, closer look

## With small N, big differences



## Fourth-order Runge-Kutta method

Can use the same trick by Taylor expanding around additional points and taking combinations to cancel terms. The 4th-order Runge-Kutta method is a standard one to use (error of order  $h^5$ )

$$k_1 = h f(x, t)$$

$$k_2 = h f\left(x + \frac{k_1}{2}, t + \frac{h}{2}\right)$$

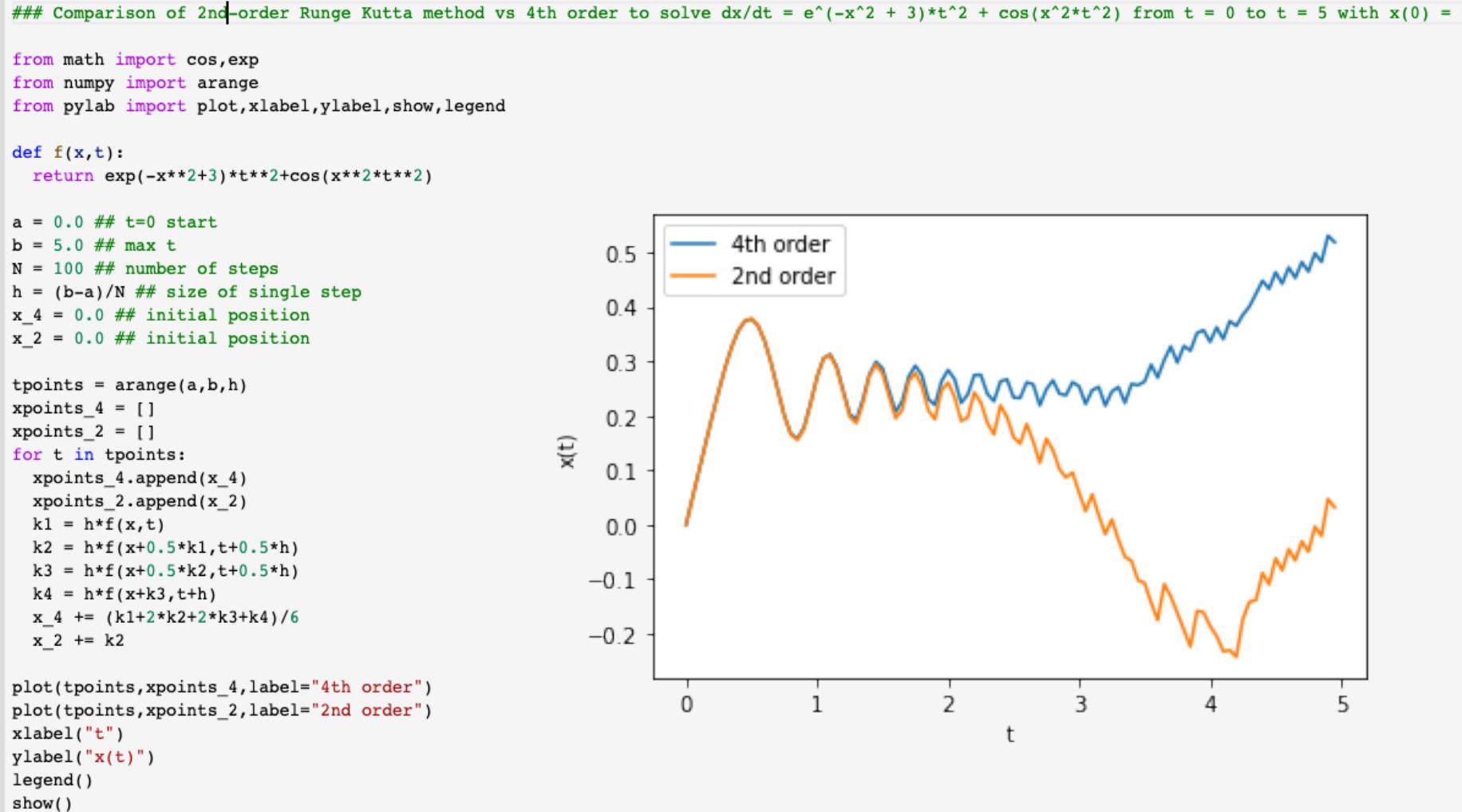
$$k_3 = h f\left(x + \frac{k_2}{2}, t + \frac{h}{2}\right)$$

$$k_4 = h f(x + k_3, t + h)$$

$$x(t + h) = x(t) + \frac{1}{6} (k_1 + 2k_2 + 2k_3 + k_4)$$

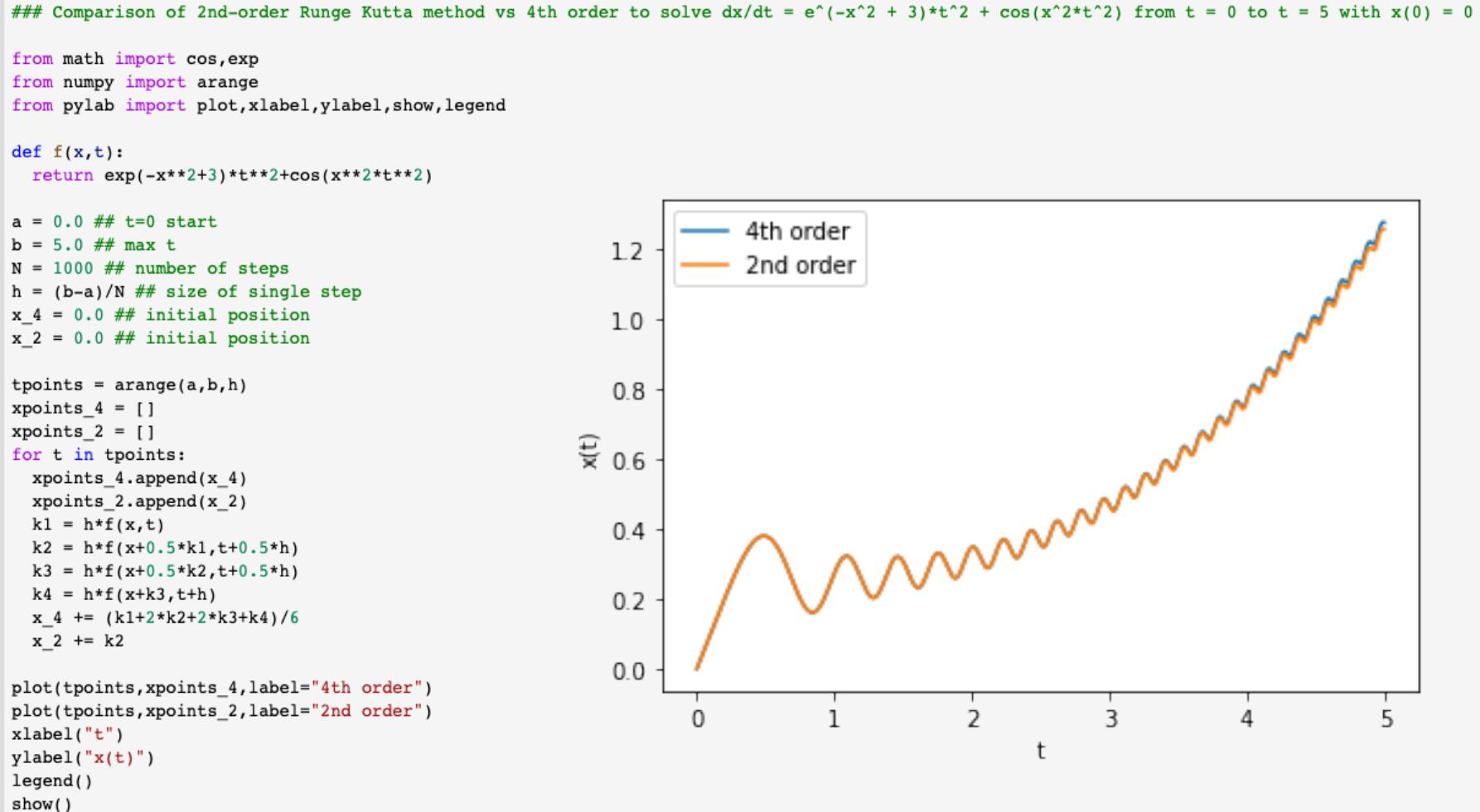
# Fourth-order Runge-Kutta method

## With small N, big differences



# Fourth-order Runge-Kutta method

## With large N (small h), small differences



## Some additional thoughts

As textbook points out, we cannot take an infinite number of steps, but we can perform a change of variables such that  $t = \infty$  corresponds to  $u = 1$  and solve the equation for  $u$  and then transform back to  $t$

And if we are interested in simultaneous first-order differential equations with one independent variable, we can still use the same formalism as before with  $x \rightarrow r$  and  $k \rightarrow k$

Finally, 2nd order differential equations can always be made into two 1st order differential equations, just as we can relate acceleration, velocity and time

## Exercise 8.3, Lorenz equations

$$\frac{dx}{dt} = \sigma(y - x)$$

$$\frac{dy}{dt} = rx - y - xz$$

$$\frac{dz}{dt} = xy - bz$$

Studied by Edward Lorenz in the context of weather patterns - simplified model of atmospheric convection, a two-dimensional fluid layer warmed from below and cooled from above. x is the rate of convection, y the horizontal temperature variation and z the vertical temperature variation. r,  $\sigma$  and b are parameters of the system

# Exercise 8.3, Lorenz equations

```
# Exercise 8.3, Lorenz Equations
from numpy import arange,array
from pylab import plot,xlabel,ylabel,show,figure,xlim,ylim

sigma = 10.0
r = 28.0
b = 8./3

def f(s,t):
    x = s[0]
    y = s[1]
    z = s[2]
    fx = sigma*(y-x)
    fy = r*x - y - x*z
    fz = x*y - b*z
    return array([fx,fy,fz],float)

N = 10000
tmin = 0.0
tmax = 50.0
h = (tmax - tmin)/N

s = array([0,1,0],float)
```

```
tpoints = arange(tmin,tmax,h)
xpoints = []
ypoints = []
zpoints = []

for t in tpoints:
    xpoints.append(s[0])
    ypoints.append(s[1])
    zpoints.append(s[2])

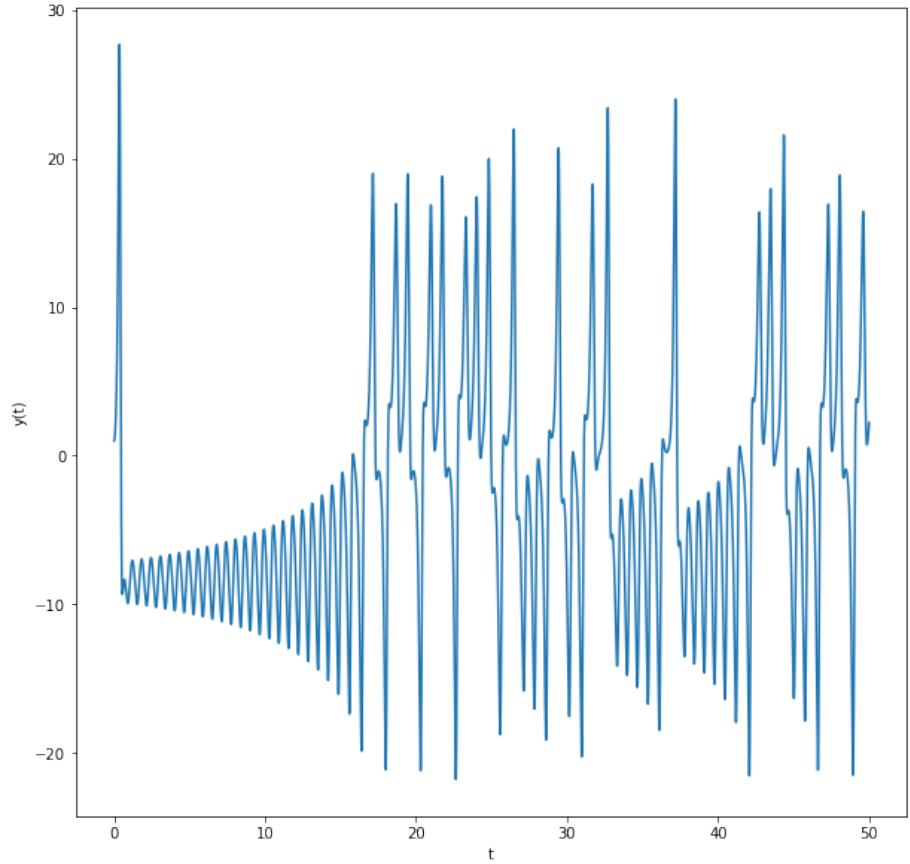
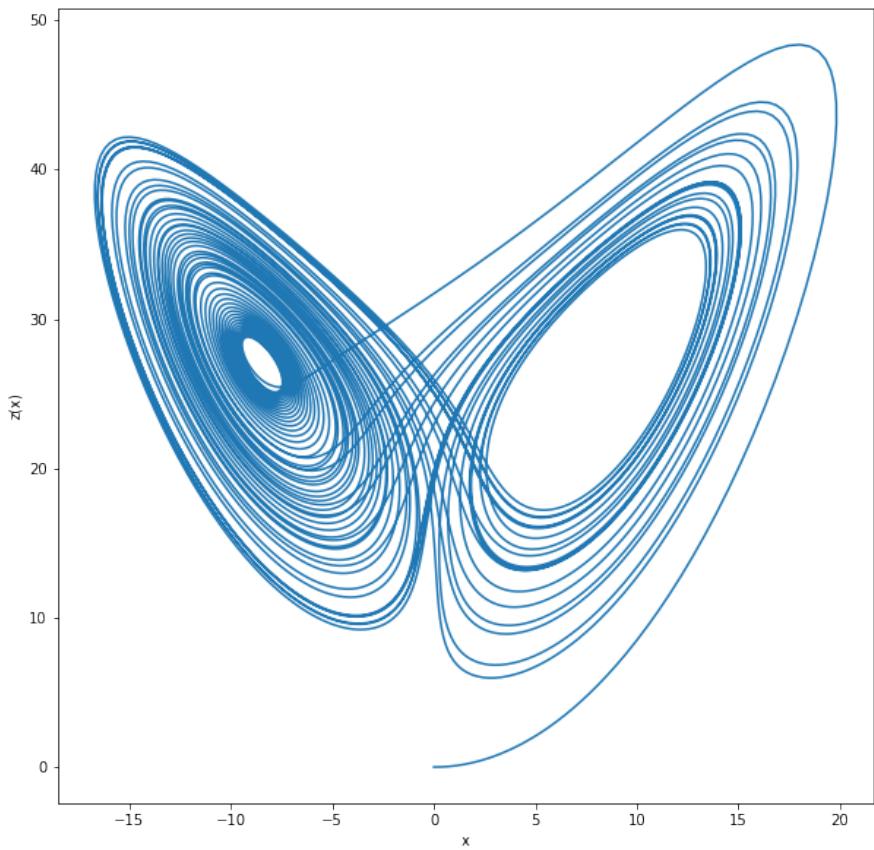
    k1 = h*f(s,t)
    k2 = h*f(s+0.5*k1,t+0.5*h)
    k3 = h*f(s+0.5*k2,t+0.5*h)
    k4 = h*f(s+k3,t+h)
    s += (k1+2*k2+2*k3+k4)/6

fig = figure(figsize=(10,10))
plot(xpoints,zpoints)
xlabel("x")
ylabel("z(x)")
show()

fig = figure(figsize=(10,10))
plot(tpoints,ypoints)
xlabel("t")
ylabel("y(t)")
show()
```

Solve with 4th order RK

## Exercise 8.3, Lorenz equations



Very interesting behavior. On the left you see fixed points “attractors”. On the right you can see very bizarre, “chaotic” looking behavior

# Lorenz equations, sensitivity to initial conditions

```
s = array([0,1,0],float)
s2 = array([0,1,0.002],float)
s3 = array([0.002,1,0],float)
```

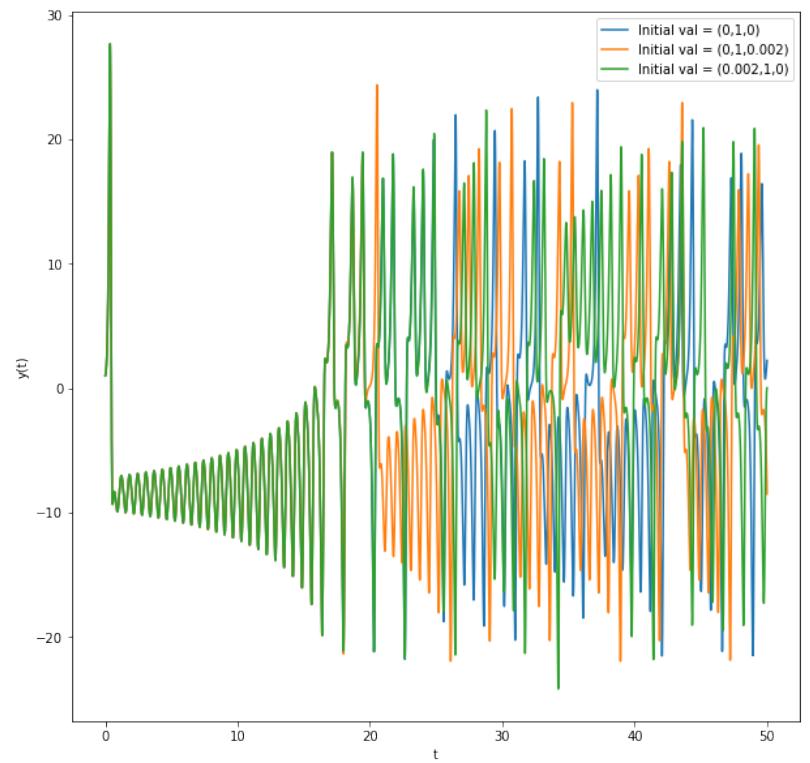
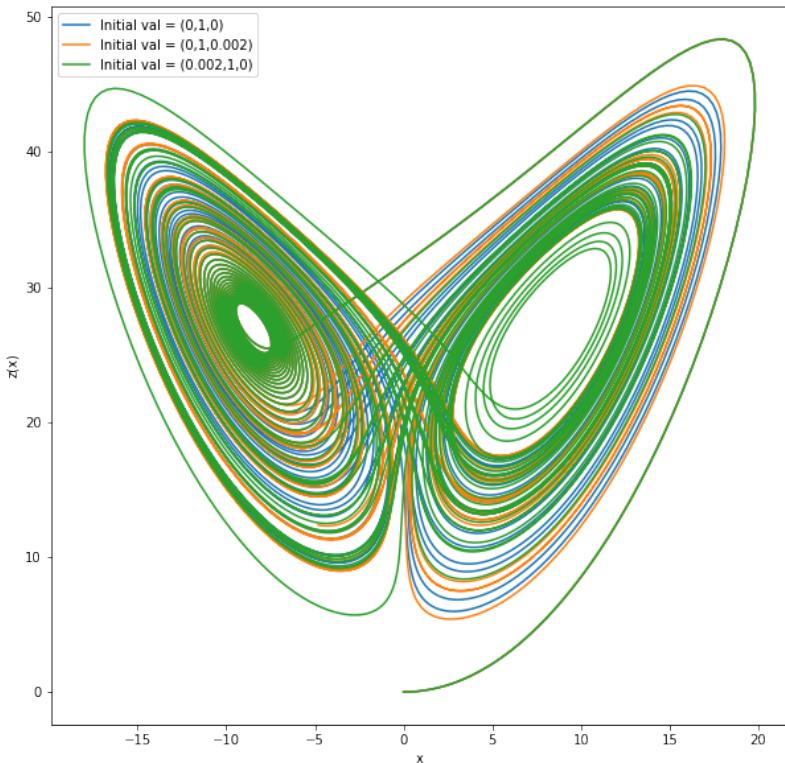
```
diff2 = []
diff3 = []
for i in range(len(ypoints)):
    diff2.append(ypoints[i] - ypoints2[i])
    diff3.append(ypoints[i] - ypoints3[i])

fig = figure(figsize=(10,10))
plot(tpoints,diff2,label="Small dz initial")
plot(tpoints,diff3,label="Small dx initial")
xlabel("t")
ylabel("Delta(y(t))")
legend()
show()
```

Check sensitivity to initial conditions, give very small shifts in initial positions. What happens?

# Lorenz equations, sensitivity to initial conditions

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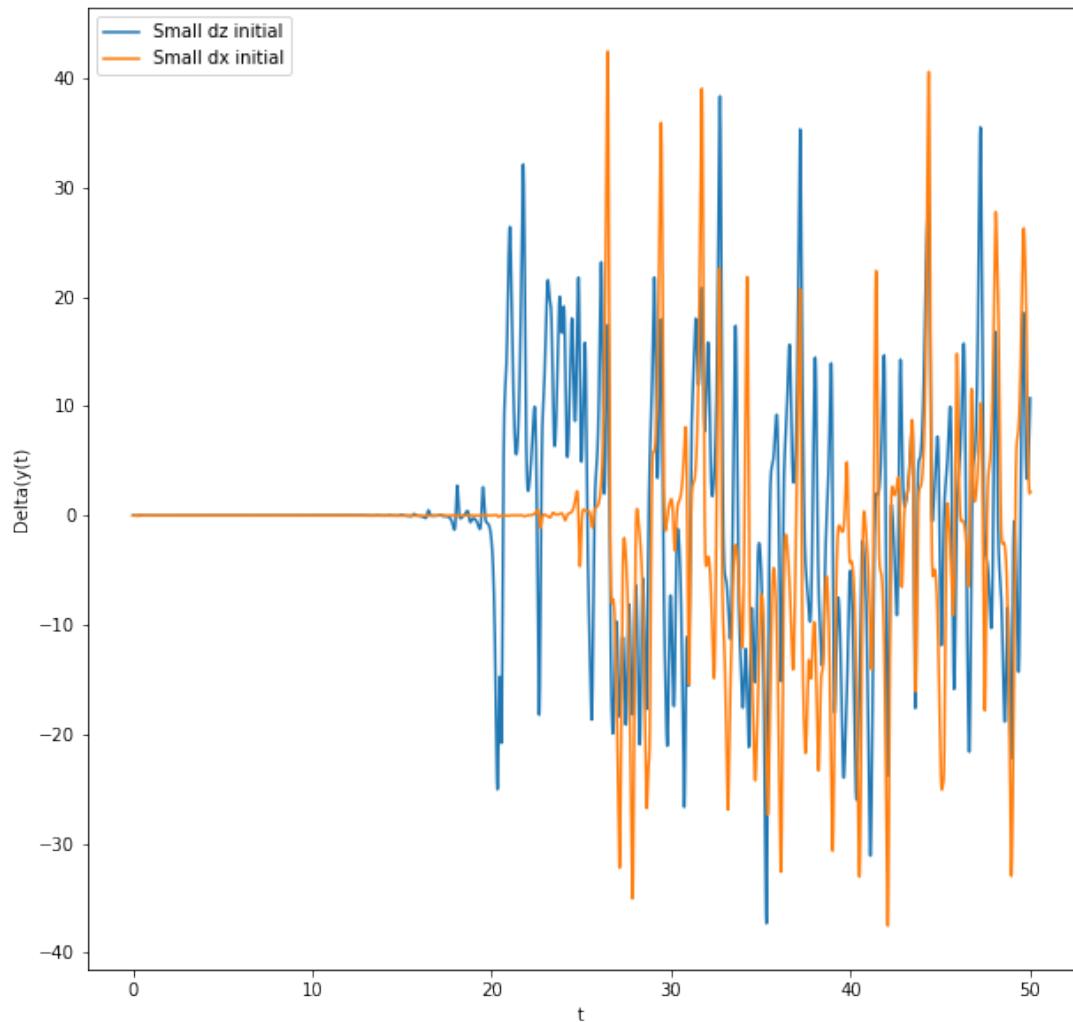


Very tiny shifts in initial conditions lead to wildly different behavior over time, even if the system is deterministic and the attractors are the same

# Lorenz equations, sensitivity to initial conditions

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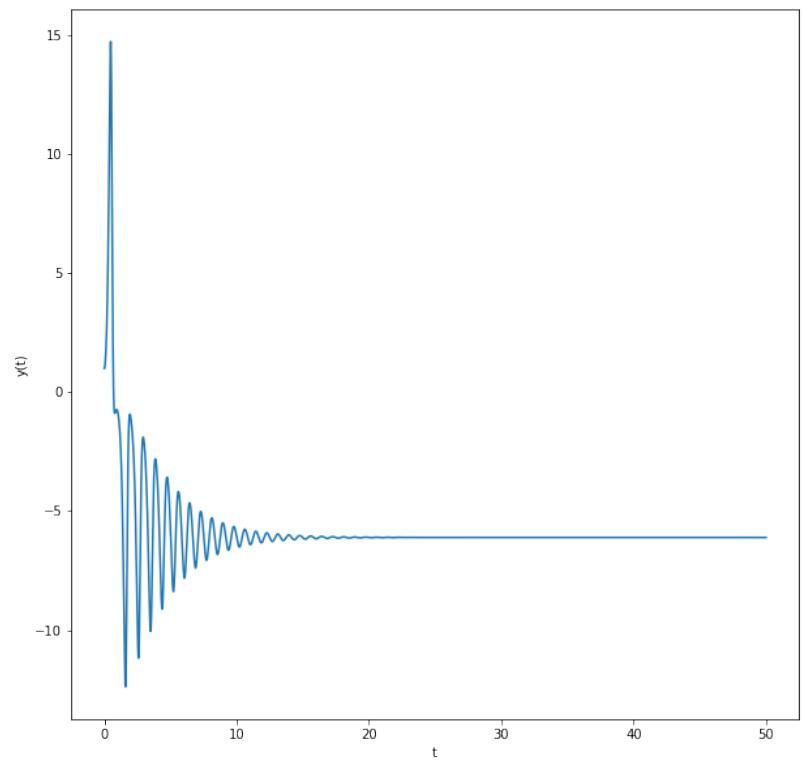
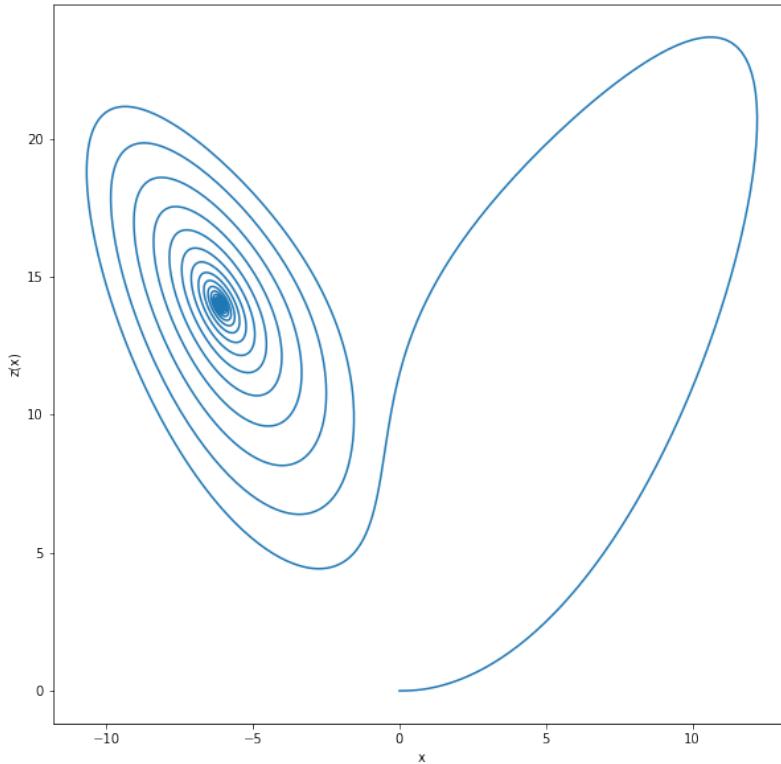
Very tiny shifts in initial conditions lead to wildly different behavior over time, even if the system is deterministic and the attractors are the same



# Lorenz equations, different rho

```
sigma = 10.0  
r = 15.0  
b = 8./3
```

Fun to play around  
with this



## Exercise 8.4 Non-linear pendulum

```
### Exercise 8.4 Non-linear pendulum

from math import sin,cos,pi
from numpy import array
from matplotlib.pyplot import plot,show,xlabel,ylabel

g = 9.81
l = 0.1
h = 1e-6

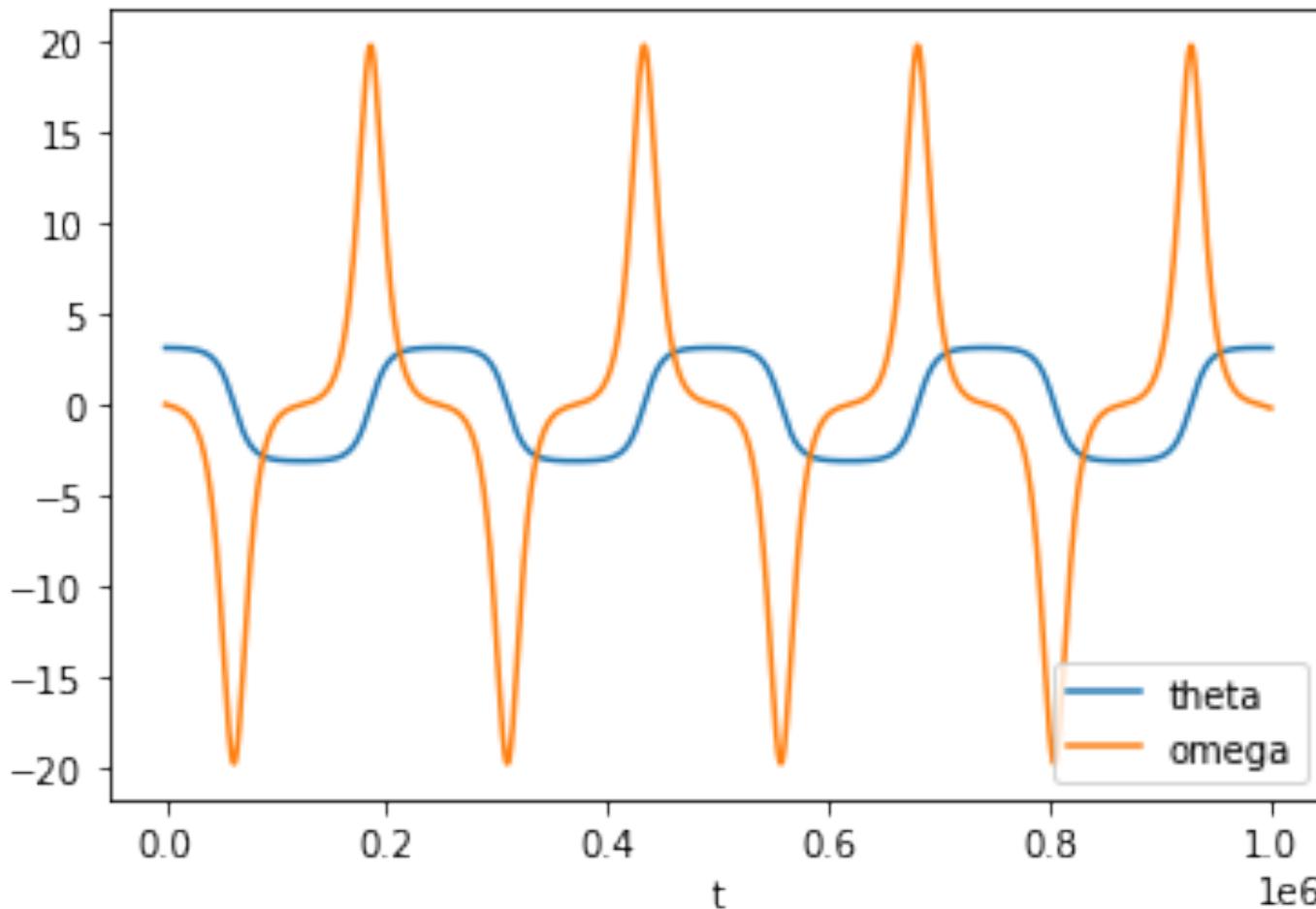
def f(r):
    theta = r[0]
    omega = r[1]
    ftheta = omega
    fomega = (-g/l)*sin(theta)
    return array([ftheta,fomega],float)
```

No simple analytic solution!

```
# Initial values
r = array([pi*179/180,0.0],float)
Nstep = 1e6
# Main loop
thetas = []
omegas = []
step = 0
while step < Nstep:
    theta = r[0]
    thetas.append(theta)
    omegas.append(r[1])
    k1 = h*f(r)
    k2 = h*f(r+0.5*k1)
    k3 = h*f(r+0.5*k2)
    k4 = h*f(r+k3)
    r += (k1+2*k2+2*k3+k4)/6
    step = step+1

plot(thetas, label = "theta")
plot(omegas, label = "omega")
xlabel("t")
ylabel("theta")
legend()
show()
```

## Exercise 8.4 Non-linear pendulum



Similar  
but  
definitely  
not  
identical  
behavior  
to linear  
pendulum

# Charged particle tracking

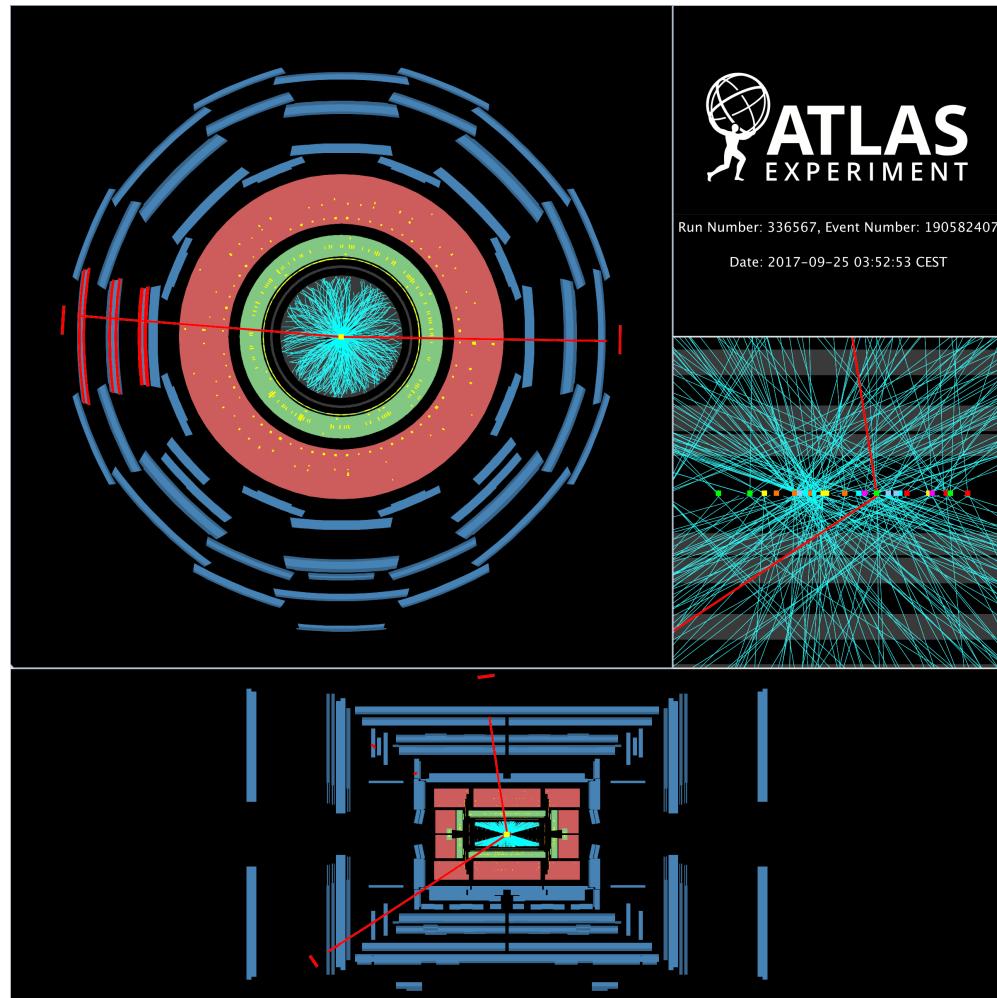
<https://twiki.cern.ch/twiki/bin/view/AtlasPublic/InDetTrackingPerformanceApprovedPlots>

A charged particle feels a force in the direction of the net electric field. It also feels a force due to the net magnetic fields in the plane perpendicular to that field and its velocity. We can use

Newton's 2nd law to get:

$$\vec{F}_{EM} = q\vec{E} + q\vec{v} \times \vec{B} = m\vec{a}$$

Particle physics detectors make good use of this. If a uniform magnetic field is applied in the z-direction, for example, a charged particle will bend only in the x-y plane, and its curvature will depend on the momentum and charge in that plane

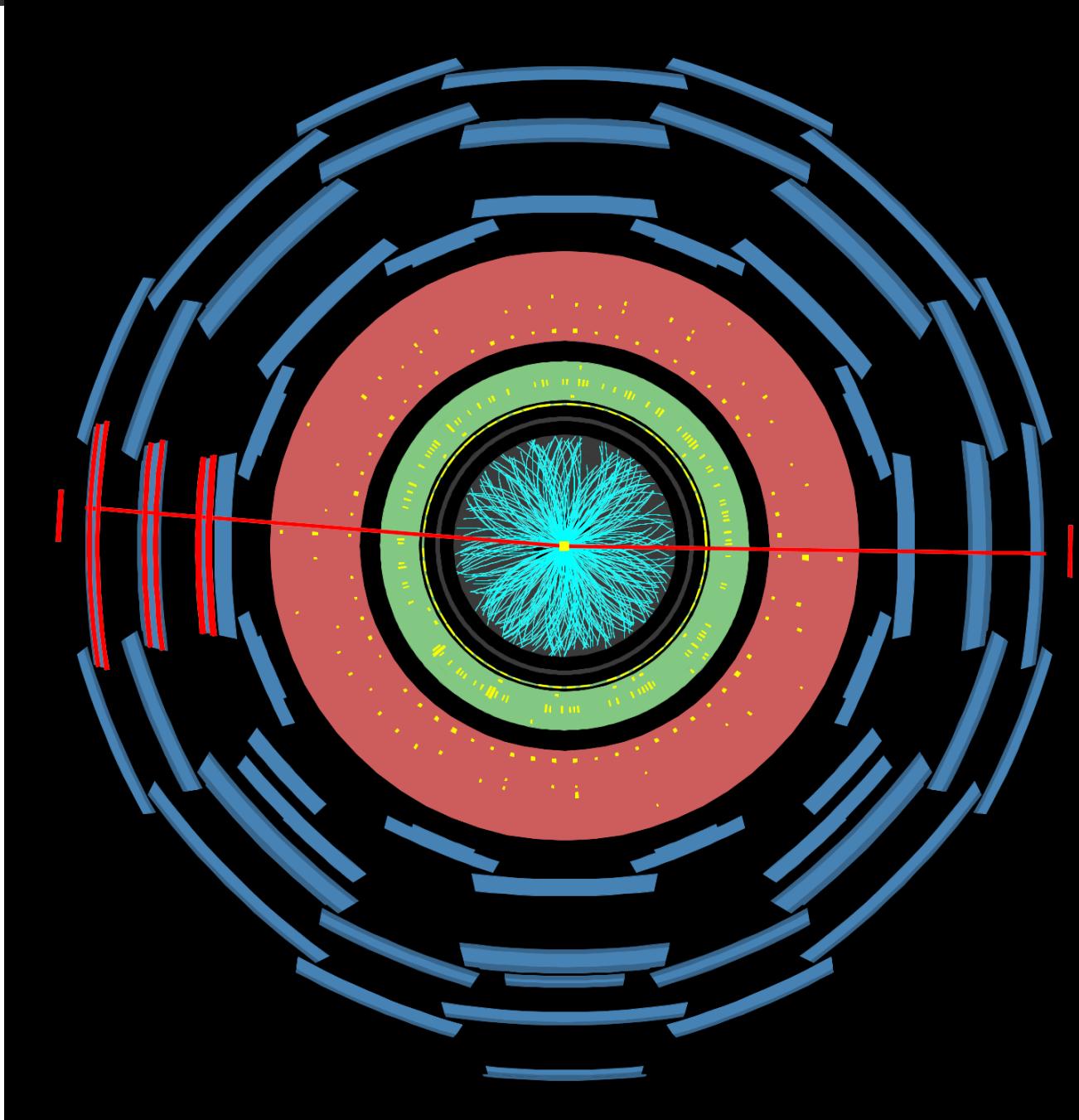


Candidate  $Z \rightarrow \mu^+ \mu^-$  event!

Let's look closely at this event display

# Charged particle tracking

Zooming in on the  
x-y plane, what  
do we see?



# Example of particle tracking using 4th order RK method

```
# Example particle tracking, constant B field
from numpy import array
from pylab import plot,show,xlabel,ylabel,legend,figure

Ex = 0.0
Ey = 2.0
Ez = 0.0
Bx = 0.0
By = 0.0
Bz = 4.0
m = 2.0
q = 1.0
x = 0.0
y = 0.0
z = 0.0
vx = 20.0
vy = 10.0
vz = 2.0

h = .0001
t = 0
maxt = 10.0
```

What do we get?

```
# Function for 4th order RK
def f(r):
    x = r[0]
    y = r[1]
    z = r[2]
    vx = r[3]
    vy = r[4]
    vz = r[5]
    fx = vx
    fy = vy
    fz = vz
    fvx = (q/m)*(Ex + ( vy*Bz ) - ( vz*By ) )
    fvy = (q/m)*(Ey - ( vx*Bz ) + ( vz*Bx ) )
    fvz = (q/m)*(Ez + ( vx*By ) - ( vy*Bx ) )

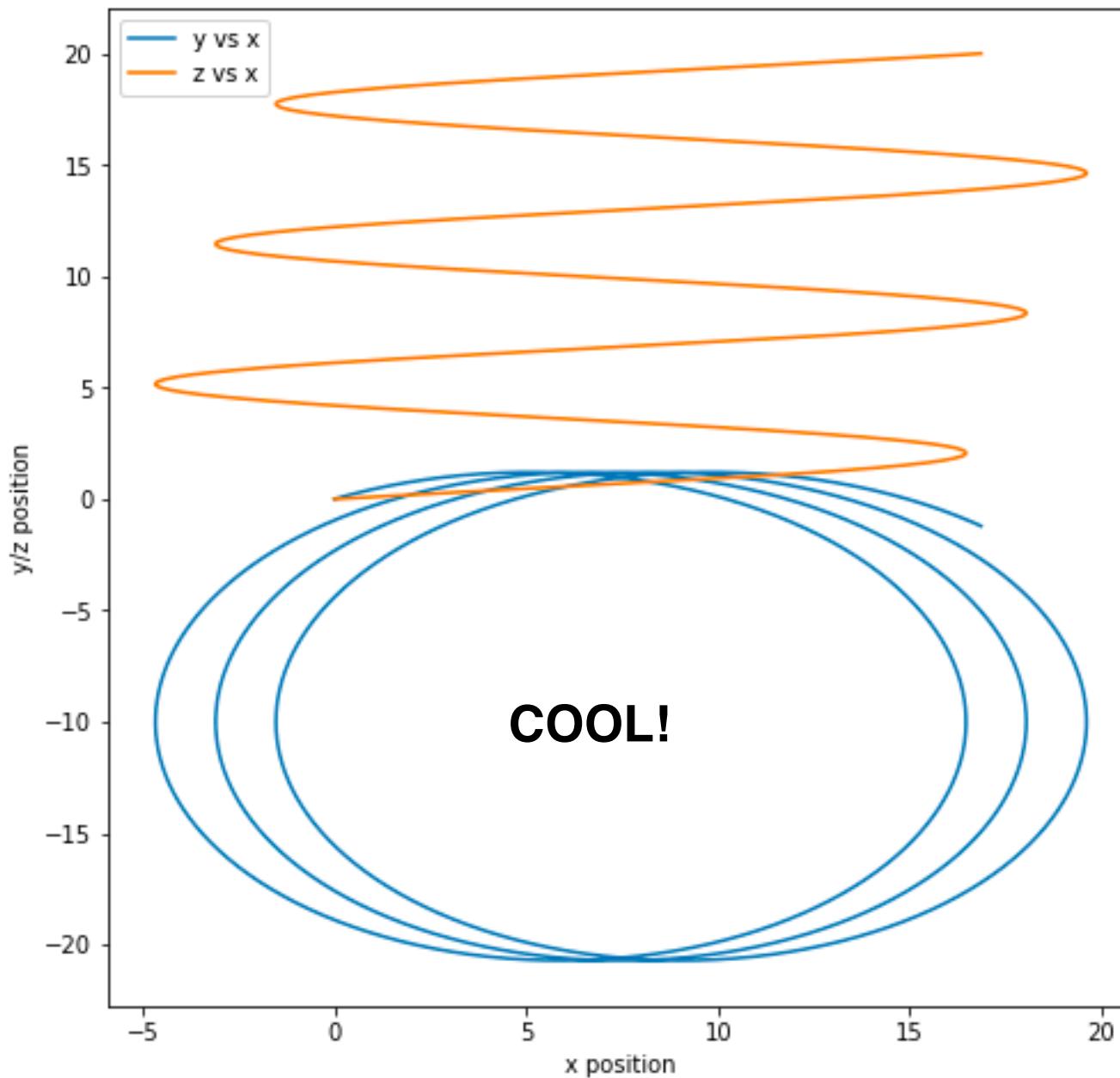
    return array([fx,fy,fz,fvx,fvy,fvz],float)
```

```
# Setup the starting values
r = array([x,y,z,vx,vy,vz],float)
xpoints = []
ypoints = []
zpoints = []
while t < maxt:
    k1 = h*f(r)
    k2 = h*f(r+0.5*k1)
    k3 = h*f(r+0.5*k2)
    k4 = h*f(r+k3)
    r += (k1+2*k2+2*k3+k4)/6
    xpoints.append(r[0])
    ypoints.append(r[1])
    zpoints.append(r[2])
    t += h

# Make plot
fig = figure(figsize=(8,8))
plot(xpoints,ypoints,label="y vs x")
plot(xpoints,zpoints,label="z vs x")
xlabel("x position")
ylabel("y/z position")
legend()
show()
```

# Example of particle tracking using 4th order RK method

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# Example of particle tracking using 4th order RK method

```
# Function for 4th order RK
def f(r,q):
    x = r[0]
    y = r[1]
    z = r[2]
    vx = r[3]
    vy = r[4]
    vz = r[5]
    fx = vx
    fy = vy
    fz = vz
    fvx = (q/m)*(Ex + ( vy*Bz ) - ( vz*By ) )
    fvy = (q/m)*(Ey - ( vx*Bz ) + ( vz*Bx ) )
    fvz = (q/m)*(Ez + ( vx*By ) - ( vy*Bx ) )

    return array([fx,fy,fz,fvx,fvy,fvz],float)

x_1,y_1,z_1 = RunTracking(1,20,10,2)
x_m1,y_m1,z_m1 = RunTracking(-1,20,10,2)
x_2,y_2,z_2 = RunTracking(1,10,5,1)
x_m2,y_m2,z_m2 = RunTracking(-1,10,5,1)

# Make plots
fig = figure(figsize=(8,8))
plot(x_1,y_1,label="high momentum (q=+1)")
plot(x_m1,y_m1,label="high momentum (q=-1)")
plot(x_2,y_2,label="low momentum (q=+1)")
plot(x_m2,y_m2,label="low momentum (q=-1)")
xlabel("x position")
ylabel("y position")
legend()
show()

fig2 = figure(figsize=(8,8))
plot(x_1,z_1,label="high momentum (q=+1)")
plot(x_m1,z_m1,label="high momentum (q=-1)")
plot(x_2,z_2,label="low momentum (q=+1)")
plot(x_m2,z_m2,label="low momentum (q=-1)")
xlabel("x position")
ylabel("z position")
legend()
show()
```

**Check what happens with different initial velocities (momenta) and different electric charges**

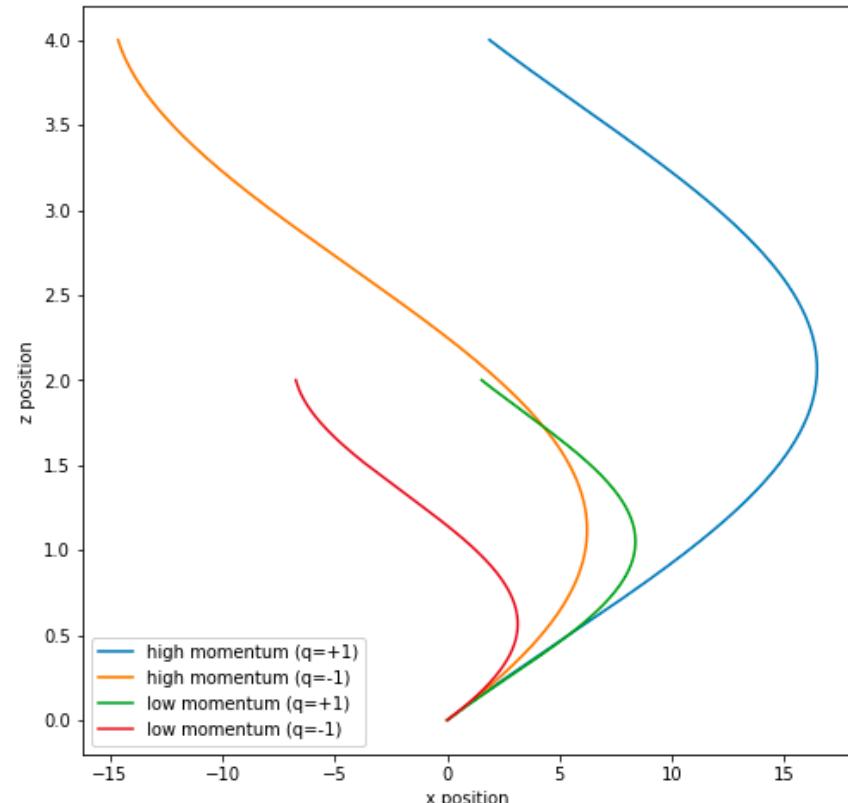
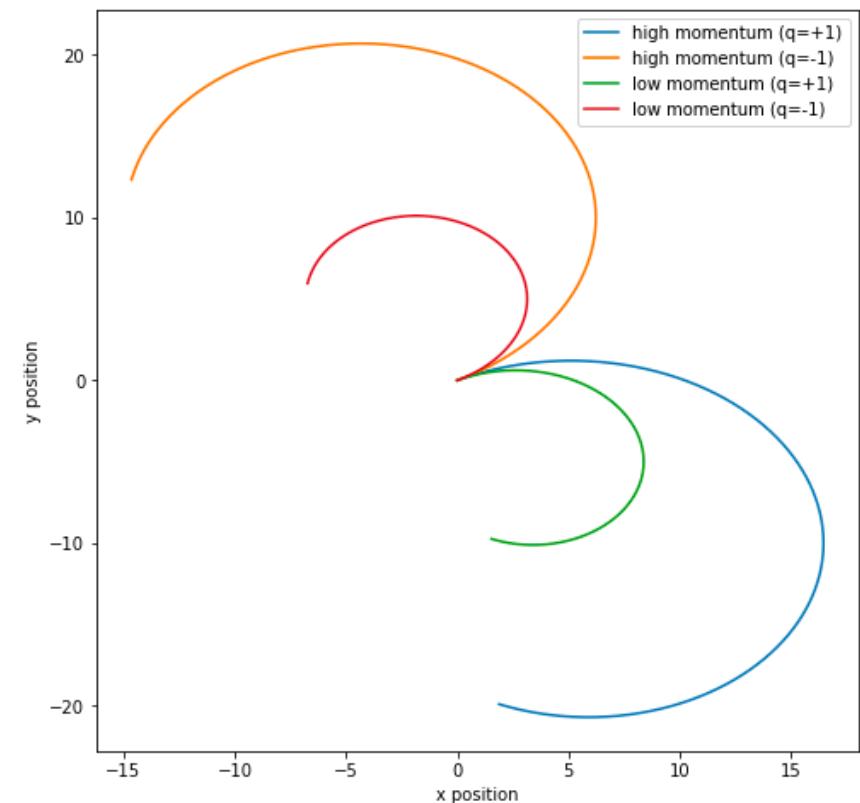
```
def RunTracking(q,vx,vy,vz):
    Ex = 0.0
    Ey = 2.0
    Ez = 0.0
    Bx = 0.0
    By = 0.0
    Bz = 4.0
    m = 2.0
    x = 0.0
    y = 0.0
    z = 0.0
    h = .0001
    t = 0
    maxt = 2.0

    # Setup the starting values
    r = array([x,y,z,vx,vy,vz],float)
    xpoints = []
    ypoints = []
    zpoints = []

    while t < maxt:
        k1 = h*f(r,q)
        k2 = h*f(r+0.5*k1,q)
        k3 = h*f(r+0.5*k2,q)
        k4 = h*f(r+k3,q)
        r += (k1+2*k2+2*k3+k4)/6
        xpoints.append(r[0])
        ypoints.append(r[1])
        zpoints.append(r[2])
        t += h

    return xpoints,ypoints,zpoints
```

# Example of particle tracking using 4th order RK method



**Can measure electric charge AND particle momenta this way. Cool! In practice the B field is usually only in one direction such as here and there is often no E field. Note that the B field does NOT have to be constant. We can always look it up in each step**

# Non-constant B field

```
# non-constant B field for our particle tracking
from numpy import exp, arange, meshgrid
import matplotlib.pyplot as plt

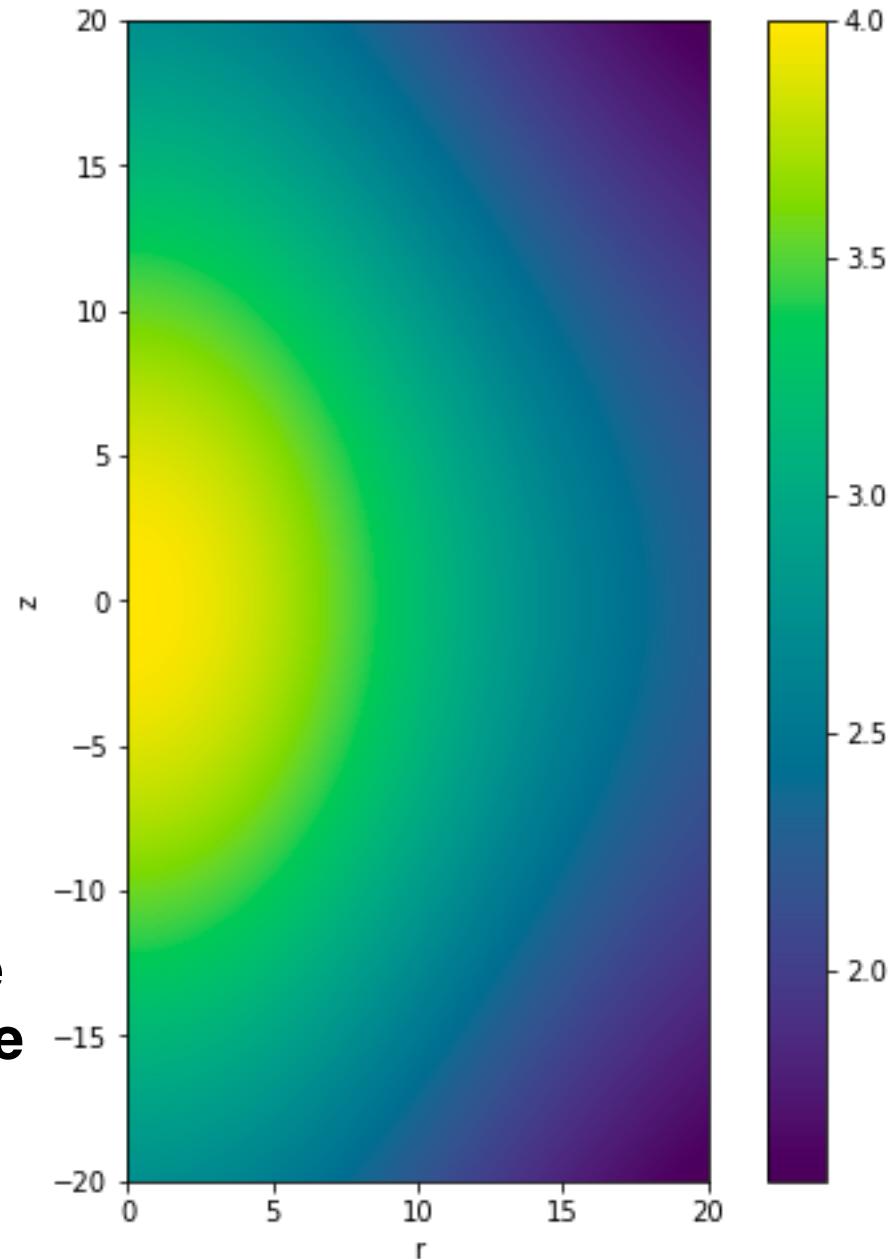
def Bzf(r,z):
    return 1.0*(1+exp(-r*r/200))*(1+exp(-z*z/400))

rs = arange(0,20,0.1)
zs = arange(-20,20,0.1)
RS, ZS = meshgrid(rs, zs)
Bs = Bzf(RS, ZS)
fig = plt.figure(figsize=(8,8))
plt.imshow(Bs,extent=[0,20,-20,20])
plt.colorbar()
plt.xlabel("r")
plt.ylabel("z")
plt.show()
```

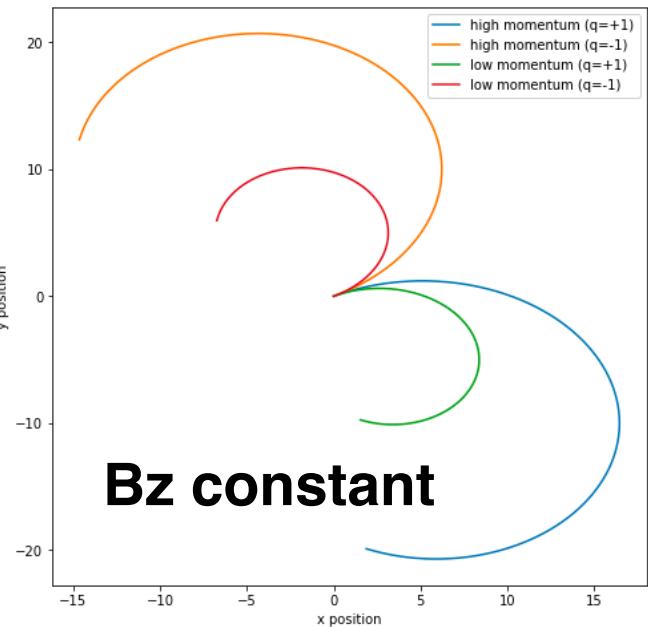
```
def f(r,q):
    x = r[0]
    y = r[1]
    z = r[2]
    R = sqrt(x*x+y*y)
    Bz = Bzf(R,z)
    vx = r[3]
    vy = r[4]
    vz = r[5]
    fx = vx
    fy = vy
    fz = vz
    fvx = (q/m)*(Ex + ( vy*Bz ) - ( vz*By ) )
    fvy = (q/m)*(Ey - ( vx*Bz ) + ( vz*Bx ) )
    fvz = (q/m)*(Ez + ( vx*By ) - ( vy*Bx ) )

    return array([fx,fy,fz,fvx,fvy,fvz],float)
```

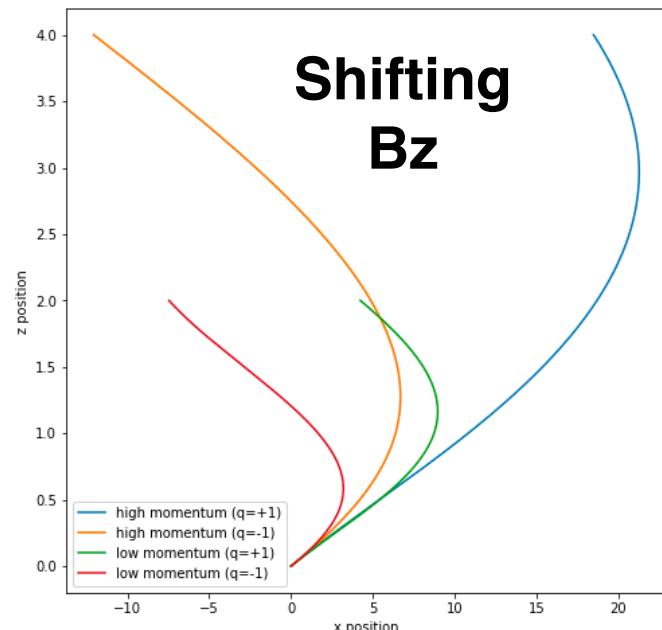
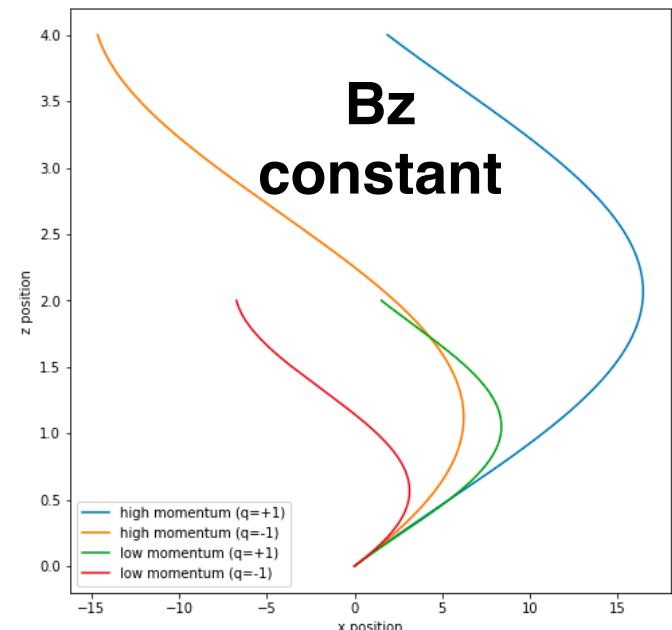
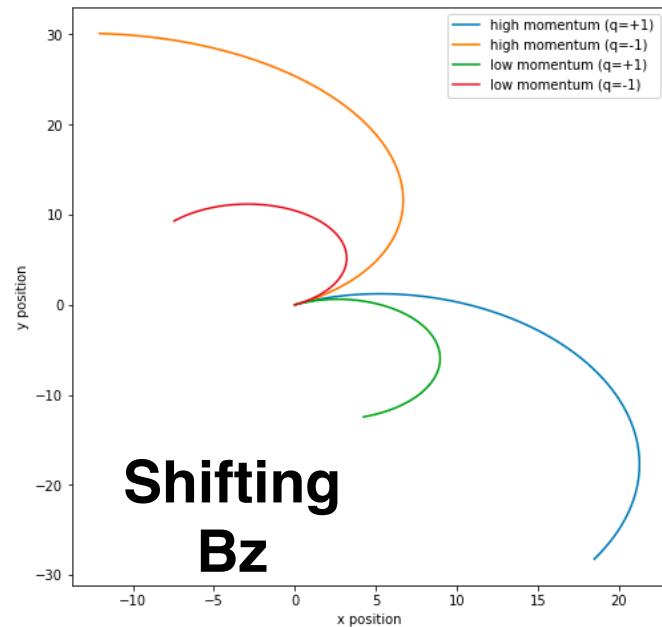
**Recover  
Bz=4 in the  
center of the  
detector.**



# What does changing B field do?



**Important to  
accurately  
measure your  
magnetic field in  
these  
experiments!**



## Adaptive Runge-Kutta method

The method we're using has an error that goes as  $h^5$ . Suppose we have a maximum target error,  $\delta$ . We can check how well we are doing on a given step by making two steps of size  $h$  and then redoing it with a single step size of  $2h$ . This second single step will by definition be less accurate, and we can compare:

$$x(t + 2h) = x_1 + 2ch^5 \quad \begin{matrix} c \text{ is unknown constant,} \\ 2 \text{ from two steps} \end{matrix}$$

$$x(t + 2h) = x_2 + 32ch^5$$

$c$  is same unknown  
constant, single factor  
of  $(2h)^5$

# Adaptive Runge-Kutta method

$$\epsilon = ch^5 = \frac{(x_1 - x_2)}{30}$$

Estimate of error on single step of size h

Our target error is  $\delta$ , so target error per unit time is  $h'\delta$  for some ideal step size  $h'$ . The target error on a single step is then

$$\epsilon' = ch'^5 = \frac{(x_1 - x_2)}{30} \left(\frac{h'}{h}\right)^5 = h'\delta$$

## Adaptive Runge-Kutta method

$$\epsilon' = ch'^5 = \frac{(x_1 - x_2)}{30} \left( \frac{h'}{h} \right)^5 = h' \delta$$

$$h' = h \rho^4$$

$$\rho = \frac{30h\delta}{|x_1 - x_2|}$$

So at each step we use  $\rho$  to determine what our new step size should be (thus we place a limit on how big it can get in any given step). If solving simultaneous differential equations, need to think a little bit about what “error” means

## Cometary Orbits (Exercise 8.10)

Comets orbit the sun in highly elliptical orbits, only force on them is due to gravity

$$m \frac{d^2 \vec{r}}{dt^2} = - \left( \frac{GMm}{r^2} \right) \frac{\vec{r}}{r}$$

$$\frac{d^2 x}{dt^2} = -GM \frac{x}{r^3}$$

$$\frac{d^2 y}{dt^2} = -GM \frac{y}{r^3}$$

$$\frac{d^2 z}{dt^2} = -GM \frac{z}{r^3}$$

Place orbital plane of comet perpendicular to the z axis so that z == 0 always and it's a two-dimensional problem

## Cometary Orbits (Exercise 8.10)

Comets orbit the sun in highly elliptical orbits, only force on them is due to gravity

$$\frac{d^2x}{dt^2} = -GM \frac{x}{r^3}$$

$$\frac{d^2y}{dt^2} = -GM \frac{y}{r^3}$$

Convert two 2nd order equations into 4 1st order equations

$$\frac{dx}{dt} = u, \frac{dy}{dt} = v, \frac{du}{dt} = -GM \frac{x}{r^3}, \frac{dv}{dt} = -GM \frac{y}{r^3}$$

# Cometary Orbits (Exercise 8.10)

```
## Exercise 8.10, using 4th order RK, fixed step size
from math import sqrt
from numpy import array
from pylab import plot,show

G = 6.674e-11 ## constant
M = 1.989e30 ## mass of sun in kg
h = 1.0e4 ### value of step size
tmax = 5.0e9 ## total time

x0 = 4.0e12 # starting position
y0 = 0.0

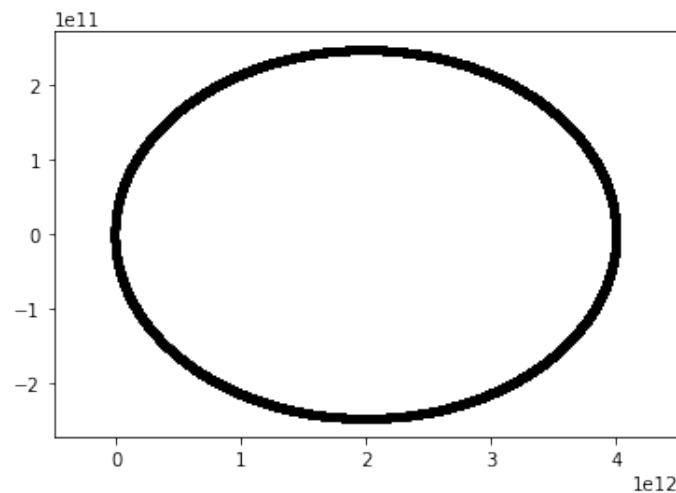
u0 = 0.0 ## starting velocity
v0 = 500.0

# Function
def f(r):
    x = r[0]
    y = r[1]
    u = r[2]
    v = r[3]
    rcubed = (x*x+y*y)**1.5
    fx = u
    fy = v
    fu = -G*M*x/rcubed
    fv = -G*M*y/rcubed
    return array([fx,fy,fu,fv],float)

# Setup the starting values
r = array([x0,y0,u0,v0],float)
xpoints = []
ypoints = []

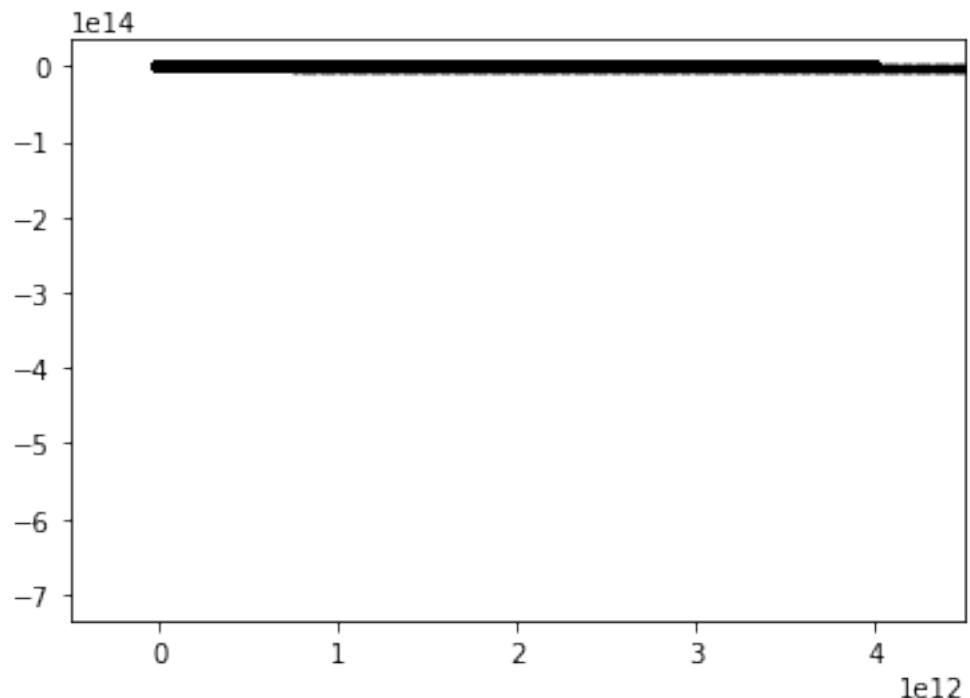
t = 0.0
while t < tmax:
    k1 = h*f(r)
    k2 = h*f(r+0.5*k1)
    k3 = h*f(r+0.5*k2)
    k4 = h*f(r+k3)
    r += (k1+2*k2+2*k3+k4)/6
    xpoints.append(r[0])
    ypoints.append(r[1])
    t += h

# Make plot
plot(xpoints,ypoints,"k-")
plot(xpoints,ypoints,"k.")
xlim(-0.5e12,4.5e12)
show()
```



Non-adaptive code took  
16 seconds to run (hover  
your mouse over the play  
button in Colab to see how  
long that snippet last took  
to run)

# Cometary Orbits (Exercise 8.10)



```
h = 1.0e5 ### value of step size
```

Changing the step size by  
x10 leads to... well,  
nothing good

# Cometary Orbits (Exercise 8.10), adaptive step size



```
### Exercise 8.10, using 4th order RK, adaptive step size
from math import sqrt
from numpy import array
from pylab import plot,show

G = 6.674e-11 ## constant
M = 1.989e30 ## mass of sun in kg
h0 = 1.0e5 ### value of step size, initially very large
tmax = 5.0e9 ## total time
delta = 1e3/(365.25*24*3600) ## 1k/year (units of m/s)

x0 = 4.0e12 # starting position
y0 = 0.0

u0 = 0.0 ## starting velocity
v0 = 500.0

# Function
def f(r):
    x = r[0]
    y = r[1]
    u = r[2]
    v = r[3]
    rcubed = (x*x+y*y)**1.5
    fx = u
    fy = v
    fu = -G*M*x/rcubed
    fv = -G*M*y/rcubed
    return array([fx,fy,fu,fv],float)
```

```
# Setup the starting values
r = array([x0,y0,u0,v0],float)
h = h0
xpoints = []
ypoints = []

t = 0.0
while t < tmax:
    # Do one large step

    k1 = 2*h*f(r)
    k2 = 2*h*f(r+0.5*k1)
    k3 = 2*h*f(r+0.5*k2)
    k4 = 2*h*f(r+k3)
    r1 = r + (k1+2*k2+2*k3+k4)/6

    # Do two small steps
    k1 = h*f(r)
    k2 = h*f(r+0.5*k1)
    k3 = h*f(r+0.5*k2)
    k4 = h*f(r+k3)
    r2 = r + (k1+2*k2+2*k3+k4)/6

    k1 = h*f(r2)
    k2 = h*f(r2+0.5*k1)
    k3 = h*f(r2+0.5*k2)
    k4 = h*f(r2+k3)
    r2 += (k1+2*k2+2*k3+k4)/6

    # Calculate rho
    dx = r1[0] - r2[0]
    dy = r1[1] - r2[1]
    rho = 30*h*delta/sqrt(dx*dx+dy*dy)

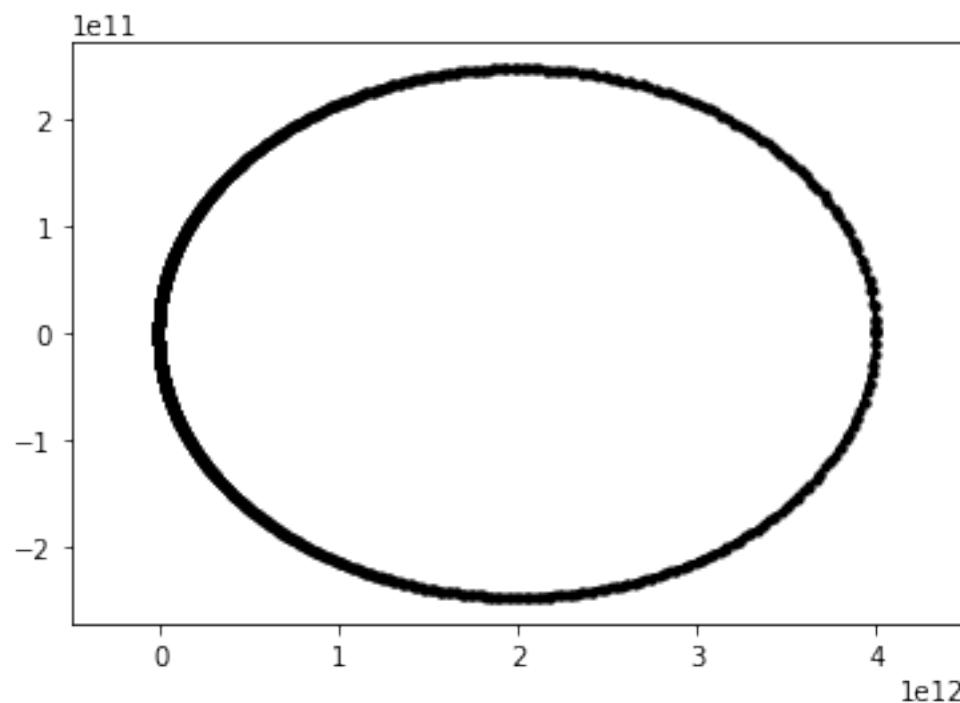
    # Calculate new t, h and r
    if rho >= 1.0: #can increase h, keep this point
        t += 2*h
        h *= min(rho**0.25,2.0) ### with cutoff
        r = r2
        xpoints.append(r[0])
        ypoints.append(r[1])
    else: ### nope, make h smaller, redo
        h *= rho ** 0.25

    # Make plot
    plot(xpoints,ypoints,"k-")
    plot(xpoints,ypoints,"k.")
    xlim(-0.5e12,4.5e12)
    show()
```

# Cometary Orbits (Exercise 8.10), adaptive step size

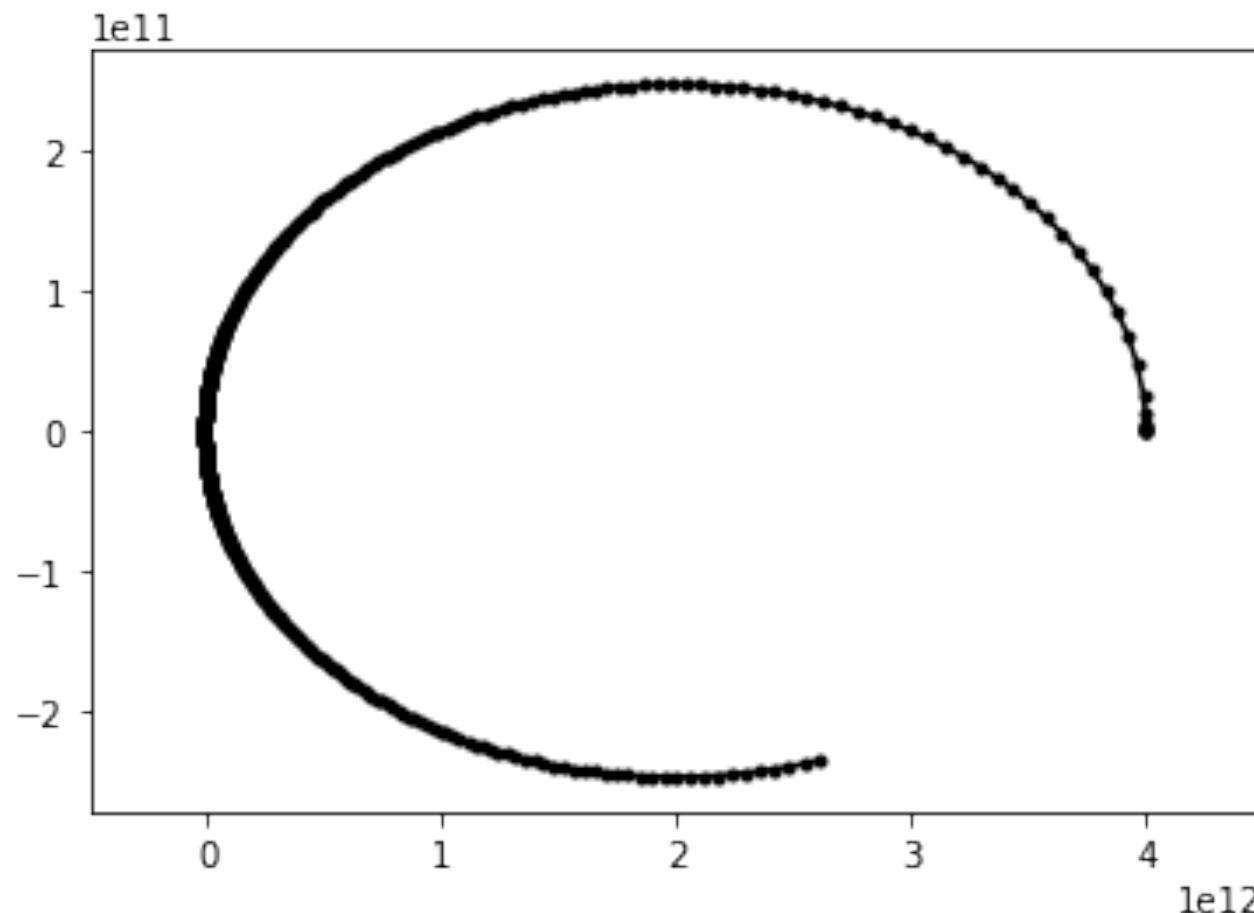
40

Ran in 1.1 seconds! Order of magnitude faster



# Cometary Orbits (Exercise 8.10), adaptive step size

Lower  $t_{\text{max}}$  to do < 1 orbit and see the adaptive step size in action



## Repeating R-K from before

We had before (2nd order R-K):

$$x(t+h) = x(t) + h f(x(t+h/2), t+h/2)$$

$$x(t+h/2) = x(t) + \frac{h}{2} f(x(t), t)$$

Repeating (let  $t \rightarrow t+h$ ):

$$x(t+2h) = x(t+h) + h f\left(x\left(t+\frac{3h}{2}\right), t+\frac{3h}{2}\right)$$

$$x\left(t+\frac{3h}{2}\right) = x(t+h) + \frac{h}{2} f(x(t+h), t+h)$$

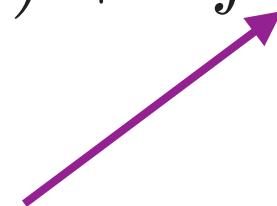
Leapfrog method instead

Leapfrog method:

$$x(t + \frac{3h}{2}) = x(t + \frac{h}{2}) + hf(x(t + h), t + h)$$

And again:

$$x(t + \frac{4h}{2}) = x(t + \frac{2h}{2}) + hf(x(t + \frac{3h}{2}), t + \frac{3h}{2})$$



But note that we just calculated that in the previous step!

Two advantages: 1) It's time-reversal symmetric, and 2)  
It has error that is even in the step size  $h$

# Leapfrog method



Time-reversal symmetry: If we use the leapfrog method with step size  $(-h)$  we go backwards over our previous steps, so we can reverse time and get back to our initial state. NOT true of the RK method, necessarily. Time symmetry is critical in physics due to its connection to energy conservation. With the leapfrog method, the energy of the system is not a constant (of course, it should be, ideally), but it will come back to its initial value if the system is periodic. That is not the case with the RK method

## Verlet method (not always possible!)

$$\ddot{x} = f(x, t), \dot{x} = v, \dot{v} = f$$

Leapfrog applied to both variables:

$$x(t + h) = x(t) + hv\left(t + \frac{h}{2}\right)$$

$$v\left(t + \frac{3h}{2}\right) = v\left(t + \frac{h}{2}\right) + hf(x(t + h), t + h)$$

Thanks to structure of Newton's equations, we only need to know  $x(t+nh)$  and  $v(t+nh+1/2)$ . And if we do need to know velocity at  $t+nh$  we can use Euler's method:

$$v(t + h) = v\left(t + \frac{h}{2}\right) + \frac{h}{2}f(x(t + h), t + h)$$

# Modified Midpoint method

Going back to leapfrog method:

$$x(t + \frac{3h}{2}) = x(t + \frac{h}{2}) + hf(x(t + h), t + h)$$

And then:

$$x(t + \frac{4h}{2}) = x(t + \frac{2h}{2}) + hf(x(t + \frac{3h}{2}), t + \frac{3h}{2})$$

$$x_0 = x(t_0)$$

$$y_1 = x_0 + \frac{h}{2}f(x_0, t)$$

$$x_1 = x_0 + hf(y_1, t + \frac{h}{2})$$

$$y_2 = y_1 + hf(x_1, t + h)$$

$$x_2 = x_1 + hf(y_2, t + \frac{3h}{2})$$

$$y_3 = y_2 + hf(x_2, t + 2h)$$

Can consider  
these a set of  
estimates  $x(nt)$   
and  $y(nt+1/2)$

Or more  
generally:

$$y_{m+1} = y_m + hf(x_m, t + mh)$$

$$x_{m+1} = x_m + hf(y_{m+1}, t + (m + \frac{1}{2})h)$$

## Modified Midpoint method

Imagine we take  $n$  total steps to arrive at final point at time  $t+H = x_n$

But we can also use  $y_n$  and Euler's method with step size  $h/2$  to calculate the final point:

$$x(t + H) = y_n + \frac{h}{2} f(x_n, t + H)$$

So let's average the two (not clear one is better):

$$x(t + H) = \frac{1}{2} \left( x_n + y_n + \frac{h}{2} f(x_n, t + H) \right)$$

It turns out that this is very useful (only has errors that contain even powers of  $h$ )

Let's imagine we're only interested in the solution at some later final time  $t_0+H$

We start with a crude estimate from the modified midpoint method, which is obviously not a very good estimate unless  $H$  is very small

$$R_{11} = x(t + H) = \frac{1}{2} \left( x_n + y_n + \frac{h}{2} f(x_n, t + H) \right)$$

Now we redo the method again with the midpoint method using a step size  $h_2 = H/2$  giving us an estimate  $R_{21}$  for  $x(t+H)$

Since the errors are purely in even powers of  $h$ , we have no  $h^3$  term (nice!) and we get:

$$x(t + H) = R_{21} + c_1 h_2^2 + \mathcal{O}(h_2^4)$$

$$x(t + H) = R_{21} + c_1 h_2^2 + \mathcal{O}(h_2^4) = R_{11} + c_1 h_1^2 + \mathcal{O}(h_2^4)$$

$$x(t + H) = R_{21} + c_1 h_2^2 + \mathcal{O}(h_2^4) = R_{11} + 4c_1 h_2^2 + \mathcal{O}(h_2^4)$$

$$c_1 h_2^2 = \frac{1}{3} (R_{21} - R_{11}) \quad \text{Substitute back in...}$$

$$x(t + H) = R_{22} = R_{21} + \frac{1}{3} (R_{21} - R_{11}) + \mathcal{O}(h_2^4)$$

Now error goes as  $h^4$ ! Can keep iterating this process

View this a series expansion of our estimate in powers of  $h$ , and we stop when our error is small enough. This idea of Richardson extrapolation is very similar to Romberg integration. If we want estimates at more than time  $t_0+H$  we can repeat the method multiple times. Because it is an expansion the solution has to be relatively smooth for this to work

# Boundary value problems

Consider a differential equation like this one (we have seen and will continue to see many examples of it), with boundaries  $x_0$  and  $x_1$

$$\frac{d^2u}{dx^2} = f(x, u, u')$$

$$u' = \frac{du}{dx}$$

Dirichlet: Specify the values  $u(x)$  on the two boundaries:

Neumann: Specify  $u'(x)$  on the two boundaries

Periodic: Specify  $u(x_0) = u(x_1)$ ,  $u'(x_0) = u'(x_1)$

Or we can have a combination of the above

## Familiar boundary value problem

$$-\frac{\hbar^2}{2m} \frac{d^2\psi}{dx^2} + V(x)\psi(x) = E\psi(x)$$

If we have an infinite potential well,  $V(x) = 0$  for  $x < L$  and infinite otherwise, thus we get Dirichlet boundary conditions  $\psi(0) = \psi(L) = 0$

Just do a trial-and-error approach by formulating the boundary value problem as finding the root of an equation, which we know how to do (binary search method, secant method). In other words, we find a solution to our equation that **does not** match our boundary conditions and keep modifying our solution to find one that does

## Exercise 8.14 Quantum Oscillators

$$-\frac{\hbar^2}{2m} \frac{d^2\psi}{dx^2} + V(x)\psi(x) = E\psi(x)$$

Hopefully something you've seen before :) We can put this in a form that we can use with:

$$\frac{d\psi}{dx} = \phi(x)$$

$$\frac{d\phi}{dx} = \frac{2m}{\hbar^2} [V(x) - E] \psi(x)$$

What are the energies of this system if  $V(x) = V_0(x^2/a^2)$

# Exercise 8.14 Quantum Oscillators

```

from math import sqrt
from numpy import array, arange, linspace
from pylab import plot, show, xlim, ylim

# Constants
m = 9.1094e-31 # mass of electron in kg
hbar = 1.0546e-34 # hbar
e = 1.6022e-19 # electron charge in C

a = 1e-11 # width parameter of the well
V0 = 50*e # Multiplier
w = 10*a ### We need a boundary for the wave function, it is at infinity but we can try 10*a
N = 1000 ## iterations in x for solver
h = 2*w/N

# Potential function
def Vharmonic(x):
    return V0*(x/a)**2

# Potential function
def VAharmonic(x):
    return V0*(x/a)**4

def f(r,x,E,V):
    psi = r[0]
    phi = r[1]
    fpsi = phi
    fphi = (2*m/hbar**2)*(V(x)-E)*psi
    return array([fpsi,fphi],float)

```

Can'y go out to infinity, just pick large value. You can check the effect of this!

```

# Function to calculate the wave function for any potential function
def solve(E,V):
    psi = 0.0
    phi = 1.0
    r = array([psi,phi],float)
    psipoints = [ psi ]

    for x in arange(-w,w,h):
        k1 = h*f(r,x,E,V)
        k2 = h*f(r+0.5*k1,x+0.5*h,E,V)
        k3 = h*f(r+0.5*k2,x+0.5*h,E,V)
        k4 = h*f(r+k3,x+h,E,V)
        r += (k1+2*k2+2*k3+k4)/6
        psipoints.append(r[0])

    return array(psipoints,float)

# Function to return the value of psi at the boundary, check only one side, it's symmetric
def boundary(E,V):
    psi = solve(E,V)
    return psi[N]

```

# Exercise 8.14 Quantum Oscillators

```
# Function to find the energy using the secant method
def secant(E1,E2,V):
    psi2 = boundary(E1,V)
    target = e/1000
    while abs(E1-E2) > target:
        psil,psi2 = psi2,boundary(E2,V)
        E1,E2 = E2,E2-psi2*(E2-E1)/(psi2-psil)
    return E2
```

```
# Function to plot normalized wave function at a certain energy
def waveplot(E,V):
    # Calculate the unnormalized wavefunction
    psi = solve(E,V)
    halfpsi = psi[0:N//2+1] ### use the fact that it's symmetric

    # Normalize it, roughly
    integral = 2*h*(sum(halfpsi**2) - 0.5*halfpsi[0]**2 - 0.5*halfpsi[N//2]**2)
    psi /= sqrt(integral)
    x = linspace(-w,w,N+1)
    plot(x,psi)
```

Secant method needs some initial values. This is Newton's method but with an analytical guess for the derivative!

Just a rough normalization

## Exercise 8.14 Quantum Oscillators

```

print("Aharmonic:")
V = VAharmonic
E = secant(0*e, 10*e, V)
print(E/e)
waveplot(E, V)

E = secant(500*e, 510*e, V)
print(E/e)
waveplot(E, V)

E = secant(1000*e, 1010*e, V)
print(E/e)
waveplot(E, V)

xlim(-5*a, 5*a)
ylim(-250000, 250000)
show()

```

```

print("harmonic:")
V = Vharmonic
E = secant(0*e, 10*e, V)
print(E/e)
waveplot(E, V)

E = secant(200*e, 210*e, V)
print(E/e)
waveplot(E, V)

E = secant(500*e, 510*e, V)
print(E/e)
waveplot(E, V)

xlim(-5*a, 5*a)
ylim(-250000, 250000)
show()

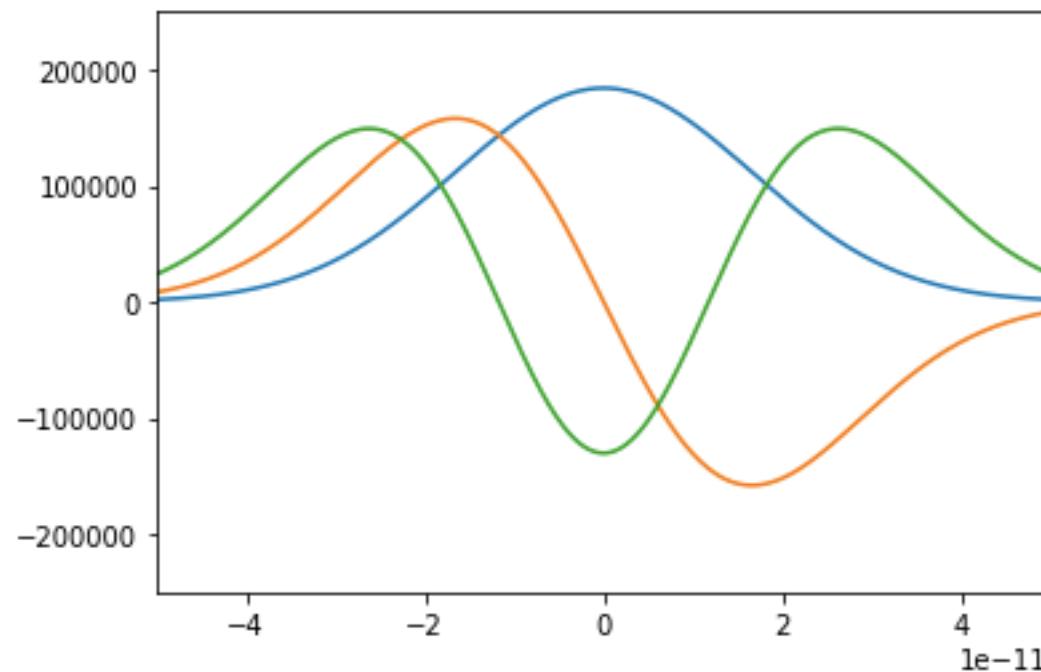
```

Need to provide some starting values for the secant method. And we have to shift the starting values to get the different energy levels! Could try to automate this

## Exercise 8.14 Quantum Oscillators

harmonic:

138.02397191032284  
414.07191730732234  
690.1198620526808

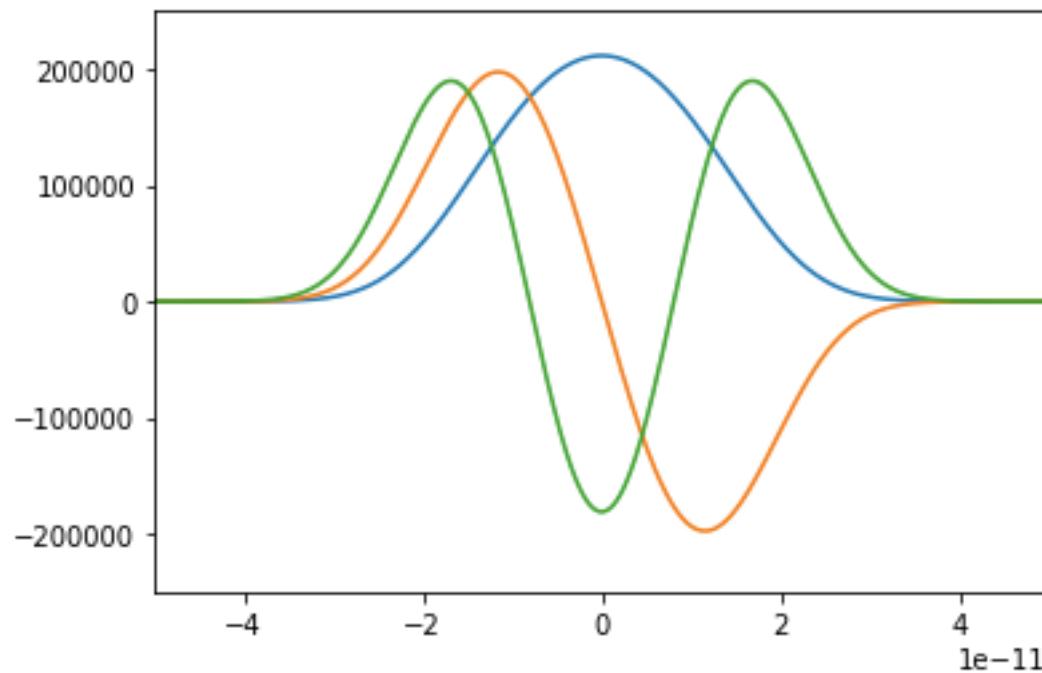


Energy values are roughly equally spaced (276 eV), can check this

## Exercise 8.14 Quantum Oscillators

Aharmonic:

205.3069034694279  
735.6912470013569  
1443.569421326702



What if  $V(x) = V_0(x^4/a^4)$ ? Energies not equally spaced!!!

## A word on visualization

The book uses the “visual” package of python. This is an out-of-date reference. The up-to-date package is called vpython. To make matters worse, the interfaces and uses have changed in the newer version. If you can use the old version, great. Otherwise, use the new version, if you can. It no longer compiles on my laptop (lots of issues with python3). Otherwise, just use matplotlib instead, though it doesn’t do the full 3d graphics

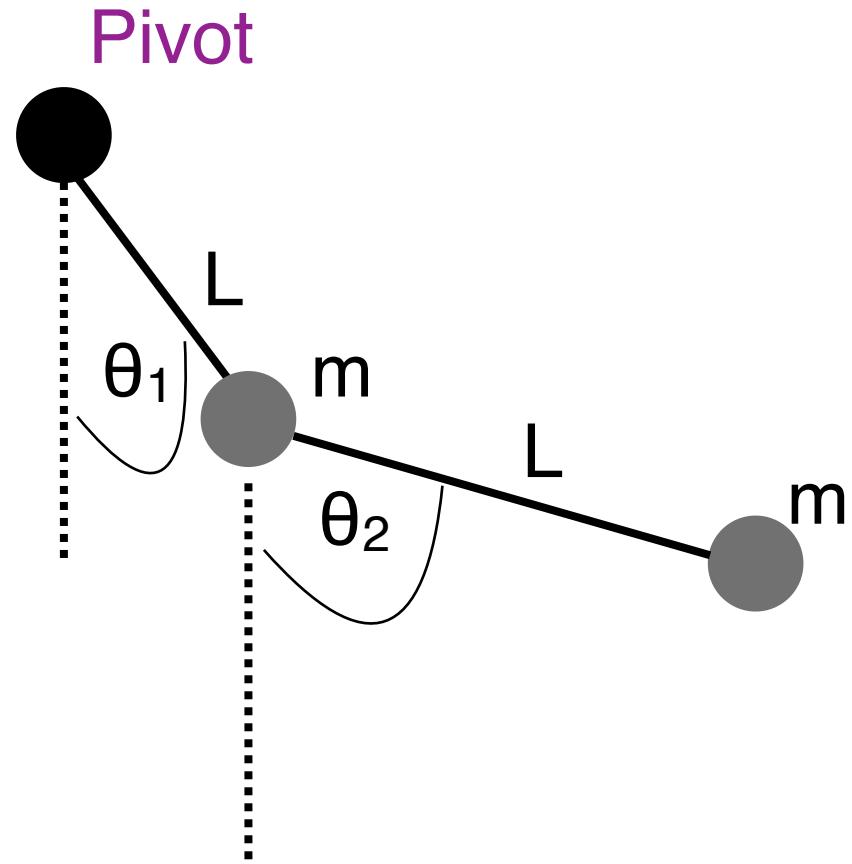
One other challenge with vpython - saving animations, even not inside colab/notebooks, is not so easy to do :(

Let’s look at Exercise 8.15, first using vpython and then using matplotlib

# Double pendulum

$$h_1 = -L \cos \theta_1$$

$$h_2 = -L(\cos \theta_1 + \cos \theta_2)$$



$$V = mgh_1 + mgh_2 = -mgL(2\cos \theta_1 + \cos \theta_2)$$

$$v_1 = L\dot{\theta}_1$$

# Double pendulum

$$x_2 = L \sin \theta_1 + L \sin \theta_2$$

$$y_2 = -L \cos \theta_1 - L \cos \theta_2$$

$$v_{2,x} = L \dot{\theta}_1 \cos \theta_1 + L \dot{\theta}_2 \cos \theta_2$$

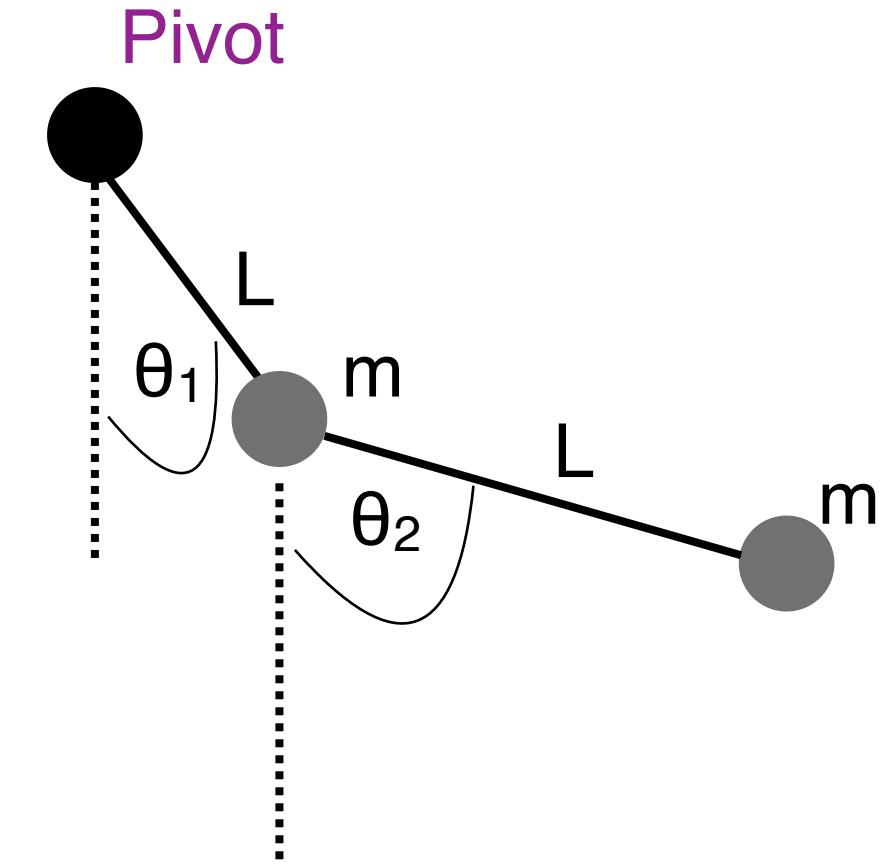
$$v_{2,y} = L \dot{\theta}_1 \sin \theta_1 + L \dot{\theta}_2 \sin \theta_2$$

$$v_2 = \sqrt{v_{2,x}^2 + v_{2,y}^2}$$

$$v_2 = \sqrt{L^2 \dot{\theta}_1^2 \cos^2 \theta_1 + L^2 \dot{\theta}_2^2 \cos^2 \theta_2 + 2L^2 \dot{\theta}_1 \cos \theta_1 \dot{\theta}_2 \cos \theta_2 + L^2 \dot{\theta}_1^2 \sin^2 \theta_1 + L^2 \dot{\theta}_2^2 \sin^2 \theta_2 + 2L^2 \dot{\theta}_1 \sin \theta_1 \dot{\theta}_2 \sin \theta_2}$$

$$v_2 = L \sqrt{\dot{\theta}_1^2 (\cos^2 \theta_1 + \sin^2 \theta_1) + \dot{\theta}_2^2 (\cos^2 \theta_2 + \sin^2 \theta_2) + 2\dot{\theta}_1 \dot{\theta}_2 (\cos \theta_1 \cos \theta_2 + \sin \theta_1 \sin \theta_2)}$$

$$v_2 = L \sqrt{\dot{\theta}_1^2 + \dot{\theta}_2^2 + 2\dot{\theta}_1 \dot{\theta}_2 (\cos(\theta_1 - \theta_2))}$$



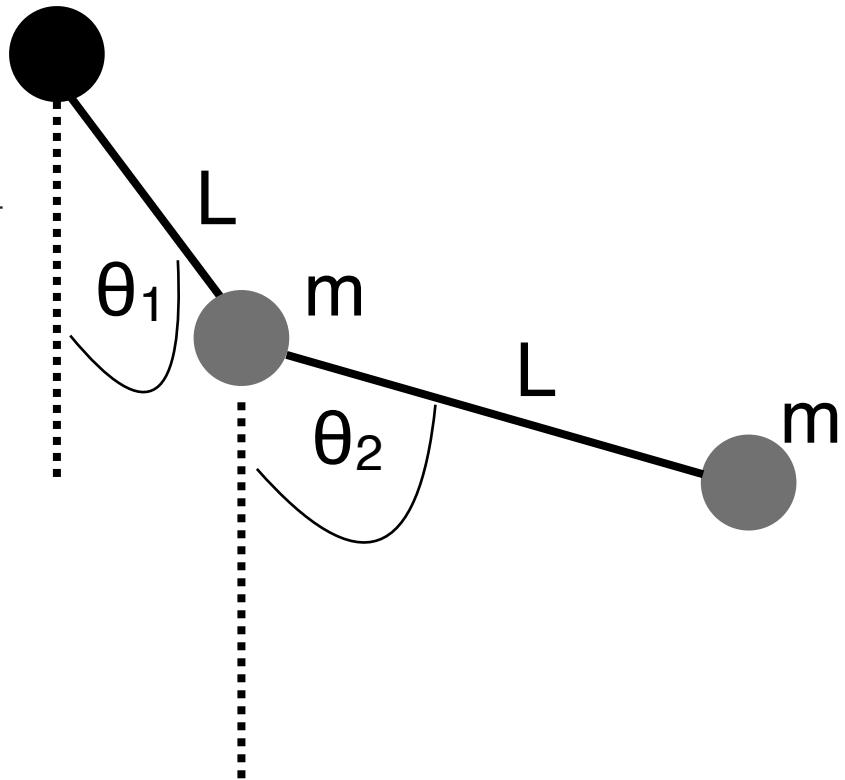
# Double pendulum

Pivot

$$V = mgh_1 + mgh_2 = -mgL(2\cos\theta_1 + \cos\theta_2)$$

$$v_1 = L\dot{\theta}_1$$

$$v_2 = L\sqrt{\dot{\theta}_1^2 + \dot{\theta}_2^2 + 2\dot{\theta}_1\dot{\theta}_2(\cos(\theta_1 - \theta_2))}$$

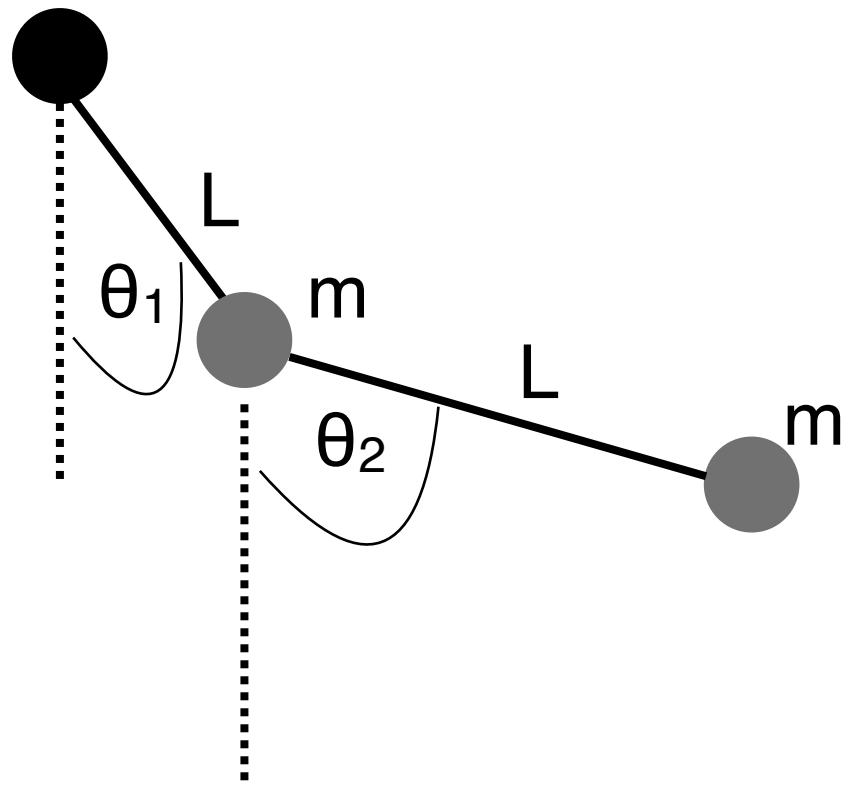


$$v_1^2 = L^2\dot{\theta}_1^2$$

$$v_2^2 = L^2 \left( \dot{\theta}_1^2 + \dot{\theta}_2^2 + 2\dot{\theta}_1\dot{\theta}_2(\cos(\theta_1 - \theta_2)) \right)$$

## Double pendulum

Pivot



$$T = \frac{1}{2}m(v_1^2 + v_2^2) = \frac{mL^2}{2} \left( 2\dot{\theta}_1^2 + \dot{\theta}_2^2 + 2\dot{\theta}_1\dot{\theta}_2(\cos(\theta_1 - \theta_2)) \right)$$

$$V = mgh_1 + mgh_2 = -mgL(2\cos\theta_1 + \cos\theta_2)$$

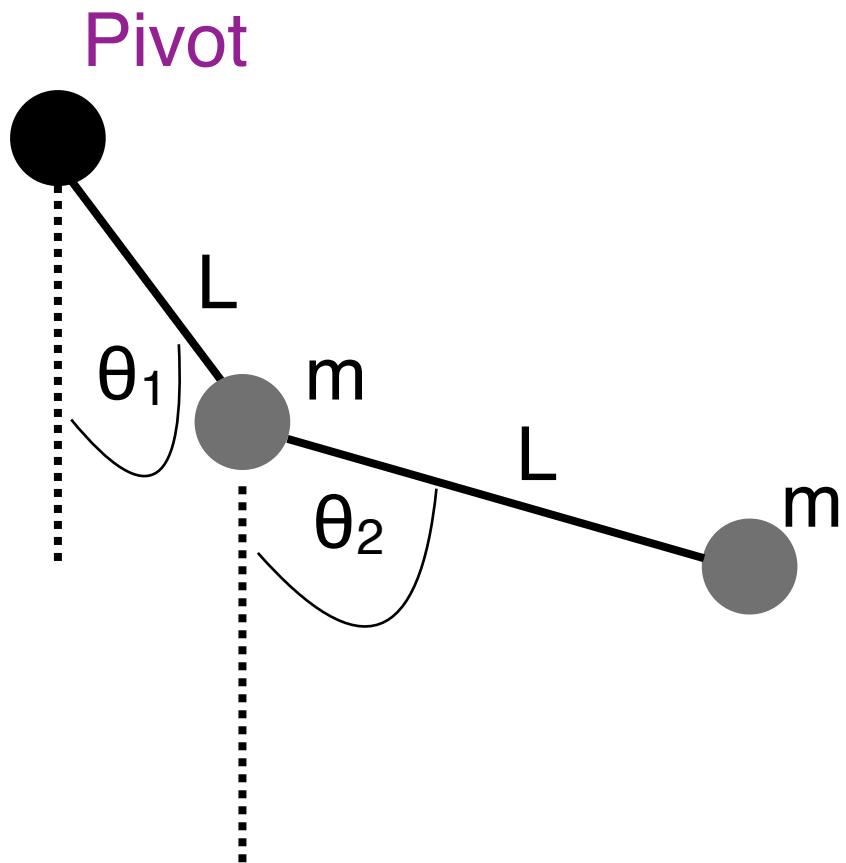
# Double pendulum

$$\frac{\partial \mathcal{L}}{\partial \dot{\theta}_1} = 2mL^2\dot{\theta}_1 + mL^2\dot{\theta}_2 \cos(\theta_1 - \theta_2)$$

$$\frac{\partial \mathcal{L}}{\partial \dot{\theta}_2} = mL^2\dot{\theta}_2 + mL^2\dot{\theta}_1 \cos(\theta_1 - \theta_2)$$

$$\frac{\partial \mathcal{L}}{\partial \theta_1} = -mL^2\dot{\theta}_1\dot{\theta}_2 \sin(\theta_1 - \theta_2) - 2mgL \sin \theta_1$$

$$\frac{\partial \mathcal{L}}{\partial \theta_2} = mL^2\dot{\theta}_1\dot{\theta}_2 \sin(\theta_1 - \theta_2) - mgL \sin \theta_2$$



$$\mathcal{L} = T - U = \frac{mL^2}{2} \left( 2\dot{\theta}_1^2 + \dot{\theta}_2^2 + 2\dot{\theta}_1\dot{\theta}_2(\cos(\theta_1 - \theta_2)) \right) + mgL (2 \cos \theta_1 + \cos \theta_2)$$

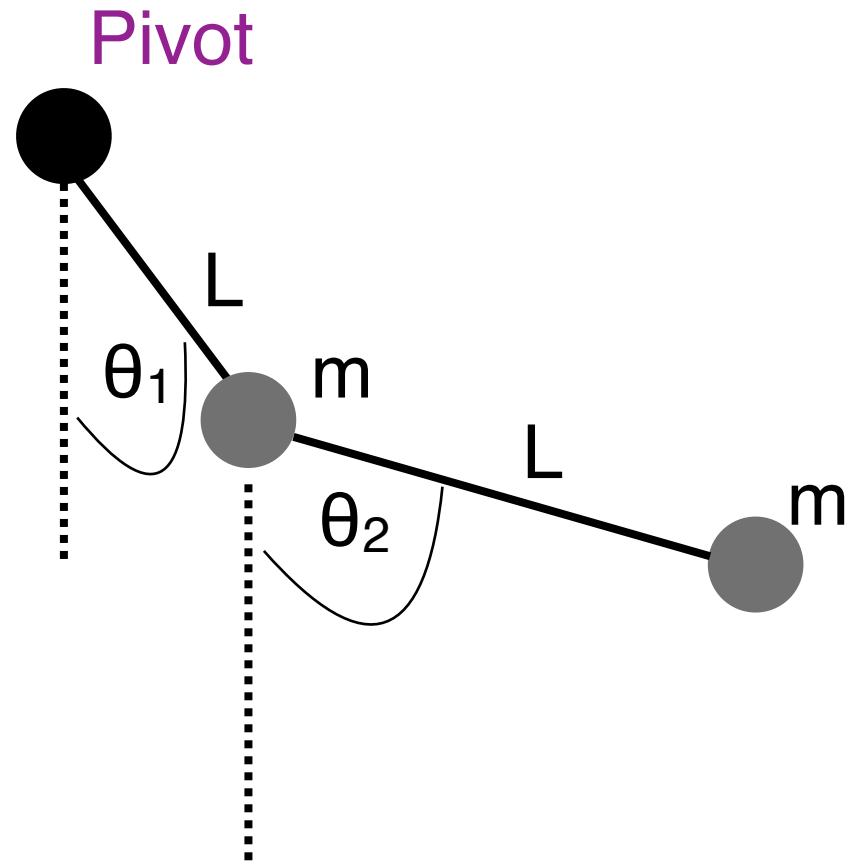
# Double pendulum

$$\frac{\partial \mathcal{L}}{\partial \dot{\theta}_1} = 2mL^2\dot{\theta}_1 + mL^2\dot{\theta}_2 \cos(\theta_1 - \theta_2)$$

$$\frac{\partial \mathcal{L}}{\partial \dot{\theta}_2} = mL^2\dot{\theta}_2 + mL^2\dot{\theta}_1 \cos(\theta_1 - \theta_2)$$

$$\frac{\partial \mathcal{L}}{\partial \theta_1} = -mL^2\dot{\theta}_1\dot{\theta}_2 \sin(\theta_1 - \theta_2) - 2mgL \sin \theta_1$$

$$\frac{\partial \mathcal{L}}{\partial \theta_2} = mL^2\dot{\theta}_1\dot{\theta}_2 \sin(\theta_1 - \theta_2) - mgL \sin \theta_2$$



Euler-Lagrange!

$$2mL^2\ddot{\theta}_1 + mL^2\ddot{\theta}_2 \cos(\theta_1 - \theta_2) + mL^2\dot{\theta}_2 \frac{d}{dt} \cos(\theta_1 - \theta_2) = -mL^2\dot{\theta}_1\dot{\theta}_2 \sin(\theta_1 - \theta_2) - 2mgL \sin \theta_1$$

$$mL^2\ddot{\theta}_2 + mL^2\ddot{\theta}_1 \cos(\theta_1 - \theta_2) + mL^2\dot{\theta}_1 \frac{d}{dt} \cos(\theta_1 - \theta_2) = mL^2\dot{\theta}_1\dot{\theta}_2 \sin(\theta_1 - \theta_2) - mgL \sin \theta_2$$

# Double pendulum

$$2mL^2\ddot{\theta}_1 + mL^2\ddot{\theta}_2 \cos(\theta_1 - \theta_2) + mL^2\dot{\theta}_2 \frac{d}{dt} \cos(\theta_1 - \theta_2) = -mL^2\dot{\theta}_1\dot{\theta}_2 \sin(\theta_1 - \theta_2) - 2mgL \sin \theta_1$$

$$mL^2\ddot{\theta}_2 + mL^2\ddot{\theta}_1 \cos(\theta_1 - \theta_2) + mL^2\dot{\theta}_1 \frac{d}{dt} \cos(\theta_1 - \theta_2) = mL^2\dot{\theta}_1\dot{\theta}_2 \sin(\theta_1 - \theta_2) - mgL \sin \theta_2$$

$$2L\ddot{\theta}_1 + L\ddot{\theta}_2 \cos(\theta_1 - \theta_2) + L\dot{\theta}_2 \frac{d}{dt} \cos(\theta_1 - \theta_2) = -L\dot{\theta}_1\dot{\theta}_2 \sin(\theta_1 - \theta_2) - 2g \sin \theta_1$$

$$L\ddot{\theta}_2 + L\ddot{\theta}_1 \cos(\theta_1 - \theta_2) + L\dot{\theta}_1 \frac{d}{dt} \cos(\theta_1 - \theta_2) = L\dot{\theta}_1\dot{\theta}_2 \sin(\theta_1 - \theta_2) - g \sin \theta_2$$

$$2L\ddot{\theta}_1 + L\ddot{\theta}_2 \cos(\theta_1 - \theta_2) + L\dot{\theta}_2 \sin(\theta_1 - \theta_2)(\dot{\theta}_2 - \dot{\theta}_1) = -L\dot{\theta}_1\dot{\theta}_2 \sin(\theta_1 - \theta_2) - 2g \sin \theta_1$$

$$L\ddot{\theta}_2 + L\ddot{\theta}_1 \cos(\theta_1 - \theta_2) + L\dot{\theta}_1 \sin(\theta_1 - \theta_2)(\dot{\theta}_2 - \dot{\theta}_1) = L\dot{\theta}_1\dot{\theta}_2 \sin(\theta_1 - \theta_2) - g \sin \theta_2$$

$$2L\ddot{\theta}_1 + L\ddot{\theta}_2 \cos(\theta_1 - \theta_2) + L\dot{\theta}_2^2 \sin(\theta_1 - \theta_2) = -2g \sin \theta_1$$

$$L\ddot{\theta}_2 + L\ddot{\theta}_1 \cos(\theta_1 - \theta_2) - L\dot{\theta}_1^2 \sin(\theta_1 - \theta_2) = -g \sin \theta_2$$

# Double pendulum

$$2\ddot{\theta}_1 + \ddot{\theta}_2 \cos(\theta_1 - \theta_2) + \dot{\theta}_2^2 \sin(\theta_1 - \theta_2) + 2\frac{g}{L} \sin \theta_1 = 0$$

$$\ddot{\theta}_2 + \ddot{\theta}_1 \cos(\theta_1 - \theta_2) - \dot{\theta}_1^2 \sin(\theta_1 - \theta_2) + \frac{g}{L} \sin \theta_2 = 0$$

**Define:**

$$\dot{\theta}_1 = \omega_1$$

$$\dot{\theta}_2 = \omega_2$$

$$2\dot{\omega}_1 + \dot{\omega}_2 \cos(\theta_1 - \theta_2) + \omega_2^2 \sin(\theta_1 - \theta_2) + 2\frac{g}{L} \sin \theta_1 = 0$$

$$\dot{\omega}_2 + \dot{\omega}_1 \cos(\theta_1 - \theta_2) - \omega_1^2 \sin(\theta_1 - \theta_2) + \frac{g}{L} \sin \theta_2 = 0$$

# Double pendulum

$$2\dot{\omega}_1 + \dot{\omega}_2 \cos(\theta_1 - \theta_2) + \omega_2^2 \sin(\theta_1 - \theta_2) + 2\frac{g}{L} \sin \theta_1 = 0$$

$$\dot{\omega}_2 + \dot{\omega}_1 \cos(\theta_1 - \theta_2) - \omega_1^2 \sin(\theta_1 - \theta_2) + \frac{g}{L} \sin \theta_2 = 0$$

$$\dot{\omega}_1 = -\frac{1}{2}\dot{\omega}_2 \cos(\theta_1 - \theta_2) - \frac{1}{2}\omega_2^2 \sin(\theta_1 - \theta_2) - \frac{g}{L} \sin \theta_1$$

$$\dot{\omega}_1 \cos(\theta_1 - \theta_2) = -\dot{\omega}_2 + \omega_1^2 \sin(\theta_1 - \theta_2) - \frac{g}{L} \sin \theta_2$$

$$\dot{\omega}_1 = -\frac{\dot{\omega}_2}{\cos(\theta_1 - \theta_2)} + \omega_1^2 \frac{\sin(\theta_1 - \theta_2)}{\cos(\theta_1 - \theta_2)} - \frac{g}{L} \frac{\sin \theta_2}{\cos(\theta_1 - \theta_2)}$$

# Double pendulum

$$\dot{\omega}_1 = -\frac{1}{2}\dot{\omega}_2 \cos(\theta_1 - \theta_2) - \frac{1}{2}\omega_2^2 \sin(\theta_1 - \theta_2) - \frac{g}{L} \sin \theta_1$$

$$\dot{\omega}_1 = -\frac{\dot{\omega}_2}{\cos(\theta_1 - \theta_2)} + \omega_1^2 \frac{\sin(\theta_1 - \theta_2)}{\cos(\theta_1 - \theta_2)} - \frac{g}{L} \frac{\sin \theta_2}{\cos(\theta_1 - \theta_2)}$$

$$-\frac{1}{2}\dot{\omega}_2 \cos(\theta_1 - \theta_2) - \frac{1}{2}\omega_2^2 \sin(\theta_1 - \theta_2) - \frac{g}{L} \sin \theta_1 = -\frac{\dot{\omega}_2}{\cos(\theta_1 - \theta_2)} + \omega_1^2 \frac{\sin(\theta_1 - \theta_2)}{\cos(\theta_1 - \theta_2)} - \frac{g}{L} \frac{\sin \theta_2}{\cos(\theta_1 - \theta_2)}$$

$$-\frac{1}{2}\dot{\omega}_2 \cos^2(\theta_1 - \theta_2) - \frac{1}{2}\omega_2^2 \sin(\theta_1 - \theta_2) \cos(\theta_1 - \theta_2) - \frac{g}{L} \sin \theta_1 \cos(\theta_1 - \theta_2) = -\dot{\omega}_2 + \omega_1^2 \sin(\theta_1 - \theta_2) - \frac{g}{L} \sin \theta_2$$

$$\dot{\omega}_2(1 - \frac{1}{2} \cos^2(\theta_1 - \theta_2)) = \frac{1}{2}\omega_2^2 \sin(\theta_1 - \theta_2) \cos(\theta_1 - \theta_2) + \frac{g}{L} \sin \theta_1 \cos(\theta_1 - \theta_2) + \omega_1^2 \sin(\theta_1 - \theta_2) - \frac{g}{L} \sin \theta_2$$

# Double pendulum

$$\ddot{\omega}_2(1 - \frac{1}{2} \cos^2(\theta_1 - \theta_2)) = \frac{1}{2}\omega_2^2 \sin(\theta_1 - \theta_2) \cos(\theta_1 - \theta_2) + \frac{g}{L} \sin \theta_1 \cos(\theta_1 - \theta_2) + \omega_1^2 \sin(\theta_1 - \theta_2) - \frac{g}{L} \sin \theta_2$$

Product to sum rule:  $\sin A \cos B = 0.5[\sin(A+B) + \sin(A-B)]$

$A = B$ ,  $\sin A \cos A = 0.5[\sin(2A) + \sin 0] = 0.5 * \sin(2A)$

$$\ddot{\omega}_2(1 - \frac{1}{2} \cos^2(\theta_1 - \theta_2)) = \frac{1}{4}\omega_2^2 \sin(2\theta_1 - 2\theta_2) + \frac{g}{L} \sin \theta_1 \cos(\theta_1 - \theta_2) + \omega_1^2 \sin(\theta_1 - \theta_2) - \frac{g}{L} \sin \theta_2$$

Product to sum rule:  $\sin A \cos B = 0.5[\sin(A+B) + \sin(A-B)]$

$A = \theta_1$ ,  $B = \theta_1 - \theta_2$ ,  $0.5[\sin 2\theta_1 - \theta_2 + \sin \theta_2]$

$$\ddot{\omega}_2(1 - \frac{1}{2} \cos^2(\theta_1 - \theta_2)) = \frac{1}{4}\omega_2^2 \sin(2\theta_1 - 2\theta_2) + \frac{g}{2L} (\sin(2\theta_1 - \theta_2) + \sin \theta_2) + \omega_1^2 \sin(\theta_1 - \theta_2) - \frac{g}{L} \sin \theta_2$$

$$\ddot{\omega}_2(1 - \frac{1}{2} \cos^2(\theta_1 - \theta_2)) = \frac{1}{4}\omega_2^2 \sin(2\theta_1 - 2\theta_2) + \frac{g}{2L} (\sin(2\theta_1 - \theta_2) - \sin \theta_2) + \omega_1^2 \sin(\theta_1 - \theta_2)$$

# Double pendulum

$$\dot{\omega}_2 \left(1 - \frac{1}{2} \cos^2(\theta_1 - \theta_2)\right) = \frac{1}{4} \omega_2^2 \sin(2\theta_1 - 2\theta_2) + \frac{g}{2L} (\sin(2\theta_1 - \theta_2) - \sin \theta_2) + \omega_1^2 \sin(\theta_1 - \theta_2)$$

$$\dot{\omega}_2 = \frac{1}{1 - \frac{1}{2} \cos^2(\theta_1 - \theta_2)} \left[ \frac{1}{4} \omega_2^2 \sin(2\theta_1 - 2\theta_2) + \frac{g}{2L} (\sin(2\theta_1 - \theta_2) - \sin \theta_2) + \omega_1^2 \sin(\theta_1 - \theta_2) \right]$$

From before:

$$2\dot{\omega}_1 + \dot{\omega}_2 \cos(\theta_1 - \theta_2) + \omega_2^2 \sin(\theta_1 - \theta_2) + 2\frac{g}{L} \sin \theta_1 = 0$$

$$\dot{\omega}_2 + \dot{\omega}_1 \cos(\theta_1 - \theta_2) - \omega_1^2 \sin(\theta_1 - \theta_2) + \frac{g}{L} \sin \theta_2 = 0$$

$$\dot{\omega}_2 \cos(\theta_1 - \theta_2) = -2\dot{\omega}_1 - \omega_2^2 \sin(\theta_1 - \theta_2) - 2\frac{g}{L} \sin \theta_1$$

$$\dot{\omega}_2 = -\dot{\omega}_1 \cos(\theta_1 - \theta_2) + \omega_1^2 \sin(\theta_1 - \theta_2) - \frac{g}{L} \sin \theta_2$$

# Double pendulum

$$\dot{\omega}_2 \cos(\theta_1 - \theta_2) = -2\dot{\omega}_1 - \omega_2^2 \sin(\theta_1 - \theta_2) - 2\frac{g}{L} \sin \theta_1$$

$$\dot{\omega}_2 = -\dot{\omega}_1 \cos(\theta_1 - \theta_2) + \omega_1^2 \sin(\theta_1 - \theta_2) - \frac{g}{L} \sin \theta_2$$

$$\dot{\omega}_2 = \frac{-2\dot{\omega}_1}{\cos(\theta_1 - \theta_2)} - \frac{\omega_2^2 \sin(\theta_1 - \theta_2)}{\cos(\theta_1 - \theta_2)} - \frac{2\frac{g}{L} \sin \theta_1}{\cos(\theta_1 - \theta_2)}$$

$$\frac{-2\dot{\omega}_1}{\cos(\theta_1 - \theta_2)} - \frac{\omega_2^2 \sin(\theta_1 - \theta_2)}{\cos(\theta_1 - \theta_2)} - \frac{2\frac{g}{L} \sin \theta_1}{\cos(\theta_1 - \theta_2)} = \\ -\dot{\omega}_1 \cos(\theta_1 - \theta_2) + \omega_1^2 \sin(\theta_1 - \theta_2) - \frac{g}{L} \sin \theta_2$$

# Double pendulum

$$\frac{-2\dot{\omega}_1}{\cos(\theta_1 - \theta_2)} - \frac{\omega_2^2 \sin(\theta_1 - \theta_2)}{\cos(\theta_1 - \theta_2)} - \frac{2\frac{g}{L} \sin \theta_1}{\cos(\theta_1 - \theta_2)} = \\ -\dot{\omega}_1 \cos(\theta_1 - \theta_2) + \omega_1^2 \sin(\theta_1 - \theta_2) - \frac{g}{L} \sin \theta_2$$

$$-2\dot{\omega}_1 - \omega_2^2 \sin(\theta_1 - \theta_2) - 2\frac{g}{L} \sin \theta_1 =$$

$$-\dot{\omega}_1 \cos^2(\theta_1 - \theta_2) + \omega_1^2 \sin(\theta_1 - \theta_2) \cos(\theta_1 - \theta_2) - \frac{g}{L} \sin \theta_2 \cos(\theta_1 - \theta_2)$$

$$\dot{\omega}_1(-2 + \cos^2(\theta_1 - \theta_2)) = \omega_2^2 \sin(\theta_1 - \theta_2) + \frac{g}{L}(2 \sin \theta_1 - \sin \theta_2 \cos(\theta_1 - \theta_2)) + \omega_1^2 \sin(\theta_1 - \theta_2) \cos(\theta_1 - \theta_2)$$

$$\dot{\omega}_1(-2 + \cos^2(\theta_1 - \theta_2)) = \omega_2^2 \sin(\theta_1 - \theta_2) + \frac{g}{L}(2 \sin \theta_1 - \sin \theta_2 \cos(\theta_1 - \theta_2)) + \frac{1}{2}\omega_1^2 \sin(2\theta_1 - 2\theta_2)$$

# Double pendulum

$$\ddot{\omega}_1(-2 + \cos^2(\theta_1 - \theta_2)) = \omega_2^2 \sin(\theta_1 - \theta_2) + \frac{g}{L}(2 \sin \theta_1 - \sin \theta_2 \cos(\theta_1 - \theta_2)) + \frac{1}{2}\omega_1^2 \sin(2\theta_1 - 2\theta_2)$$

Product to sum rule:  $\sin A \cos B = 0.5[\sin(A+B) + \sin(A-B)]$

$$A = \theta_2, B = \theta_1 - \theta_2, 0.5[\sin \theta_1 + \sin 2\theta_2 - \theta_1] =$$

$$\ddot{\omega}_1(-2 + \cos^2(\theta_1 - \theta_2)) = \omega_2^2 \sin(\theta_1 - \theta_2) + \frac{g}{L}(2 \sin \theta_1 - \frac{1}{2} \sin \theta_1 - \frac{1}{2} \sin(2\theta_2 - \theta_1)) + \frac{1}{2}\omega_1^2 \sin(2\theta_1 - 2\theta_2)$$

$$\ddot{\omega}_1(-2 + \cos^2(\theta_1 - \theta_2)) = \omega_2^2 \sin(\theta_1 - \theta_2) + \frac{g}{L}(\frac{3}{2} \sin \theta_1 - \frac{1}{2} \sin(2\theta_2 - \theta_1)) + \frac{1}{2}\omega_1^2 \sin(2\theta_1 - 2\theta_2)$$

$$\ddot{\omega}_1(-2 + \cos^2(\theta_1 - \theta_2)) = \omega_2^2 \sin(\theta_1 - \theta_2) + \frac{g}{L}(\frac{3}{2} \sin \theta_1 + \frac{1}{2} \sin(\theta_1 - 2\theta_2)) + \frac{1}{2}\omega_1^2 \sin(2\theta_1 - 2\theta_2)$$

$$\ddot{\omega}_1 = \frac{-1}{(2 - \cos^2(\theta_1 - \theta_2))} \left[ \omega_2^2 \sin(\theta_1 - \theta_2) + \frac{g}{L}(\frac{3}{2} \sin \theta_1 + \frac{1}{2} \sin(\theta_1 - 2\theta_2)) + \frac{1}{2}\omega_1^2 \sin(2\theta_1 - 2\theta_2) \right]$$

$$\ddot{\omega}_1 = \frac{-0.5}{(1 - \frac{1}{2} \cos^2(\theta_1 - \theta_2))} \left[ \omega_2^2 \sin(\theta_1 - \theta_2) + \frac{g}{L}(\frac{3}{2} \sin \theta_1 + \frac{1}{2} \sin(\theta_1 - 2\theta_2)) + \frac{1}{2}\omega_1^2 \sin(2\theta_1 - 2\theta_2) \right]$$

# Double pendulum

$$\dot{\omega}_1 = \frac{-0.5}{(1 - \frac{1}{2} \cos^2(\theta_1 - \theta_2))} \left[ \omega_2^2 \sin(\theta_1 - \theta_2) + \frac{g}{L} \left( \frac{3}{2} \sin \theta_1 + \frac{1}{2} \sin(\theta_1 - 2\theta_2) \right) + \frac{1}{2} \omega_1^2 \sin(2\theta_1 - 2\theta_2) \right]$$

$$\dot{\omega}_2 = \frac{1}{1 - \frac{1}{2} \cos^2(\theta_1 - \theta_2)} \left[ \frac{1}{4} \omega_2^2 \sin(2\theta_1 - 2\theta_2) + \frac{g}{2L} (\sin(2\theta_1 - \theta_2) - \sin \theta_2) + \omega_1^2 \sin(\theta_1 - \theta_2) \right]$$

PHEW! Slightly different form from the book, but they are equivalent

# Double pendulum with vpython

```
from math import sin,cos,pi
from numpy import arange,array
from vpython import rate, vector, sphere,cylinder

g = 9.81
l = 0.4
R = 0.05
w = 0.01
framerate = 200
stepsperframe = 20

# Function f(r)
def f(r):
    theta1 = r[0]
    theta2 = r[1]
    omega1 = r[2]
    omega2 = r[3]
    ftheta1 = omega1
    ftheta2 = omega2
    fomega1 = -(omega1*omega1*sin(2*theta1-2*theta2) + 2*omega2*omega2*sin(theta1-theta2) + (3*sin(theta1) + sin(theta1-2*theta2))*g/l)/(3-cos(2*theta1-2*theta2))
    fomega2 = (4*omega1*omega1*sin(theta1-theta2) + omega2*omega2*sin(2*theta1-2*theta2) - 2*(sin(theta2)-sin(2*theta1-theta2))*g/l)/(3-cos(2*theta1-2*theta2))
    return array([ftheta1,ftheta2,fomega1,fomega2],float)
```

# Double pendulum with vpython

```
# Main Program
# Set up starting values
h = 1.0/(framerate*stepsperframe)
theta1 = 0.8*pi
theta2 = 0.9*pi
omega1 = omega2 = 0.0
#theta1 = theta2 = 0.5*pi
#omega1 = omega2 = 0.0
r = array([theta1,theta2,omega1,omega2],float)

# Set up graphics
pivot = sphere(pos=vector(0,0,0),radius=R)
x1 = l*sin(theta1)
y1 = -l*cos(theta1)
x2 = l*(sin(theta1)+sin(theta2))
y2 = -l*(cos(theta1)+cos(theta2))
arm1 = cylinder(pos = vector(0,0,0),axis=vector(x1,y1,0),radius=W)
arm2 = cylinder(pos = vector(x1,y1,0), axis=vector(x2-x1,y2-y1,0), radius=W)
bob1 = sphere(pos = vector(x1,y1,0),radius=R)
bob2 = sphere(pos = vector(x2,y2,0),radius=R)
```

# Double pendulum with vpython

```
# Main loop
while True:
    for i in range(stepsperframe):
        k1 = h*f(r)
        k2 = h*f(r+0.5*k1)
        k3 = h*f(r+0.5*k2)
        k4 = h*f(r+k3)
        r += (k1+2*k2+2*k3+k4)/6

# Graphics
theta1 = r[0]
theta2 = r[1]
x1 = l*sin(theta1)
y1 = -l*cos(theta1)
x2 = l*(sin(theta1)+sin(theta2))
y2 = -l*(cos(theta1)+cos(theta2))
rate(framerate)

arm1.axis = vector(x1,y1,0)
arm2.pos = vector(x1,y1,0)
arm2.axis = vector(x2-x1,y2-y1,0)
bob1.pos = vector(x1,y1,0)
bob2.pos = vector(x2,y2,0)
```

Runs indefinitely!  
Well, if it runs. This  
is now old, but I  
show because the  
book makes heavy  
use of it and I used  
to be able to get it  
to run :)

# Investigating double pendulum some more

```

▶ # Double pendulum, some interesting plots (not animation)
from math import sin,cos,pi
from numpy import arange,array

# Function f(r)
def f(r,l):
    g = 9.81
    thetal = r[0]
    theta2 = r[1]
    omegal = r[2]
    omega2 = r[3]
    fthetal = omegal
    ftheta2 = omega2
    fomegal = -(omegal*omegal*sin(2*thetal-2*theta2) + 2*omega2*omega2*sin(thetal-theta2) + (3*sin(thetal) + sin(thetal-2*theta2))*g/l)/(3-cos(2*thetal-2*theta2))
    fomega2 = (4*omegal*omegal*sin(thetal-theta2) + omega2*omega2*sin(2*thetal-2*theta2) - 2*(sin(theta2)-sin(2*thetal-theta2))*g/l)/(3-cos(2*thetal-2*theta2))
    return array([fthetal,ftheta2,fomegal,fomega2],float)

# Main Program from arbitrary starting values
def runDoublePendulum(thetal,theta2,omegal,omega2,tf=5.,nstep=3000000,l = 1.0):
    t = 0
    h = (tf-t)/nstep
    r = array([thetal,theta2,omegal,omega2])
    thetas_1 = []
    thetas_2 = []
    omegas_1 = []
    omegas_2 = []

    # Main loop
    while t < tf:
        ### fix values so we're not sensitive to 2pi wrap
        while (r[0] < pi): r[0] += pi
        while (r[1] < pi): r[1] += pi
        while (r[0] > pi): r[0] -= pi
        while (r[1] > pi): r[1] -= pi
        thetas_1.append(r[0])
        thetas_2.append(r[1])
        omegas_1.append(r[2])
        omegas_2.append(r[3])

        k1 = h*f(r,l)
        k2 = h*f(r+0.5*k1,l)
        k3 = h*f(r+0.5*k2,l)
        k4 = h*f(r+k3,l)
        r += (k1+2*k2+2*k3+k4)/6

        # Update
        t += h
    return (thetas_1, thetas_2, omegas_1, omegas_2)

```

Make code  
reusable and  
easily  
configurable, be  
careful about 2pi  
effects!

# Investigating double pendulum some more

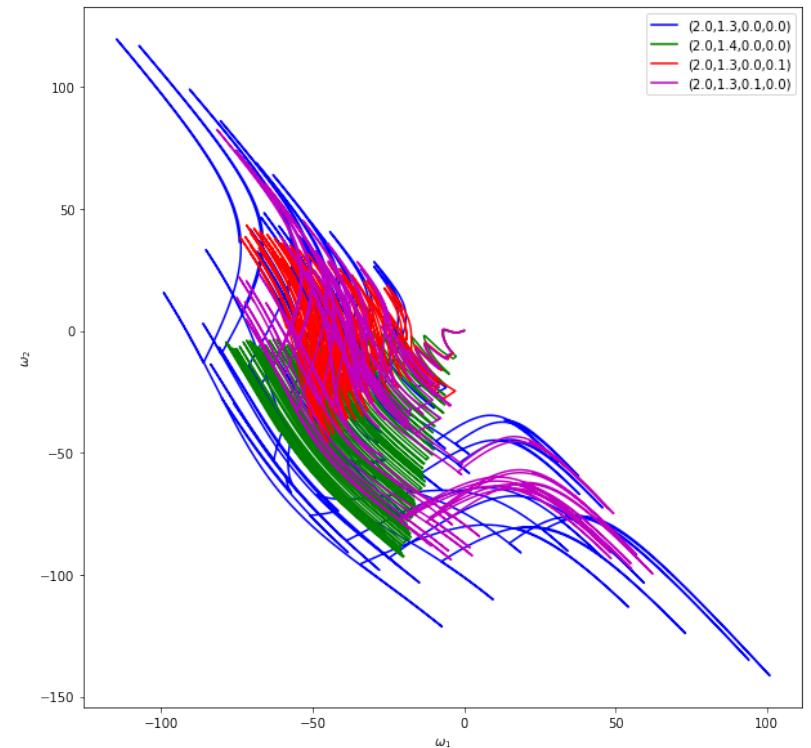
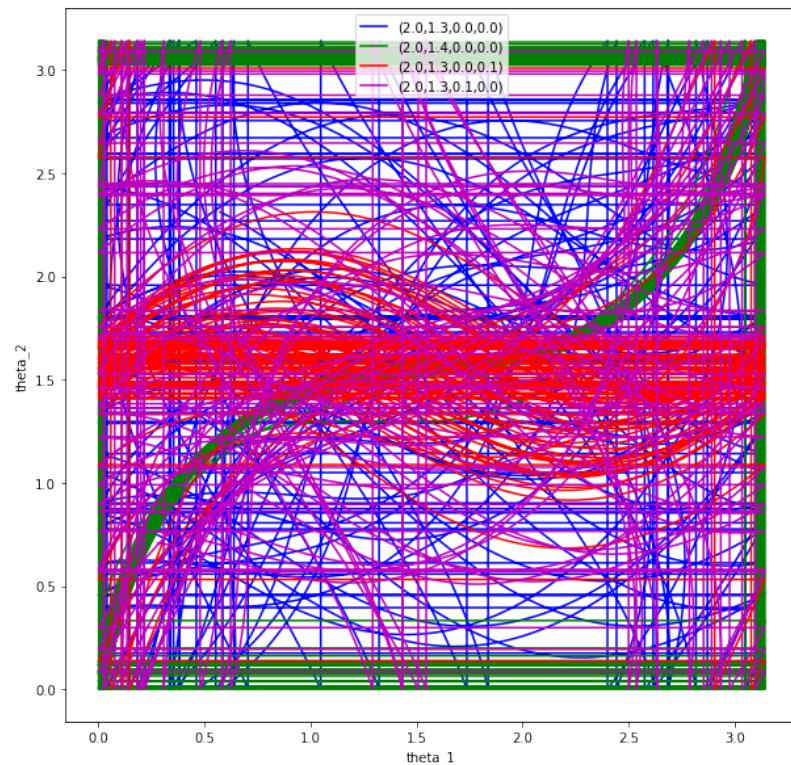
```
from matplotlib.pyplot import plot,show,figure,xlabel,ylabel,legend

thetas_1_a, thetas_2_a, omegas_1_a, omegas_2_a = runDoublePendulum(2.0,1.3,0.0,0.0)
thetas_1_b, thetas_2_b, omegas_1_b, omegas_2_b = runDoublePendulum(2.0,1.4,0.0,0.0)
thetas_1_c, thetas_2_c, omegas_1_c, omegas_2_c = runDoublePendulum(2.0,1.3,0.0,0.1)
thetas_1_d, thetas_2_d, omegas_1_d, omegas_2_d = runDoublePendulum(2.0,1.3,0.1,0.0)

fig = figure(figsize=(10,10))
plot(thetas_1_a,thetas_2_a,label="(2.0,1.3,0.0,0.0)",color='b')
plot(thetas_1_b,thetas_2_b,label="(2.0,1.4,0.0,0.0)",color='g')
plot(thetas_1_c,thetas_2_c,label="(2.0,1.3,0.0,0.1)",color='r')
plot(thetas_1_d,thetas_2_d,label="(2.0,1.3,0.1,0.0)",color='m')
xlabel("theta_1")
ylabel("theta_2")
legend()
show()

fig = figure(figsize=(10,10))
plot(omegas_1_a,omegas_2_a,label="(2.0,1.3,0.0,0.0)",color='b')
plot(omegas_1_b,omegas_2_b,label="(2.0,1.4,0.0,0.0)",color='g')
plot(omegas_1_c,omegas_2_c,label="(2.0,1.3,0.0,0.1)",color='r')
plot(omegas_1_d,omegas_2_d,label="(2.0,1.3,0.1,0.0)",color='m')
xlabel("$\omega_1$")
ylabel("$\omega_2$")
legend()
show()
```

# Investigating double pendulum some more



Small changes in initial  
conditions lead to very  
large changes later on!

# Double pendulum with matplotlib

```
from math import sin,cos,pi
from numpy import arange,array
import matplotlib.pyplot as plt
import matplotlib.animation as animation

g = 9.81
l = 0.4
R = 0.05
W = 0.01
stepsperframe = 20
framerate = 200
```

```
# Main Program
# Set up starting values
h = 1.0/(framerate*stepsperframe)
theta1 = 0.8*pi
theta2 = 0.9*pi
omega1 = omega2 = 0.0
r = array([theta1,theta2,omega1,omega2],float)

def init():
    x1 = l*sin(theta1)
    y1 = -l*cos(theta1)
    x2 = l*(sin(theta1)+sin(theta2))
    y2 = -l*(cos(theta1)+cos(theta2))
    line.set_data([],[])
    return line
```

Advantage here: we can save our animation!  
Disadvantage: Syntax is awkward, and it's slow

# Double pendulum with matplotlib

```

def animate(i):
    global r
    for i in range(stepsperframe):
        k1 = h*f(r)
        k2 = h*f(r+0.5*k1)
        k3 = h*f(r+0.5*k2)
        k4 = h*f(r+k3)
        r += (k1+2*k2+2*k3+k4)/6

    # Graphics
    theta1 = r[0]
    theta2 = r[1]
    x1 = l*sin(theta1)
    y1 = -l*cos(theta1)
    x2 = l*(sin(theta1)+sin(theta2))
    y2 = -l*(cos(theta1)+cos(theta2))
    thisx = [0, x1, x2]
    thisy = [0, y1, y2]
    line.set_data(thisx, thisy)

    return line,

```

Idea: Define a function that steps through the animation one-by-one and returns the objects to be animated. Let's open the output in the web browser

Return a tuple!

Number of ms between frames

# of frames

```

fig = plt.figure()
ax = plt.axes(xlim=(-2*l, 2*l), ylim=(-2*l,2*l))
line, = ax.plot([], [], lw=3)
ani = animation.FuncAnimation(fig, animate, interval=framerate, frames = 5000, init_func=init)
###plt.show()
ani.save('double_pendulum.mp4', fps=60, extra_args=['-vcodec', 'libx264'])

```

# Double pendulum with matplotlib

Tell Colab we want to use more space for the animation! This number is in MB, so it's basically “use everything you have”. With our free version of Colab we usually can get tens of MBs only

```
### Double pendulum animation
from math import sin,cos,pi
from numpy import arange,array
import matplotlib.pyplot as plt
import matplotlib.animation as animation
from matplotlib import rc,rcParams

from IPython.display import HTML
rcParams['animation.embed_limit'] = 2**128
```

Can also do this in colab if we use a few extra tricks  
(and don't make the animation too big)

```
fig = plt.figure()
ax = plt.axes(xlim=(-2*l, 2*l), ylim=(-2*l,2*l))
line, = ax.plot([], [], lw=3)
ani = animation.FuncAnimation(fig, animate, interval=framerate, frames = 2000, init_func	init)

# Note: below is the part which makes it work on Colab
rc('animation', html='jshtml')
ani
```

# Single non-linear pendulum

```
### Exercise 8.4 Non-linear pendulum, animation

from math import sin,cos,pi
from numpy import array
import matplotlib.pyplot as plt
import matplotlib.animation as animation
from matplotlib import rc,rcParams

from IPython.display import HTML
rcParams['animation.embed_limit'] = 2**128

g = 9.81
l = 0.1
framerate = 15
stepsperframe = 20

def f(r):
    theta = r[0]
    omega = r[1]
    ftheta = omega
    fomega = (-g/l)*sin(theta)
    return array([ftheta,fomega],float)

# Initial values
theta = pi*120/180
r = array([theta,0.0],float)
# Main loop
h = 1.0/(framerate*stepsperframe)
```

```
def init():
    x = l*sin(theta)
    y = -l*cos(theta)
    line.set_data([],[])
    return line

def animate(i):
    global r
    for i in range(stepsperframe):
        k1 = h*f(r)
        k2 = h*f(r+0.5*k1)
        k3 = h*f(r+0.5*k2)
        k4 = h*f(r+k3)
        r += (k1+2*k2+2*k3+k4)/6
    # Graphics
    theta = r[0]
    x = [0,l*sin(theta),0]
    y = [0,-l*cos(theta),0]
    line.set_data(x,y)
    return line,

fig = plt.figure()
ax = plt.axes(xlim=(-2*l, 2*l), ylim=(-2*l,2*l))
line, = ax.plot([],[], lw=3)
ani = animation.FuncAnimation(fig, animate, interval=framerate, frames = 2000, init_func=init)

# Note: below is the part which makes it work on Colab
rc('animation', html='jshtml')
ani
```

Imagine we have three stars of similar mass. What is their orbit around each other? Each star is influenced now by two other objects! Let's look at star 1

$$m_1 \frac{d^2 \vec{r}_1}{dt^2} = \frac{G m_1 m_2}{|\vec{r}_2 - \vec{r}_1|^2} \times \frac{\vec{r}_2 - \vec{r}_1}{|\vec{r}_2 - \vec{r}_1|} + \frac{G m_1 m_3}{|\vec{r}_3 - \vec{r}_1|^2} \times \frac{\vec{r}_3 - \vec{r}_1}{|\vec{r}_3 - \vec{r}_1|}$$

“ma” in  
 $F=ma$  for  
object 1

Size of  
gravitational force  
from each of other  
two planets

Unit vectors  
towards other  
stars

# Let's work on Problem 8.16 (Three-body problem)

$$m_1 \frac{d^2 \vec{r}_1}{dt^2} = \frac{G m_1 m_2}{|\vec{r}_2 - \vec{r}_1|^2} \times \frac{\vec{r}_2 - \vec{r}_1}{|\vec{r}_2 - \vec{r}_1|} + \frac{G m_1 m_3}{|\vec{r}_3 - \vec{r}_1|^2} \times \frac{\vec{r}_3 - \vec{r}_1}{|\vec{r}_3 - \vec{r}_1|}$$

Cleaning up and rearranging

$$\frac{d^2 \vec{r}_1}{dt^2} = \frac{G m_2 (\vec{r}_2 - \vec{r}_1)}{|\vec{r}_2 - \vec{r}_1|^3} + \frac{G m_3 (\vec{r}_3 - \vec{r}_1)}{|\vec{r}_3 - \vec{r}_1|^3}$$

And the other two planets:

$$\frac{d^2 \vec{r}_2}{dt^2} = \frac{G m_3 (\vec{r}_3 - \vec{r}_2)}{|\vec{r}_3 - \vec{r}_2|^3} + \frac{G m_1 (\vec{r}_1 - \vec{r}_2)}{|\vec{r}_1 - \vec{r}_2|^3}$$

$$\frac{d^2 \vec{r}_3}{dt^2} = \frac{G m_1 (\vec{r}_1 - \vec{r}_3)}{|\vec{r}_1 - \vec{r}_3|^3} + \frac{G m_2 (\vec{r}_2 - \vec{r}_3)}{|\vec{r}_2 - \vec{r}_3|^3}$$

# Three-body problem with adaptive step sizes

```

### Three-body problem
from numpy import arange, array, empty, concatenate, dot, empty, sqrt
import matplotlib.pyplot as plt
import matplotlib.animation as animation
from matplotlib import rc, rcParams

from IPython.display import HTML
rcParams['animation.embed_limit'] = 2**128

G = 1.0 ## in these units
m1 = 200
m2 = 225
m3 = 275

### Returns mag squared of a vector
def magsq(v):
    return dot(v, v)

# Function f(vals)
### vals is the r vector (x,y) for each of three objects and then v vector (vx, vy) for each
### everything in z coordinate is zero for this problem
def f(vals):
    r1 = vals[0:2] ### needs two coordinates!
    r2 = vals[2:4]
    r3 = vals[4:6]
    v1 = vals[6:8]
    v2 = vals[8:10]
    v3 = vals[10:12]

    dr12 = magsq(r1-r2)**1.5
    dr23 = magsq(r2-r3)**1.5
    dr31 = magsq(r3-r1)**1.5

    fr1 = v1
    fr2 = v2
    fr3 = v3

    fv1 = G*((m2*(r2-r1))/(dr12) + (m3*(r3-r1))/(dr31))
    fv2 = G*((m3*(r3-r2))/(dr23) + (m1*(r1-r2))/(dr12))
    fv3 = G*((m1*(r1-r3))/(dr31) + (m2*(r2-r3))/(dr23))

    return concatenate([fr1, fr2, fr3, fv1, fv2, fv3])

```

Useful shorthand to find the magnitude of a vector

Use “funny” units, but that’s OK!

Constrain everything to the x-y plane. Still have 12 numbers to define a point in time!

Let's check this

# Three-body problem with adaptive step sizes

```
# Main Program
# Set up starting values
stepsperframe = 100
framerate = 2
h = 1e-8
hmax = 1e-5
delta = 1e-5
vals = empty(12, float)
vals[0:2] = [1.0, 3.0]
vals[2:4] = [-2.0, -1.0]
vals[4:6] = [1.0, -1.0]
vals[6:12] = [0.3, 0.3, -0.3, -0.2, 0.1, -0.2]
```

Initial  
positions

Make problem more  
fun than 8.16 - we'll  
give planets non-  
zero initial  
velocities!

# Three-body problem with adaptive step sizes

```

frame = 0
def animate(i):
    global vals, frame, h
    frame = frame+1
    if (frame % 100 == 0): print(frame)
    for i in range(stepsperframe):
        passedError = False
        while (not passedError):
            # Do one large step
            k1 = 2*h*f(vals)
            k2 = 2*h*f(vals+0.5*k1)
            k3 = 2*h*f(vals+0.5*k2)
            k4 = 2*h*f(vals+k3)
            vals1 = vals + (k1+2*k2+2*k3+k4)/6

            # Do two small steps
            k1 = h*f(vals)
            k2 = h*f(vals+0.5*k1)
            k3 = h*f(vals+0.5*k2)
            k4 = h*f(vals+k3)
            vals2 = vals + (k1+2*k2+2*k3+k4)/6

            k1 = h*f(vals2)
            k2 = h*f(vals2+0.5*k1)
            k3 = h*f(vals2+0.5*k2)
            k4 = h*f(vals2+k3)
            vals2 += (k1+2*k2+2*k3+k4)/6

            # Calculate rho and error and update
            e1 = sqrt(magsq(vals1[0:2]-vals2[0:2]))/30
            e2 = sqrt(magsq(vals1[2:4]-vals2[2:4]))/30
            e3 = sqrt(magsq(vals1[4:6]-vals2[4:6]))/30
            epsilon = max(e1,e2,e3,1e-18)
            rho = delta*h/epsilon

            # Calculate new t, h and r
            if rho >= 1.0: #can increase h, keep this point
                passedError = True
                vals = vals1 ### set new values
                h = min(h*rho**0.25,2.0*h,hmax) ### don't let h get tooo big!
            else: ### nope, make h smaller, redo
                h *= rho**0.25

    planet1.set_data([vals[0]],[vals[1]])
    planet2.set_data([vals[2]],[vals[3]])
    planet3.set_data([vals[4]],[vals[5]])
    return planet1,planet2,planet3,

```

This looks a lot like the previous adaptive solution, but in our animation function we don't count a step if the error was too big!

Error to determine if our step was too big is the maximum error of any of the 3 positions

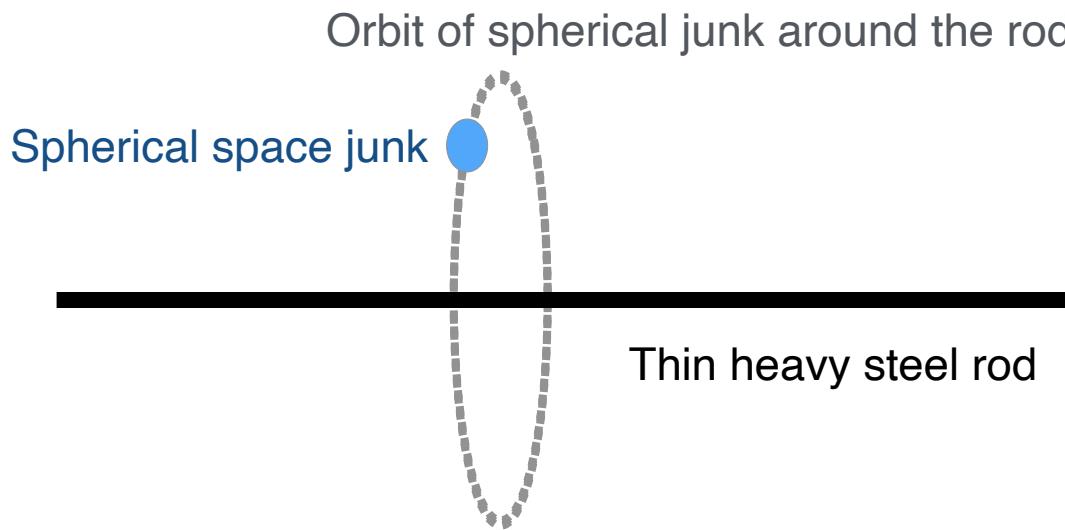
# Three-body problem with adaptive step sizes

And we run!  
Let's look at  
the animation  
together

```
fig = plt.figure()
maxaxis = 15
ax = plt.axes(xlim=(-maxaxis,maxaxis), ylim=(-maxaxis,maxaxis))
ax.set_aspect("equal")
planet1, = ax.plot(vals[0], vals[1], marker="o")
planet2, = ax.plot(vals[2], vals[3], marker="o")
planet3, = ax.plot(vals[4], vals[5], marker="o")
ani = animation.FuncAnimation(fig, animate, interval=framerate, frames = 2500, blit=True)

# Note: below is the part which makes it work on Colab
rc('animation', html='jshtml')
ani
```

## Ex 8.8 (space garbage)



A spaceship discarded a small spherical ball and very heavy thin rod. The ball orbits around the rod under the influence of gravity (assume the rod is heavy enough to be at rest)

# Ex 8.8 (space garbage)

8.8

Place rod centrally at the origin, running along the z axis. Consider a small element of length  $dz$  at position  $z$ . Mass / unit length on the rod is  $M/L$ . So the mass of that element is  $(M/L) dz$ , and the force on the ball at position  $x, y$  a distance  $R$  away is  $\frac{GMmdz}{LR^2} = \frac{GMmdz}{L(x^2+y^2+z^2)}$ . Force is in the direction from the ball towards the element. But since we put the center of the rod at the origin we know that there will be no net force in the  $\hat{z}$  direction, so we only have to worry about the  $x - y$  plane, ie towards the origin.

From right triangles and trig, this component is then:  $\frac{GMmdz}{L(x^2+y^2+z^2)} \frac{\sqrt{x^2+y^2}}{R^2}$ . A good check, when  $z == 0$ ,  $R = \sqrt{x^2 + y^2}$  and the force is fully in this plane. When  $z$  gets large, the force from this element gets small. Combining, the force from this tiny element is then:

$$F = \frac{GMmdz\sqrt{x^2+y^2}}{L(x^2+y^2+z^2)^{3/2}}$$

The full force is then given by integrating over the full quantity:

$F = \frac{GMm}{L} \sqrt{x^2 + y^2} \int_{-L/2}^{L/2} \frac{dz}{L(x^2+y^2+z^2)^{3/2}}$ . Can look up this integral, it is  $\frac{z}{x^2+y^2(\sqrt{x^2+y^2+z^2})}$ . Plugging in the limits of integration we get:

$$F = \frac{GMm}{L} \sqrt{x^2 + y^2} \frac{1}{x^2+y^2} \left( \frac{L/2}{\sqrt{x^2+y^2+L^2/4}} + \frac{-L/2}{\sqrt{x^2+y^2+L^2/4}} \right)$$

$$F = \frac{GMm}{\sqrt{x^2+y^2}} \frac{1}{\sqrt{x^2+y^2+L^2/4}}. Define r = \sqrt{x^2 + y^2}:$$

## Ex 8.8 (space garbage)

$$F = \frac{GMm}{r} \frac{1}{\sqrt{r^2+L^2/4}}$$

To get the components in the x and y directions we use trig again:

$$F_x = -F \frac{x}{r}, F_y = -F \frac{y}{r}, \text{ so:}$$

$$F_x = -\frac{GMmx}{r^2} \frac{1}{\sqrt{r^2+L^2/4}} \text{ and}$$

$$F_y = -\frac{GMy}{r^2} \frac{1}{\sqrt{r^2+L^2/4}}. \text{ Newton's 2nd law tell us then:}$$

$$\frac{dx}{dt} = v_x, \frac{dy}{dt} = v_y$$

$$\frac{dv_x}{dt} = -\frac{GMx}{r^2 \sqrt{r^2+L^2/4}}$$

$$\frac{dv_y}{dt} = -\frac{GMy}{r^2 \sqrt{r^2+L^2/4}}$$

## Ex 8.8 (space garbage)

```

# Ex 8.8 continued
from numpy import sqrt,array,arange
from matplotlib.pyplot import plot,show,figure

M = 10.0
L = 2.0

def f(r,t):
    x = r[0]
    y = r[1]
    vx = r[2]
    vy = r[3]
    fx = vx
    fy = vy
    rsq = x**2 + y**2
    denom = rsq*sqrt(rsq+L**2/4)
    fvx = -M*x/denom
    fvvy = -M*y/denom
    return array([fx,fy,fvx,fvyy],float)

N = 10000
a = 0.0
b = 200.0
h = (b-a)/N

r = array([1,0,-1,1],float)

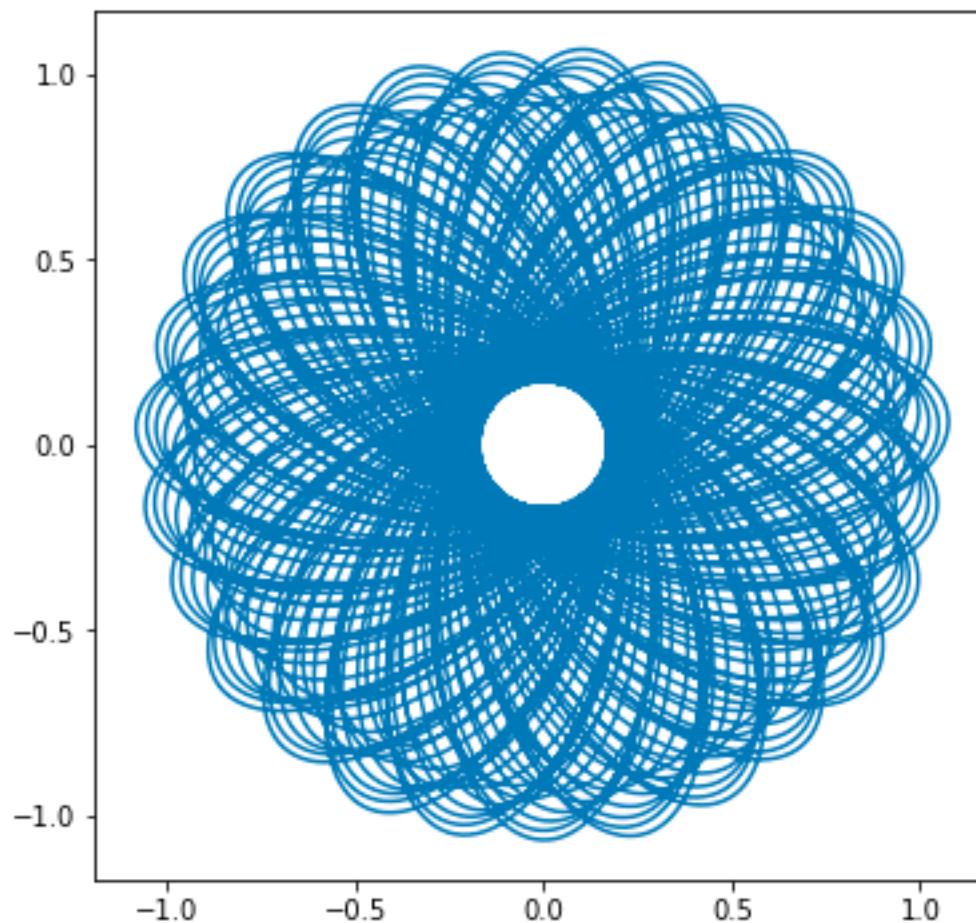
xpoints = []
ypoints = []

for t in arange(a,b,h):
    xpoints.append(r[0])
    ypoints.append(r[1])
    k1 = h*f(r,t)
    k2 = h*f(r+0.5*k1,t+0.5*h)
    k3 = h*f(r+0.5*k2,t+0.5*h)
    k4 = h*f(r+k3,t+h)
    r += (k1+2*k2+2*k3+k4)/6

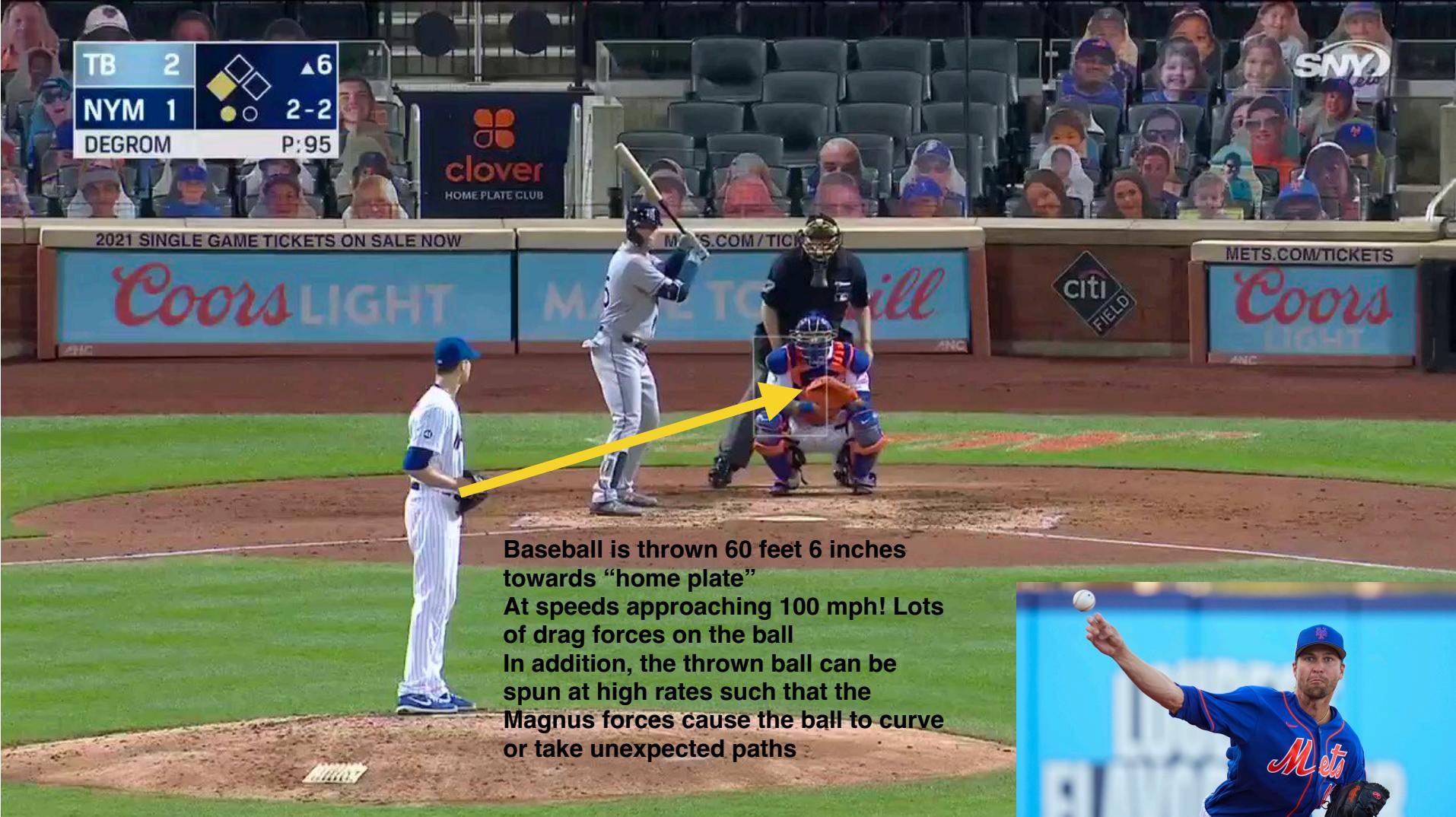
figure(figsize=(6,6))
plot(xpoints,ypoints)
show() ### Pretty cool plot!

```

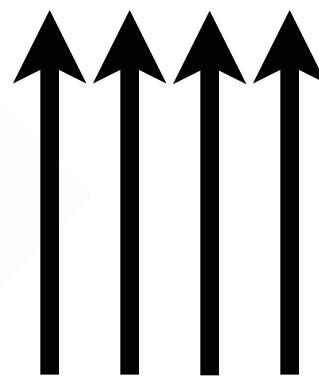
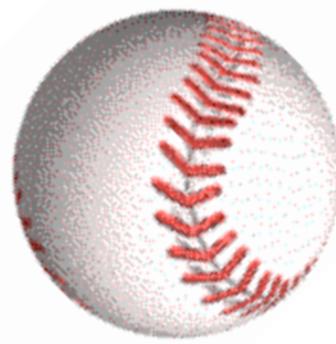
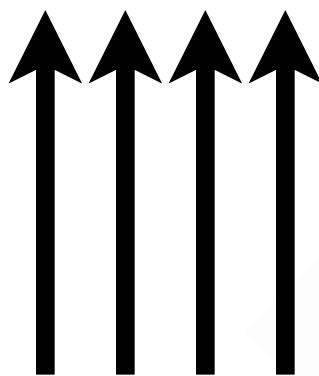
## Ex 8.8 (space garbage)



# Tossing a baseball

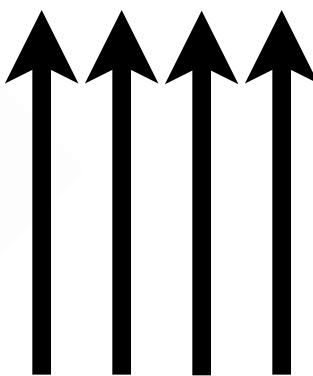
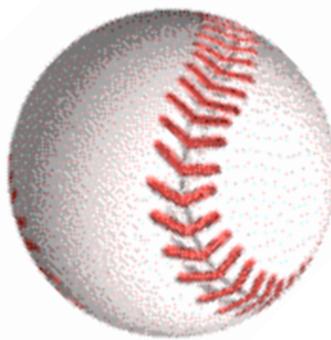
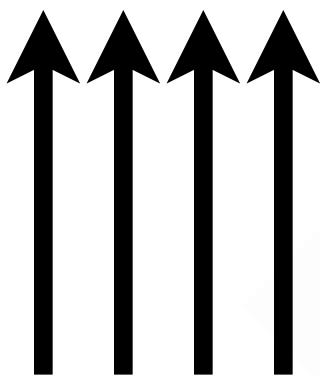


# Why does a curveball curve?

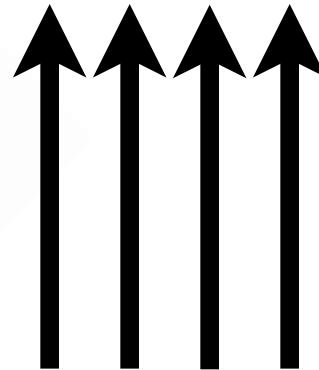
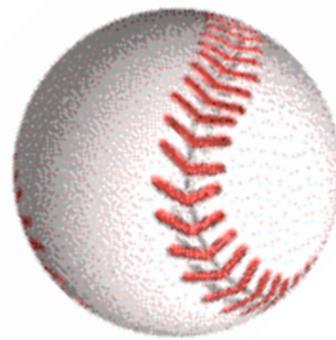
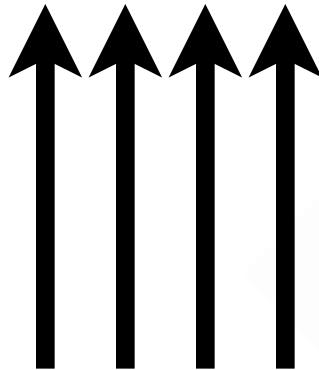


# Why does a curveball curve?

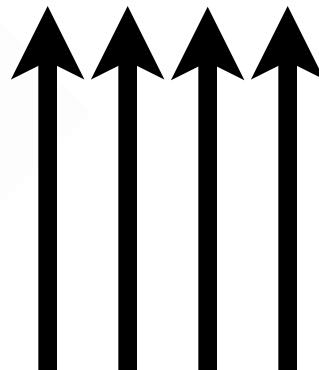
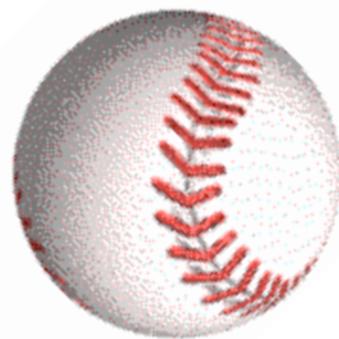
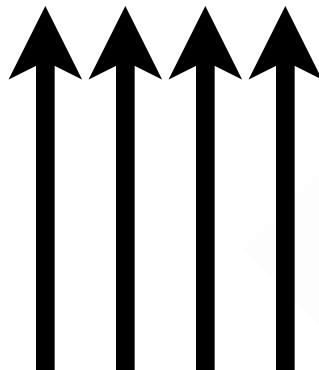
100



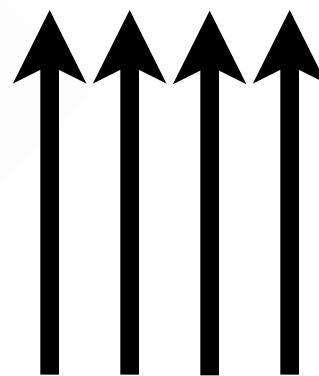
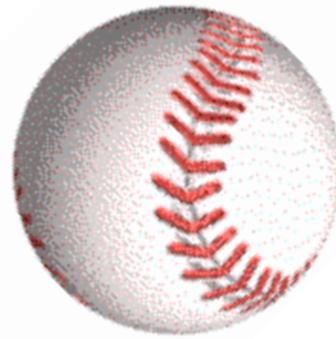
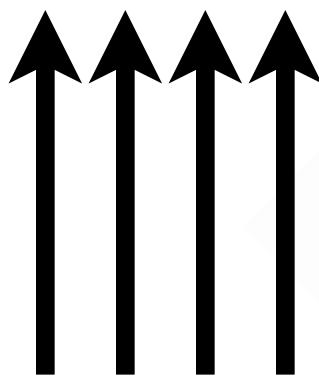
# Why does a curveball curve?



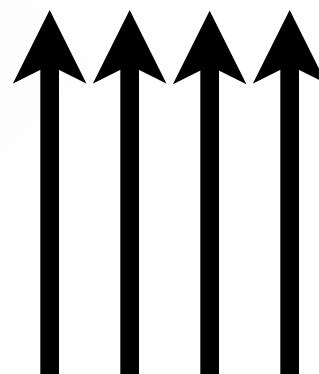
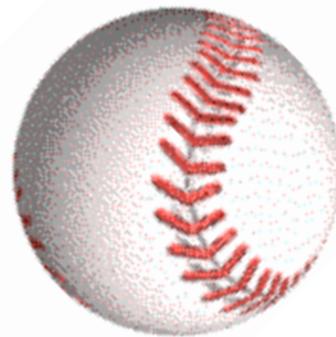
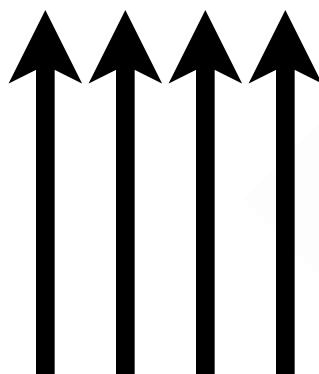
# Why does a curveball curve?



# Why does a curveball curve?

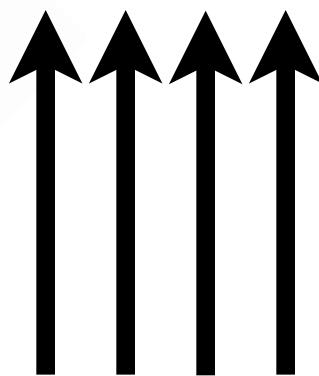
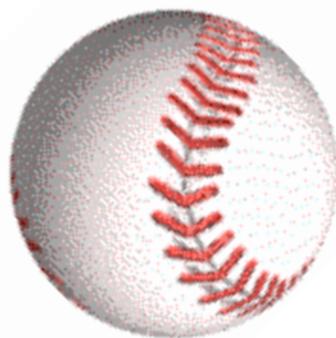
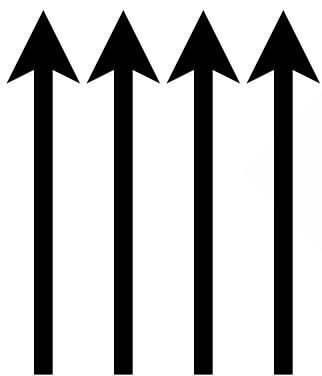


# Why does a curveball curve?



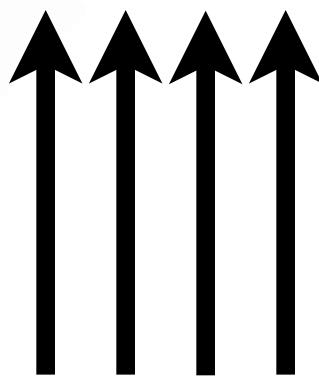
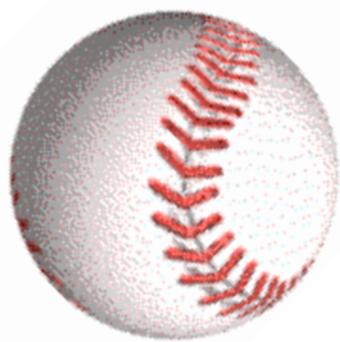
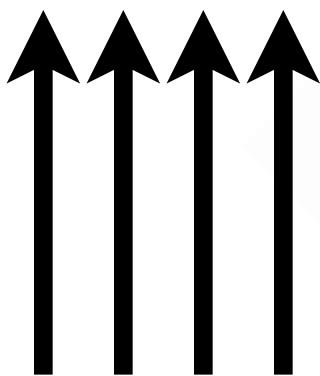
# Why does a curveball curve?

105



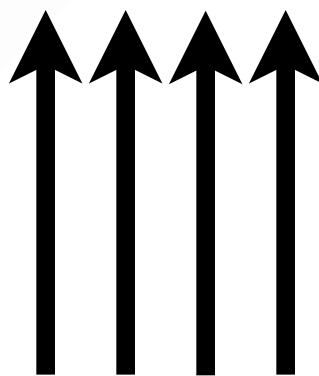
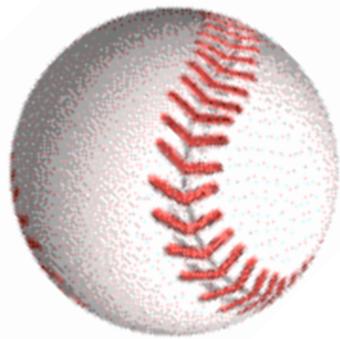
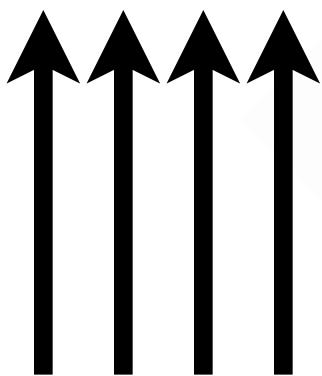
# Why does a curveball curve?

106

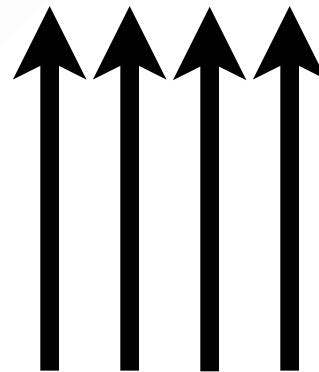
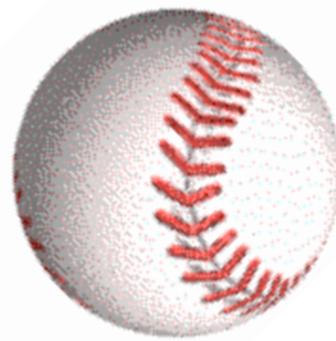
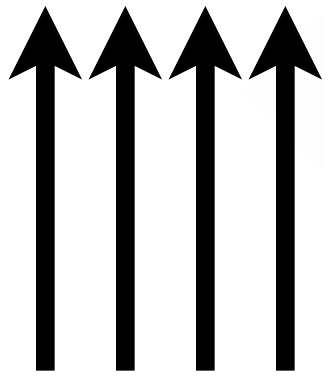


# Why does a curveball curve?

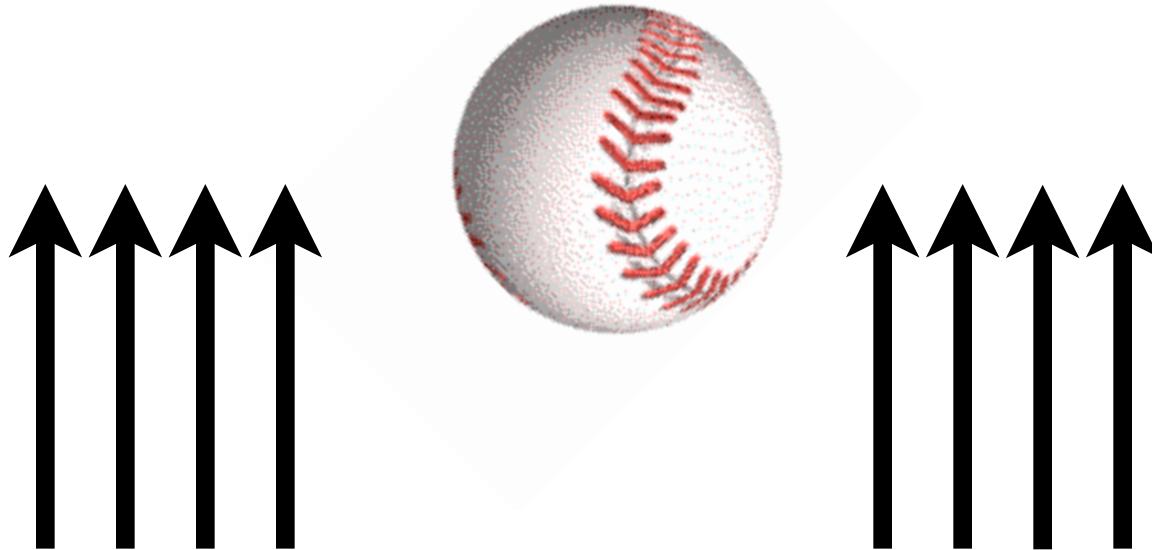
107



# Why does a curveball curve?

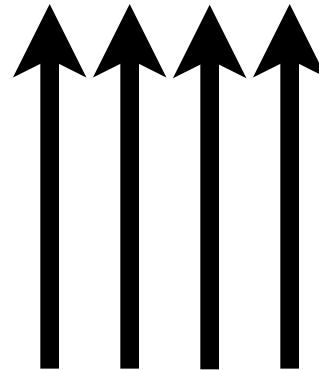
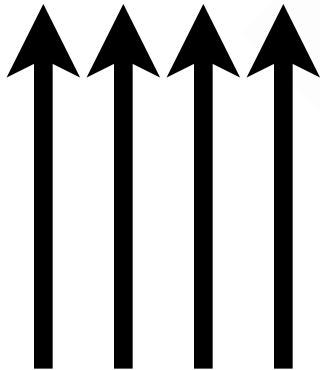
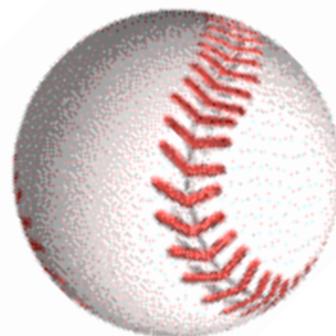


# Why does a curveball curve?



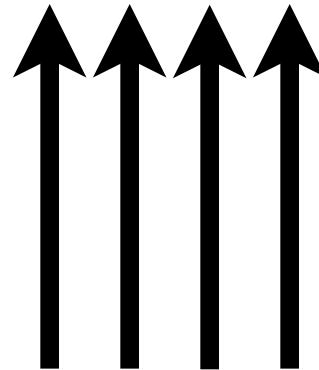
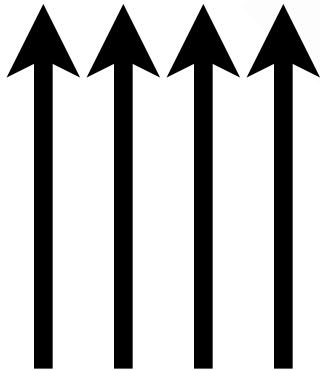
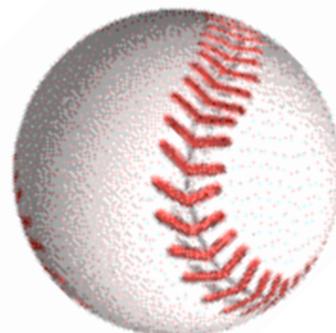
# Why does a curveball curve?

110

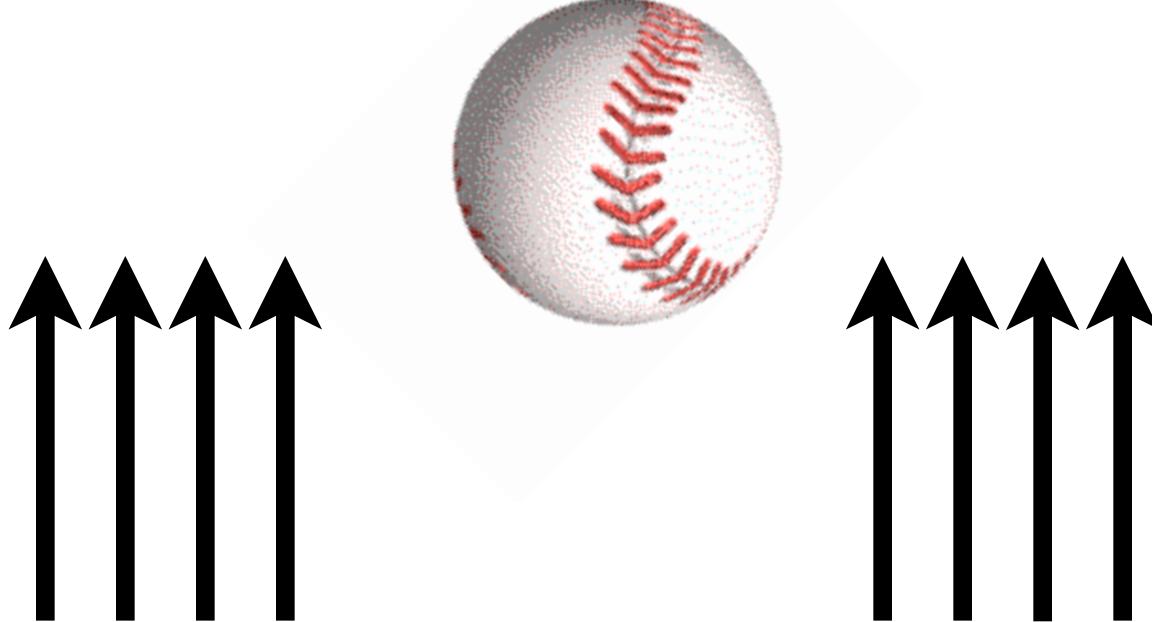


# Why does a curveball curve?

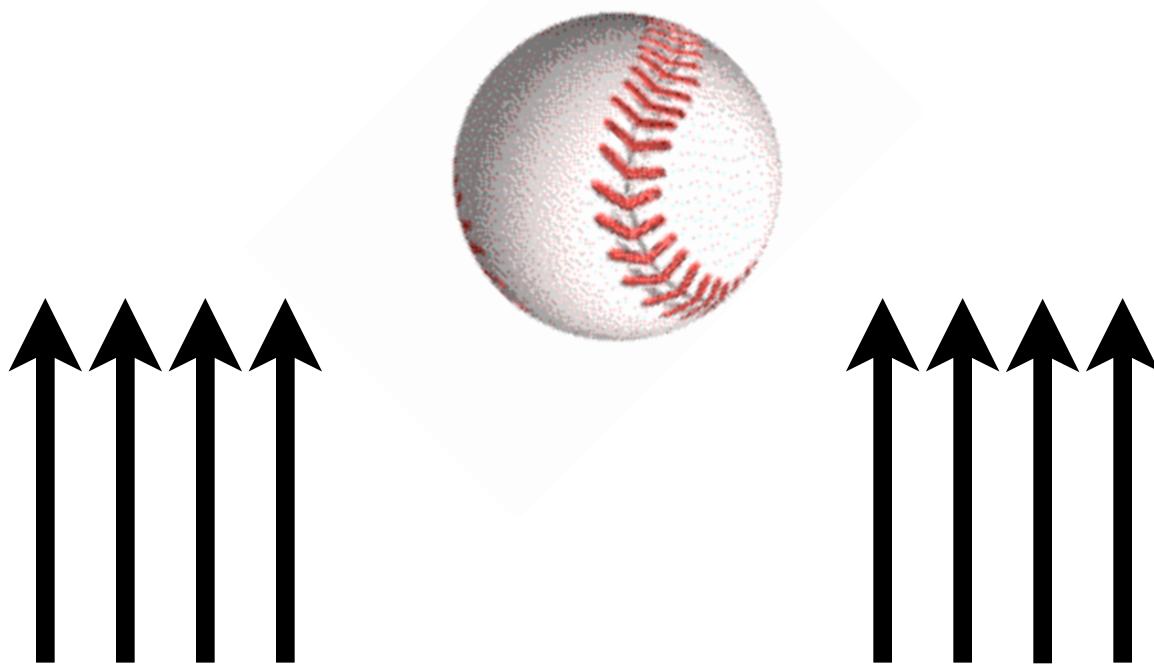
III



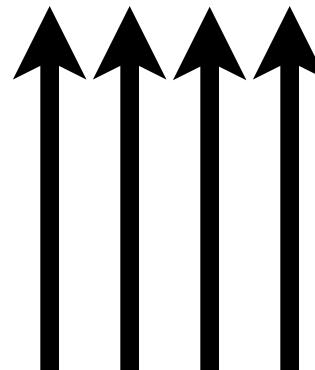
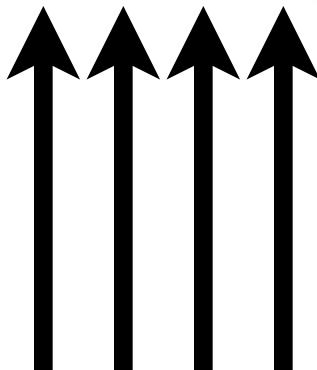
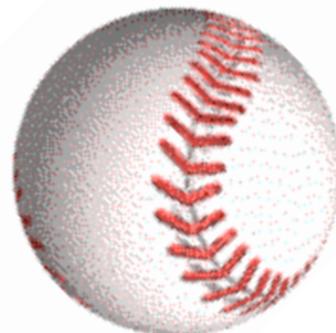
# Why does a curveball curve?



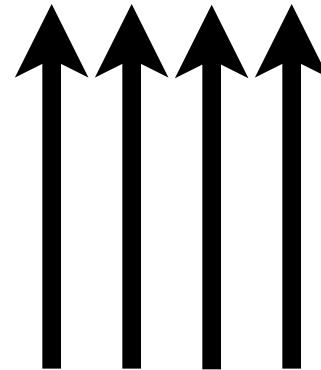
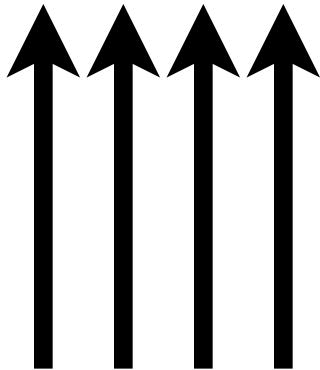
# Why does a curveball curve?



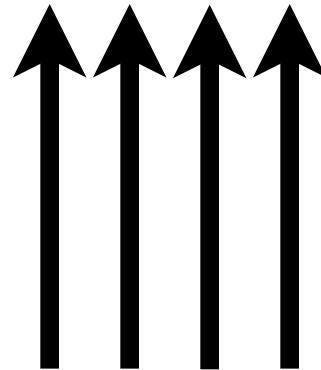
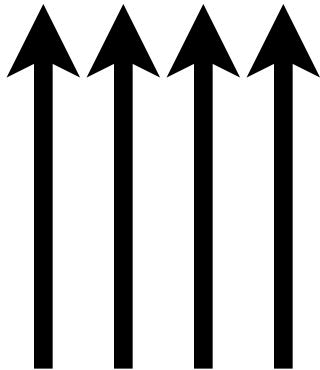
# Why does a curveball curve?



# Why does a curveball curve?

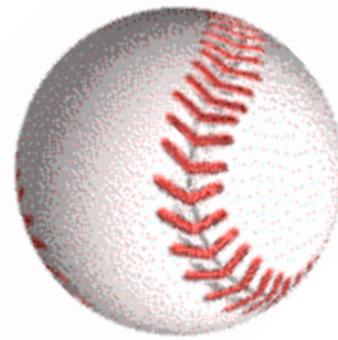
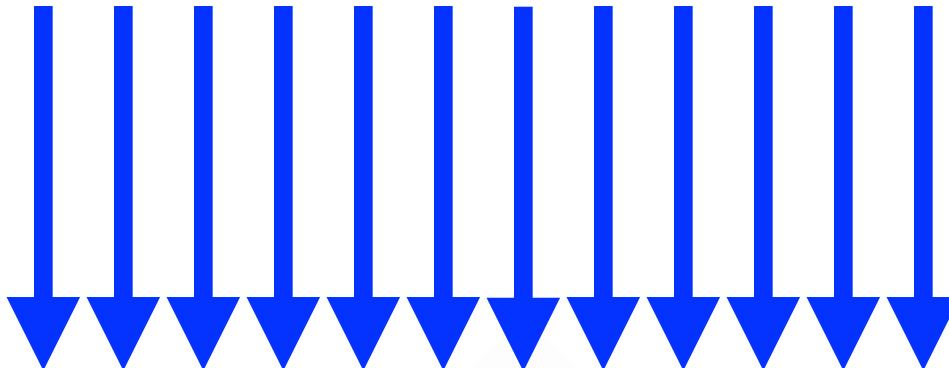


# Why does a curveball curve?



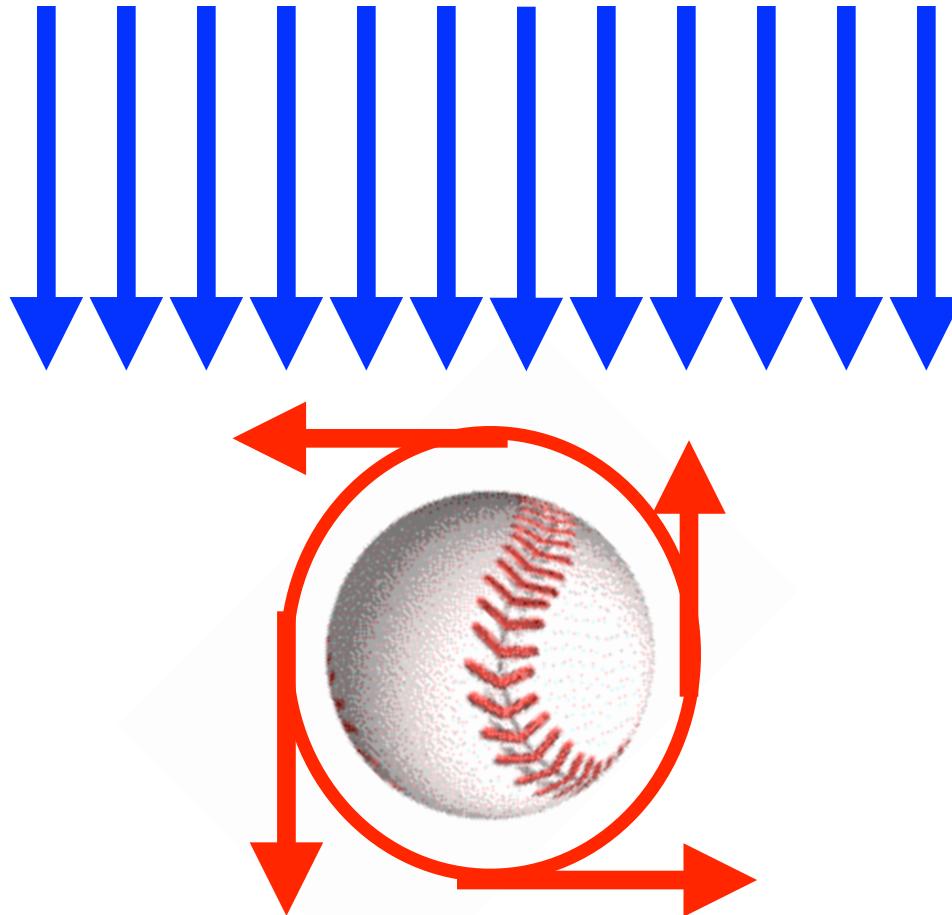
# Why does a curveball curve?

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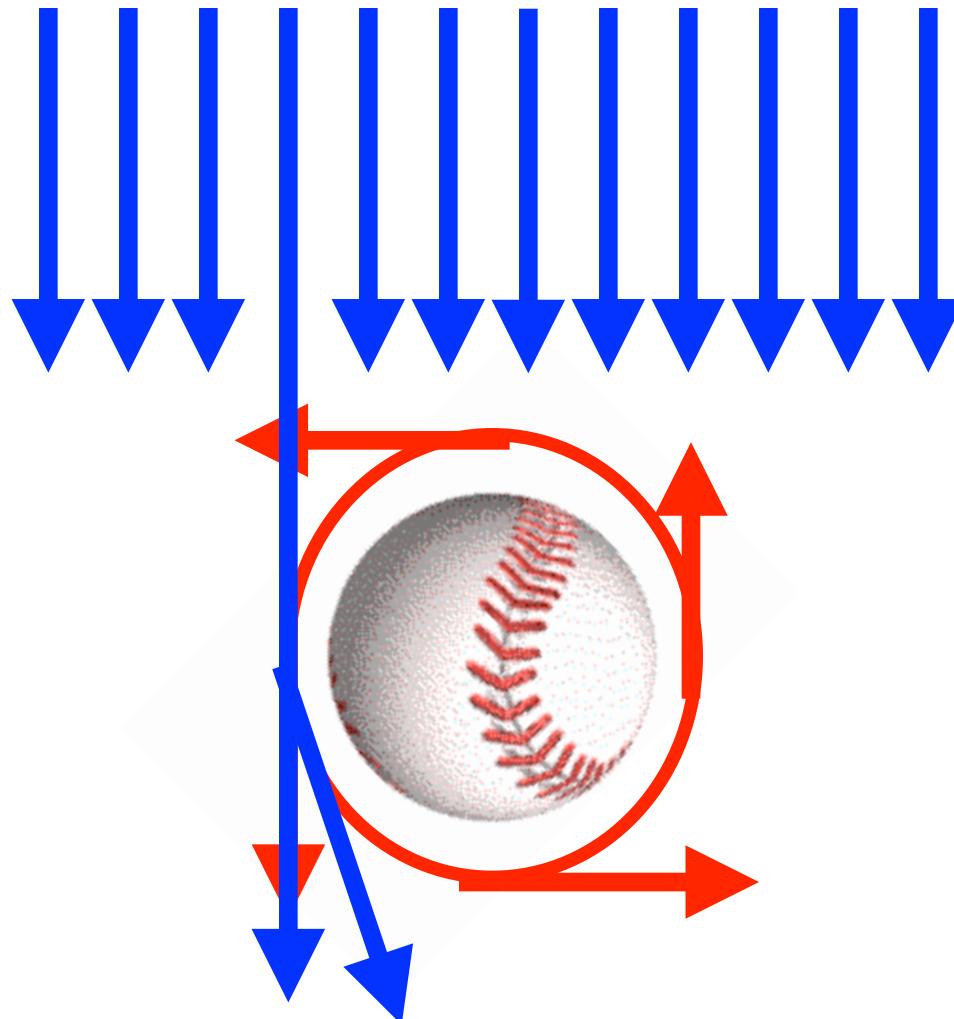
The ball is moving up (on this screen), or alternatively, we can think of air as moving down towards the ball

## Near the spinning baseball



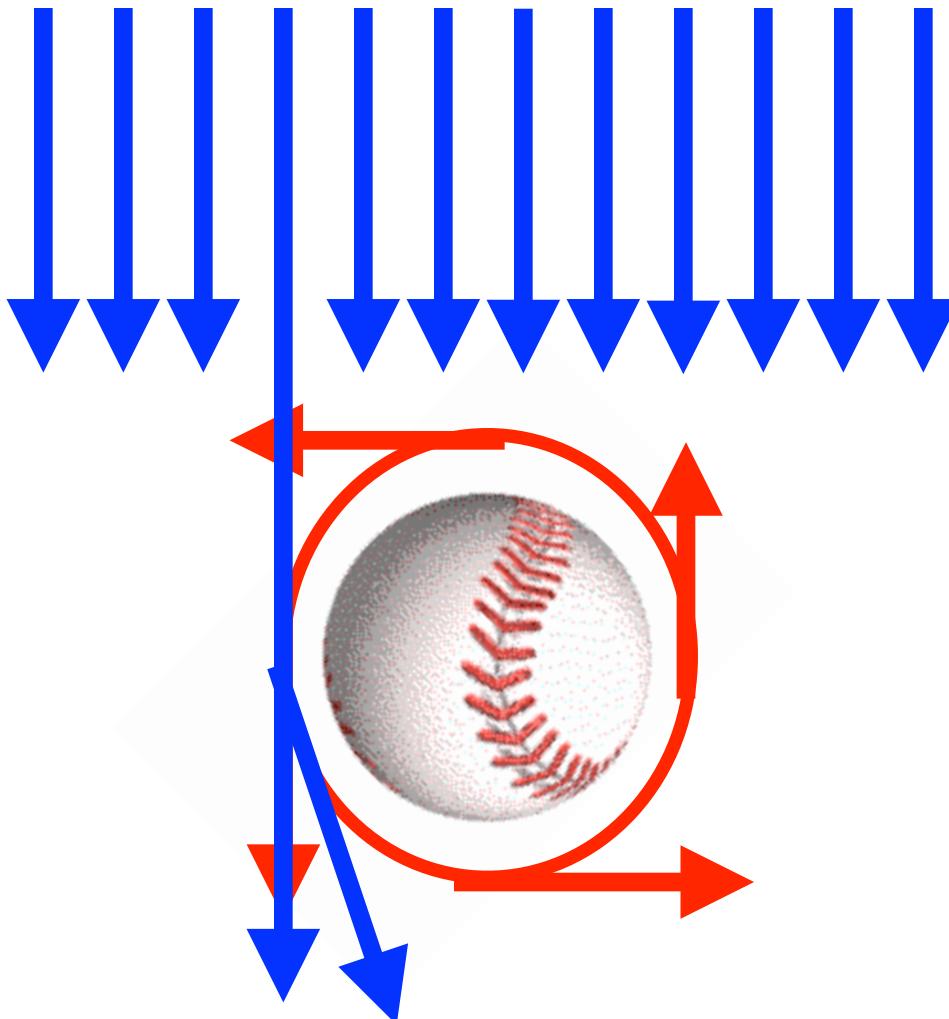
Near a rotating ball there is a thin layer of air  
dragged around with it

What happens now?



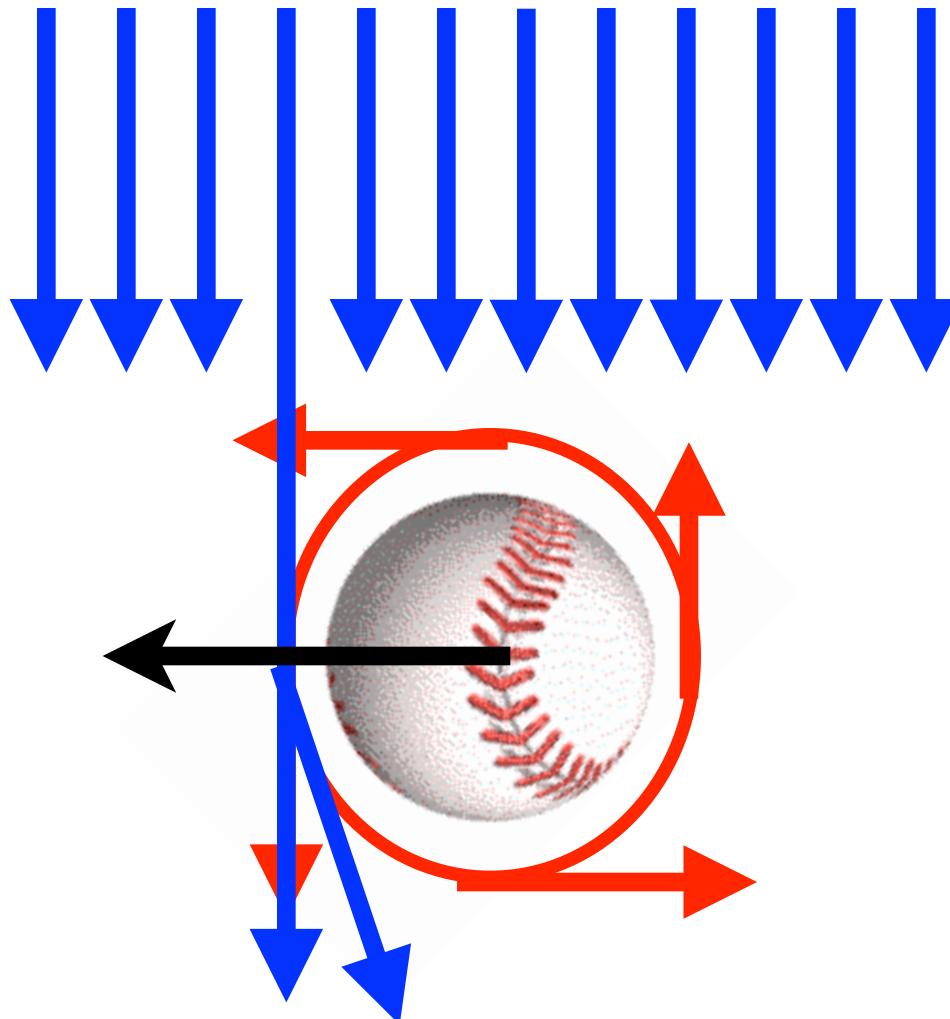
Air on the left-hand side of the ball gets dragged around with this air and pushed to the right

# What does Newton's third law tell us?



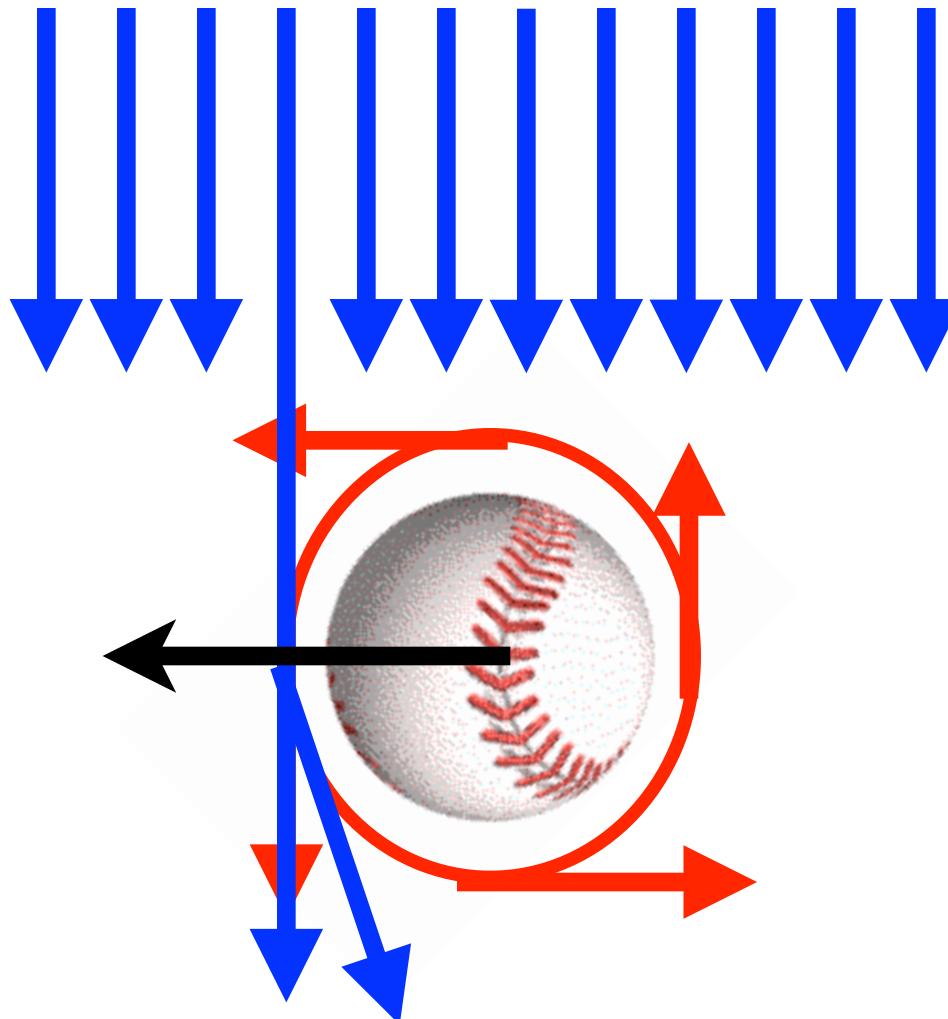
Air gets pushed to the right... And Newton's Third Law tell us that the air pushes back on the ball - to the left!

# What does Newton's second law tell us?



Ball travels in the direction of the spin towards where ball was traveling (here to the left, down for curveball)

## Alternative explanation



Drag force is proportional to  $v^2$ , and the two sides of the rotating baseball have different  $v$  with respect to the air, and thus experience different drag forces! (The Magnus force)

# Modeling the pitched baseball

$$\vec{f}_M = S \vec{\omega} \times \vec{v}$$

We are going to follow <https://farside.ph.utexas.edu/teaching/329/329.pdf>

Assuming that the ball's spin is a constant  $\vec{\omega} = \omega(0, \sin \phi, \cos \phi)$

$$B = \frac{S}{m} = 4.1 \times 10^{-4}$$

$$\frac{dx}{dt} = v_x$$

where

$$\frac{dy}{dt} = v_y$$

Here,  $v_d = 35 \text{ m/s}$  and  $\Delta = 5 \text{ m/s}$ .

$$\frac{dz}{dt} = v_z,$$

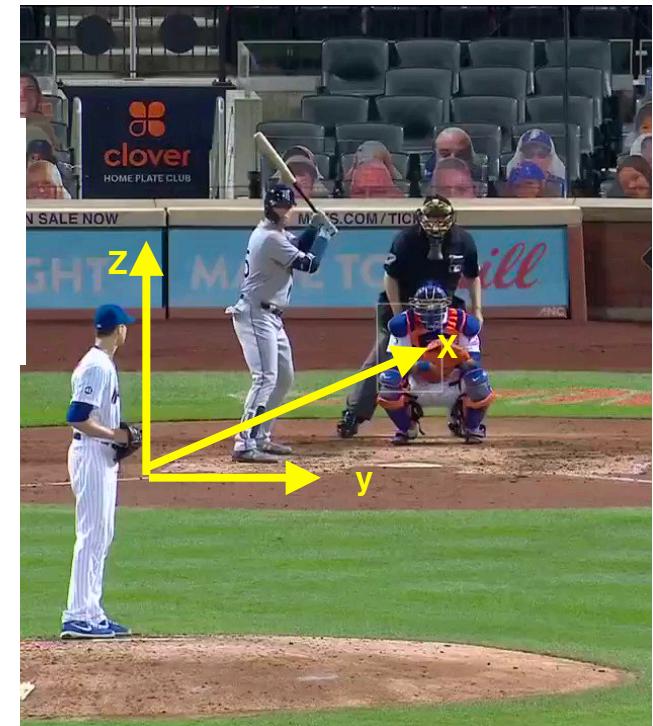
$$\frac{dv_x}{dt} = -F(v)vv_x + B\omega(v_z \sin \phi - v_y \cos \phi),$$

$$\frac{dv_y}{dt} = -F(v)vv_y + B\omega v_x \cos \phi,$$

$$\frac{dv_z}{dt} = -g - F(v)vv_z - B\omega v_x \sin \phi.$$

$$\frac{f_D}{m} = -F(v)v v,$$

$$F(v) = 0.0039 + \frac{0.0058}{1 + \exp[(v - v_d)/\Delta]}.$$



# Modeling the pitched baseball

```
[28] ### Baseball!
from math import sqrt,radians,exp,cos,sin
from numpy import array
from pylab import plot,show,xlabel,ylabel,legend,title

## +x direction is from mound towards homeplate
## +y direction is horizontal towards right handed hitter
## +z direction is up (opposite of gravity)
g = 9.8
d = 18.44 ## 60 ft + 6 inches = 18.44 m

## for magnus force
B = 4.1e-4

# for drag force
A = 0.0039
C = 0.0058
vd = 35
D = 5

h = 2e-6

# Needed for drag force
def F(V):
    return A + C/(1+exp((V-vd)/D))

# Function for 4th order RK
def f(r,phi):
    x = r[0]
    y = r[1]
    z = r[2]
    vx = r[3]
    vy = r[4]
    vz = r[5]
    V = sqrt(vx*vx+vy*vy+vz*vz)
    fx = vx
    fy = vy
    fz = vz
    fvx = -F(V)*V*vx + B*omega*(vz*sin(phi) - vy*cos(phi))
    fvy = -F(V)*V*vy + B*omega*(vx*cos(phi))
    fvz = -g - F(V)*V*vz - B*omega*(vx*sin(phi))

    return array([fx,fy,fz,fvx,fvy,fvz],float)
```

```
def tossABall(v0,theta,omega,phi,pitchType):
    # Setup the starting values
    r = array([0,0,0,v0*cos(theta),0, v0*sin(theta)],float)
    xpoints = []
    ypoints = []
    zpoints = []
    t = 0.0
    while r[0] < d: ## while we haven't yet crossed the plate
        k1 = h*f(r,phi)
        k2 = h*f(r+0.5*k1,phi)
        k3 = h*f(r+0.5*k2,phi)
        k4 = h*f(r+k3,phi)
        r += (k1+2*k2+2*k3+k4)/6
        xpoints.append(r[0])
        ypoints.append(r[1])
        zpoints.append(r[2])
        t += h

    # Make plot
    plot(xpoints,ypoints,label="horizontal position")
    plot(xpoints,zpoints,label="vertical position")
    xlabel("distance from mound towards home plate [m]")
    ylabel("position (y/z) [m]")
    title(pitchType)
    legend()
    show()
```

# What do we get?

```

### slider
v0 = 41 ## 41 m/s = 91.7 mph
theta = radians(1) ### 1 degree initial angle of elevation
omega = 262 ### 2500 rpm = 209 radians/second, this is a ball rotating quite a bit!
phi = radians(0) ### 0 degree, direction of ball's angular velocity vector, here then purely in z direction, so a slider!
tossABall(v0,theta,omega,phi,"slider")

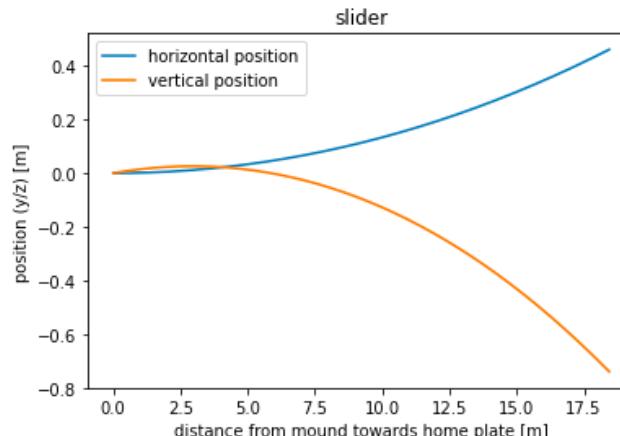
### four-seam fastball
v0 = 43.3 ## 43.3 m/s = 96.9 mph
theta = radians(2) ### 2 degree initial angle of elevation
omega = 220 ### 2100 rpm = 2200 radians/second, this is a ball rotating quite a bit!
phi = radians(-90) ### 0 degree, direction of ball's angular velocity vector, here then purely in -y direction, so a rising fastball!
tossABall(v0,theta,omega,phi,"four-seam fastball")

### two-seam with much less spin
v0 = 43.3 ## 43.3 m/s = 96.9 mph
theta = radians(2) ### 2 degree initial angle of elevation
omega = 136 ### 1300 rpm = 136 radians/second, this is rotating much less
phi = radians(-90) ### 0 degree, direction of ball's angular velocity vector, here then purely in -y direction
tossABall(v0,theta,omega,phi,"two-seam fastball with much less spin")

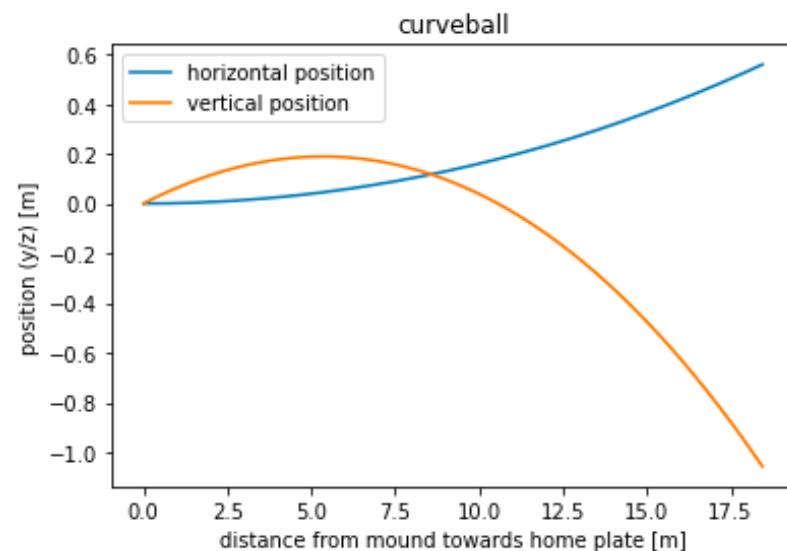
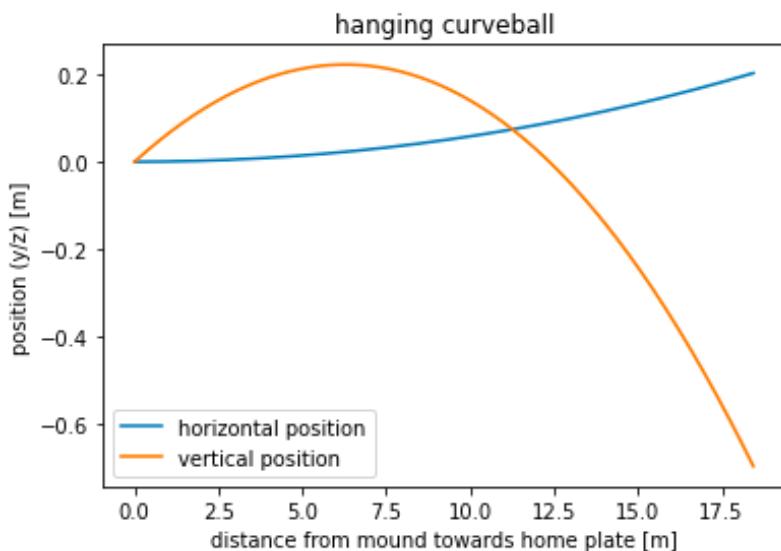
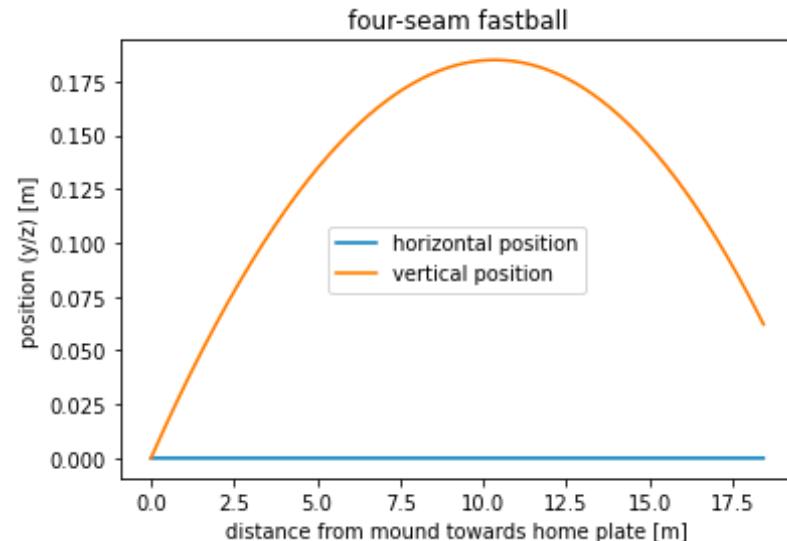
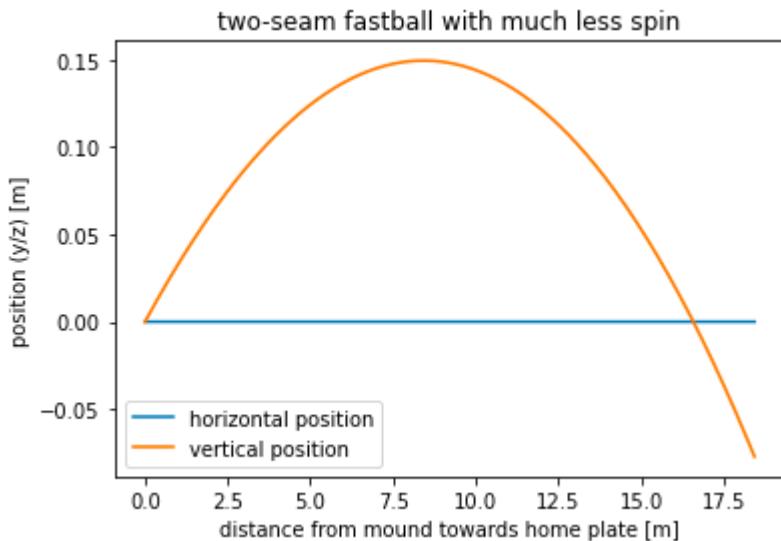
### breaking curveball
v0 = 32.2 ## 32.2 m/s = 72 mph
theta = radians(4) ### 4 degree initial angle of elevation
omega = 346 ### 3300 rpm = 346 radians/second, this is going to be hard to hit
phi = radians(45) ### 45 degrees, direction of ball's angular velocity vector
tossABall(v0,theta,omega,phi,"curveball")

### hanging curveball
v0 = 32.2 ## 32.2 m/s = 72 mph
theta = radians(4) ### 4 degree initial angle of elevation
omega = 126 ### 1200 rpm = 126 radians/second, this is rotating much less
phi = radians(45) ### 45 degrees, direction of ball's angular velocity vector
tossABall(v0,theta,omega,phi,"hanging curveball")

```



# What do we get?



8.1, 8.2, 8.6, 8.12. Also 8.7 (PHYS 510 only)

Finally, also for 510 only, consider knuckleballs, which are baseball pitches purposely thrown with very little spin (this is hard to do!). The Magnus forces in this case are nearly zero, but the side of the baseball with the stitching will experience more drag forces than the other side. If the rotation is fast, this doesn't matter (it averages out quickly), but if there is very little spin, this causes net forces in the horizontal direction, that are unexpected:

$$\frac{f_y}{mg} = G(\varphi) = 0.5 [\sin(4\varphi) - 0.25 \sin(8\varphi) + 0.08 \sin(12\varphi) - 0.025 \sin(16\varphi)].$$

Modify our baseball code to ignore the Magnus forces and add the appropriate force from the position of the stitching above. Compare horizontal movements for a ball thrown with theta = 4 degrees at 65 mph: 1) At 20 rpm for initial phi = 0,20,40,60,75,100 degrees, and 2) Starting with initial phi = 0 degrees, spinning at 21, 26, 31, 36, 41 and 141 rpm (last one is problematic for the pitcher!)