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J. A. Richards

# Analysis of Periodically Time-Varying Systems

With 73 Figures

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**To Dick Huey**

## Preface

Many of the practical techniques developed for treating systems described by periodic differential equations have arisen in different fields of application; consequently some procedures have not always been known to workers in areas that might benefit substantially from them. Furthermore, recent analytical methods are computationally based so that it now seems an opportune time for an applications-oriented book to be made available that, in a sense, bridges the fields in which equations with periodic coefficients arise and which draws together analytical methods that are implemented readily. This book seeks to fill that role, from a user's and not a theoretician's view.

The complexities of periodic systems often demand a computational approach. Matrix treatments therefore are emphasized here although algebraic methods have been included where they are useful in their own right or where they establish properties that can be exploited by the matrix approach. The matrix development given calls upon the nomenclature and treatment of H. D'Angelo, *Linear Time-Varying Systems: Analysis and Synthesis* (Boston: Allyn and Bacon 1970) which deals with time-varying systems in general. It is recommended for its modernity and comprehensive approach to systems analysis by matrix methods. Since the present work is applications-oriented no attempt has been made to be complete theoretically by way of presenting all proofs, existence theorems and so on. These can be found in D'Angelo and classic and well-developed treatises such as

McLachlan, N. W.: *Theory and application of Mathieu functions*. Clarendon: Oxford U.P. 1947. Reprinted by Dover, New York 1964.

Arscott, F. M.: *Periodic differential equations*. Oxford: Pergamon 1964.

Magnus, W.; Winkler, S.: *Hill's equation*. New York: Wiley 1966.

Instead, this book relates theory to applications via analytical methods that are, in the main, computationally-based.

The book is presented in two parts. The first deals with theory, and techniques for applying that theory in the analysis of systems. A highlight of this (chapter five) is the development of modelling procedures that allow intractable periodic differential equations to be handled. This is regarded as significant since the great majority of differential equations with periodic coefficients cannot be treated by closed form methods of analysis. The second part presents an overview of the applications of periodic equations. The particular applications chosen have been done so to illustrate the variety of ways periodic differential equation descriptions arise and to demonstrate that the modelling procedures of Part I can be useful in determining system properties.

The developments in Part I and the applications of Part II are all related to a standard form for the equations, which in the case of second order systems is the canonical Hill equation used by McLachlan, viz.

$$\ddot{x} + (a - 2q\psi(t))x = 0, \psi(t) = \psi(t + \pi)$$

where  $\psi(t)$  is a general periodic coefficient. Adopting such a canonical form is of value if the results of the theory and techniques chapters are to be used directly. Original system equations for particular applications presented in Part II are thus transformed into the appropriate canonical form before drawing upon the material of Part I.

The treatment is not intended to provide a text for the study of periodic differential equations but could be used for a single semester senior undergraduate or graduate level subject in systems with periodic parameters, particularly if applications are to be emphasised.

The encouragement and assistance of others is of course essential in producing a book. It is the author's pleasure to acknowledge the inspiration of his mentor and friend Professor Dick Huey to whom this book is dedicated; over the years of their association he has done much to encourage in a quiet, yet effective, manner the completion of this work. The manuscript was typed by Mrs. Gellisinda Galang to whom the author is grateful for the competent and patient manner in which she undertook the task.

Kensington, Australia, March 1982

J. A. Richards

# Contents

## List of Symbols

<b>Part I</b>	<b>Theory and Techniques</b>	<b>1</b>
Chapter 1	<b>Historical Perspective</b>	<b>3</b>
1.1	The Nature of Systems with Periodically Time-Varying Parameters . .	3
1.2	1831–1887 Faraday to Rayleigh–Early Experimentalists and Theorists . . . . .	7
1.3	1918–1940 The First Applications . . . . .	9
1.4	Second Generation Applications . . . . .	10
1.5	Recent Theoretical Developments . . . . .	12
1.6	Commonplace Illustrations of Parametric Behaviour . . . . .	12
	References for Chapter 1 . . . . .	14
	Problems . . . . .	16
Chapter 2	<b>The Equations and Their Properties</b>	<b>17</b>
2.1	Hill Equations . . . . .	17
2.2	Matrix Formulation of Hill Equations . . . . .	18
2.3	The State Transition Matrix . . . . .	19
2.4	Floquet Theory . . . . .	20
2.5	Second Order Systems . . . . .	22
2.6	Natural Modes of Solution . . . . .	23
2.7	Concluding Comments . . . . .	24
	References for Chapter 2 . . . . .	25
	Problems . . . . .	25
Chapter 3	<b>Solutions to Periodic Differential Equations</b>	<b>27</b>
3.1	Solutions Over One Period of the Coefficient . . . . .	27
3.2	The Meissner Equation . . . . .	28
3.3	Solution at Any Time for a Second Order Periodic Equation . . . . .	29
3.4	Evaluation of $\phi(\pi, 0)^m$ , $m$ Integral . . . . .	30
3.5	The Hill Equation with a Staircase Coefficient . . . . .	32
3.6	The Hill Equation with a Sawtooth Waveform Coefficient . . . . .	32
3.6.1	The Wronskian Matrix with $z$ Negative . . . . .	35
3.6.2	The Wronskian Matrix with $z$ Zero . . . . .	35
3.6.3	The Case of $\beta$ Negative . . . . .	36
3.7	The Hill Equation with a Positive Slope, Sawtooth Waveform Coefficient . . . . .	36
3.8	The Hill Equation with a Triangular Coefficient . . . . .	37



3.9	The Hill Equation with a Trapezoidal Coefficient .....	38
3.10	Bessel Function Generation .....	38
3.11	The Hill Equation with a Repetitive Exponential Coefficient .....	39
3.12	The Hill Equation with a Coefficient in the Form of a Repetitive Sequence of Impulses .....	40
3.13	Equations of Higher Order .....	41
3.14	Response to a Sinusoidal Forcing Function .....	41
3.15	Phase Space Analysis .....	44
3.16	Concluding Comments .....	46
	References for Chapter 3 .....	48
	Problems .....	49
<b>Chapter 4</b>	<b>Stability .....</b>	<b>50</b>
4.1	Types of Stability .....	50
4.2	Stability Theorems for Periodic Systems .....	51
4.3	Second Order Systems .....	52
4.3.1	Stability and the Characteristic Exponent .....	52
4.3.2	The Meissner Equation .....	53
4.3.3	The Hill Equation with an Impulsive Coefficient .....	56
4.3.4	The Hill Equation with a Sawtooth Waveform Coefficient .....	57
4.3.5	The Hill Equation with a Triangular Waveform Coefficient .....	57
4.3.6	Hill Determinant Analysis .....	57
4.3.7	Parametric Frequencies for Second Order Systems .....	62
4.4	General Order Systems .....	63
4.4.1	Hill Determinant Analysis for General Order Systems .....	63
4.4.2	Residues of the Hill Determinant for $q \rightarrow 0$ .....	66
4.4.3	Instability and Parametric Frequencies for General Systems .....	67
4.4.4	Stability Diagrams for General Order Systems .....	67
4.5	Natural Modes and Mode Diagrams .....	68
4.5.1	Nature of the Basis Solutions .....	68
4.5.2	$P$ Type Solutions .....	69
4.5.3	$C$ Type Solutions .....	70
4.5.4	$N$ Type Solutions .....	70
4.5.5	Modes of Solution .....	71
4.5.6	The Modes of a Second Order Periodic System .....	71
4.5.7	Boundary Modes .....	72
4.5.8	Second Order System with Losses .....	73
4.5.9	Modes for Systems of General Order .....	73
4.5.10	Coexistence .....	74
4.6	Short Time Stability .....	75
	References for Chapter 4 .....	79
	Problems .....	79
<b>Chapter 5</b>	<b>A Modelling Technique for Hill Equations .....</b>	<b>81</b>
5.1	Convergence of the Hill Determinant and Significance of the Harmonics of the Periodic Coefficients .....	81
5.1.1	Second Order Systems .....	81
5.1.2	General Order Systems .....	84
5.2	A Modelling Philosophy for Intractable Hill Equations .....	84
5.3	The Frequency Spectrum of a Periodic Staircase Coefficient .....	85
5.4	Piecewise Linear Models .....	87
5.4.1	General Comments .....	87
5.4.2	Trapezoidal Models .....	87

Contents		XI
5.5	Forced Response Modelling	88
5.6	Stability Diagram and Characteristic Exponent Modelling	88
5.7	Models for Nonlinear Hill Equations	88
5.8	A Note on Discrete Spectral Analysis	89
5.9	Concluding Remarks	90
	References for Chapter 5	91
	Problems	91
Chapter 6	<b>The Mathieu Equation</b>	93
6.1	Classical Methods for Analysis and Their Limitations	93
6.1.1	Periodic Solutions	93
6.1.2	Mathieu Functions of Fractional Order	95
6.1.3	Fractional Order Unstable Solutions	96
6.1.4	Limitations of the Classical Method of Treatment	96
6.2	Numerical Solution of the Mathieu Equation	98
6.3	Modelling Techniques for Analysis	99
6.3.1	Rectangular Waveform Models	99
6.3.2	Trapezoidal Waveform Models	100
6.3.3	Staircase Waveform Models	101
6.3.4	Performance Comparison of the Models	102
6.4	Stability Diagrams for the Mathieu Equation	103
6.4.1	The Lossless Mathieu Equation	103
6.4.2	The Damped (Lossy) Mathieu Equation	105
6.4.3	Sufficient Conditions for the Stability of the Damped Mathieu Equation	106
	References for Chapter 6	106
	Problems	107
<b>Part II</b>	<b>Applications</b>	109
Chapter 7	<b>Practical Periodically Variable Systems</b>	111
7.1	The Quadrupole Mass Spectrometer	111
7.1.1	Spatially Linear Electric Fields	112
7.1.2	The Quadrupole Mass Filter	113
7.1.3	The Monopole Mass Spectrometer	117
7.1.4	The Quadrupole Ion Trap	120
7.1.5	Simulation of Quadrupole Devices	120
7.1.6	Non idealities in Quadrupole Devices	123
7.2	Dynamic Buckling of Structures	123
7.3	Elliptical Waveguides	127
7.3.1	The Helmholtz Equation	128
7.3.2	Rectangular Waveguides	129
7.3.3	Circular Waveguides	131
7.3.4	Elliptical Waveguides	133
7.3.5	Computation of the Cut-off Frequencies for an Elliptical Waveguide	136
7.4	Wave Propagation in Periodic Media	137
7.4.1	Pass and Stop Bands	138
7.4.2	The $\omega - \beta_c$ (Brillouin) Diagram	140
7.4.3	Electromagnetic Wave Propagation in Periodic Media	143
7.4.4	Guided Electromagnetic Wave Propagation in Periodic Media	144
7.4.5	Electrons in Crystal Lattices	145
7.4.6	Other Examples of Waves in Periodic Media	149

7.5	Electric Circuit Applications .....	150
7.5.1	Degenerate Parametric Amplification .....	151
7.5.2	Degenerate Parametric Amplification in High Order Periodic Networks.....	154
7.5.3	Nondegenerate Parametric Amplification .....	154
7.5.4	Parametric Up Converters .....	155
7.5.5	<i>N</i> -path Networks .....	158
	References for Chapter 7 .....	162
	Problems .....	165
<b>Appendix</b>	<b>Bessel Function Generation by Chebyshev Polynomial Methods .....</b>	<b>168</b>
	References for Appendix.....	169
<b>Subject Index</b> .....		<b>171</b>

## List of Symbols

$a$	constant coefficient in a Hill or Mathieu equation
$a_0, a_1 \dots$	stability boundaries for a Hill or Mathieu equation
$A_{ir}$	residues of the Hill determinant
$b_1, b_2 \dots$	stability boundaries for a Hill or Mathieu equation
$B_1, B_2$	boundary modes for a Hill equation
$c$	capacitance per unit length
$C$	capacitance; discrete transition matrix; solution type of a Hill equation corresponding to complex eigenvalues of the discrete transition matrix
$C_r$	expansion coefficients in a Floquet solution
$ce_m$	Mathieu function of the first kind of order $m$
$Ce_m$	modified Mathieu function of the first kind of order $m$
$ce_\nu$	Mathieu function of the first kind of fractional order $\nu$
$ceu_\nu$	unstable Mathieu function of the first kind of fractional order $\nu$
$d_i(t)$	weighting coefficients
$D$	electric displacement vector
$e$	eccentricity; charge on ion
$E$	Young's modulus
$E$	electric field vector
$E(t)$	time varying electric field
$E_g$	generator voltage
$f$	semi interfocal distance of an ellipse
$f(t), f(t)$	forcing function, and vector form, in a periodic system; general function of time
$F$	force
$g_i(t)$	periodic coefficient in a general order Hill equation
$G(t)$	periodic coefficient matrix
$G_n$	complex Fourier coefficient of $g(t)$ .
$h$	eigenvalue of a waveguide mode
$h_k, h_r$	step heights in a staircase periodic coefficient
$h(t)$	impulse response of a linear, time-invariant system
$\hbar$	$\hbar/2\pi$ , $\hbar$ is Planck's constant
$H$	magnetic field vector
$i, j, k$	unit vectors in a cartesian coordinate system
$i(t)$	current
$I$	current phasor; second moment of area
$J_\nu$	Bessel function of the first kind of order $\nu$
$k$	wave number
$l$	inductance per unit length
$L$	inductance
$m$	mass of an ion; distributed mass per unit length; waveguide mode number
$M_+, M_-$	state transition matrices
$n$	waveguide mode number
$N$	solution type of a Hill equation corresponding to a negative eigenvalue of the discrete transition matrix

$p(t)$	periodic staircase modulating function
$P$	solution type of a Hill equation corresponding to a positive eigenvalue of the discrete transition matrix
$P(t)$	periodic matrix
$P_m$	complex Fourier coefficient of $p(t)$
$q$	half amplitude of the periodic coefficient in a Hill or Mathieu equation
$q_{mn}^{c \text{ or } s}$	$n$ th value of $q$ that gives a zero of the $m$ th order modified Mathieu function of the first or second kind
$q$	charge
$q(t)$	periodic staircase modulating function
$Q_m$	complex Fourier coefficient of $q(t)$
$r$	radial polar coordinate
$r_0$	field radius in a quadrupole mass filter
$R$	resistance
$R_g$	generator impedance
$R_L$	load impedance
$R_s$	series resistance of varactor diode
$s$	complex frequency variable; Laplace transform variable
$s_i$	root of system characteristic equation
$se_m$	Mathieu function of the second kind of order $m$
$Se_m$	modified Mathieu function of the second kind of order $m$
$t$	real time
$T$	period; tension
$T_r(x)$	Chebyshev polynomial
$U$	dc potential
$v$	phase velocity
$v(t)$	voltage
$V$	Voltage phasor; magnitude of periodic potential
$W(t)$	Wronskian matrix; unit periodic sampling function; impulse response of an $N$ path network
$W_0$	Wronskian (determinant)
$\mathbf{x}(t)$	state vector for a periodically time-varying system
$\bar{X}(s)$	single sided Laplace transform of the state vector $\mathbf{x}(t)$
$Y_v$	Bessel function of the second kind of order $v$
$\alpha$	real part of the characteristic exponent
$\alpha_k$	constant coefficient in a general periodic differential equation
$\beta$	imaginary part of the characteristic exponent; phase constant inside a waveguide
$\beta_0$	phase constant in an unbounded medium
$\beta_r$	phase constant for the $r$ th space harmonic in a periodic structure
$\gamma$	propagation constant inside a waveguide
$\gamma_k$	amplitude parameter in a general periodic differential equation
$\gamma_0$	propagation constant in an unbounded medium
$\Gamma$	exponent matrix associated with the discrete transition matrix; Gamma function
$\delta$	duty cycle parameter for a rectangular or trapezoidal waveform
$\delta(t)$	Delta (impulse) function
$\Delta(\cdot)$	Hill infinite determinant
$\varepsilon$	permittivity; rise or fall time in a trapezoidal waveform
$\zeta$	canonical displacement variable; damping constant
$\eta$	normalised rise and fall time in a trapezoidal waveform; elliptic coordinate
$\theta$	period of the periodic coefficients in a general order Hill equation
$\lambda_c$	cut-off wavelength in a waveguide
$\lambda_i$	eigenvalue of the discrete transition matrix
$\Lambda$	matrix of eigenvalues of the discrete transition matrix
$\mu$	permeability
$\mu, \mu_i$	characteristic exponent in the solution to a periodic differential equation

$\xi$	canonical time variable; elliptic coordinate
$\Xi( )$	periodic function in the solution to a periodic differential equation
$\pi$	pi; period of the periodic coefficient in a Hill or Mathieu equation
$\rho_r$	pole of the Hill determinant
$\sigma$	conductivity
$\tau$	positive porch length in a rectangular or trapezoidal waveform
$\tau_r, \tau_f$	rise and fall times in a trapezoidal waveform
$\phi$	scalar electric potential; polar coordinate
$\phi(t, 0)$	state transition matrix over the interval $(0, t)$
$\phi(\theta, 0)$	discrete state transition matrix for a general periodic differential equation
$\phi(\pi, 0)$	discrete state transition matrix for a Hill or Mathieu equation
$\chi$	canonical time interval less than $\pi$
$\chi_{mn}^e$	$n$ th zero of the $m$ th order Bessel function of the first kind
$\chi_{mn}^h$	$n$ th zero of the first derivative of the $m$ th order Bessel function of the first kind
$\psi$	matrix of eigenvectors of the discrete transition matrix
$\psi(t)$	periodic function; voltage applied to the electrodes of a quadrupole mass filter
$\psi_i$	eigenvector of the discrete transition matrix
$\Psi_n$	complex Fourier coefficient of $\psi(t)$
$\omega$	frequency
$\omega_c$	cut-off frequency of a waveguide
$\omega_i$	$i$ th natural frequency of a linear, time-invariant system; system input (forcing) frequency
$\omega_l$	idler frequency
$\omega_0$	resonant frequency of a second order system
$\omega_p$	pump frequency
$\nabla^2$	Laplacian in three dimensions
$\nabla_t^2$	transverse (two dimensional) Laplacian