

Chaos in the double pendulum

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I. INTRODUCTION

The purpose of this assignment is to find solutions to and solve the double pendulum system. And, beyond that analyze the chaotic behaviour that emerges from it.

II. METHOD

A. Lagrangian approach to the double pendulum

Using the coordinates shown in 1. We can observe that we have four degrees of freedom with two constraints. This leaves us with $4 - 2 = 2$ generalized coordinates required to describe the system. [1]

In the assignment, I took the liberty of assuming that the only objects in the systems that carry any mass is m_1 and m_2 marked in 1. This means that the only part of the system that can hold any energy is those masses. I now then proceed to write out the position vectors of those masses.

$$\begin{aligned} r_1 &= (l_1 \sin(\phi), l_1 \cos(\phi)) \\ r_2 &= (l_1 \sin(\phi) + l_2 \sin(\theta), l_1 \cos(\phi) + l_2 \cos(\theta)) \end{aligned}$$

Now that we have the position vectors we are ready to try and write the Lagrangian (\mathcal{L}).

$$\mathcal{L} = \frac{1}{2}m\dot{r}_1^2 + \frac{1}{2}m\dot{r}_2^2 - V_1 - V_2 \quad (1)$$

$$\mathcal{L} = \frac{m_1}{2}l_1^2\dot{\phi}^2 + \frac{m_2}{2}\left(l_1^2\dot{\phi}^2 + l_2^2\dot{\theta}^2 + 2l_1l_2(\cos(\phi)\cos(\theta) + \sin(\phi)\sin(\theta))\dot{\phi}\dot{\theta}\right) + g(m_1+m_2)(\cos(\phi))l_1 + gm_2l_2(\cos(\theta)) \quad (3)$$

We can shorten this expression slightly by using the identity $\cos(s)\cos(t) + \sin(s)\sin(t) = \cos(s-t)$ But it doesn't get more compact than that.

Now turning to the Euler-Lagrange equations:

$$\frac{\partial \mathcal{L}}{\partial q_i} = \frac{d}{dt} \frac{\partial \mathcal{L}}{\partial \dot{q}_i} \quad (4)$$

$$\begin{aligned} V_1 &= m_1gl_1(1 - \cos(\phi)) \\ V_2 &= m_2g(l_1(1 - \cos(\phi)) + l_2(1 - \cos(\theta))) \end{aligned} \quad (2)$$

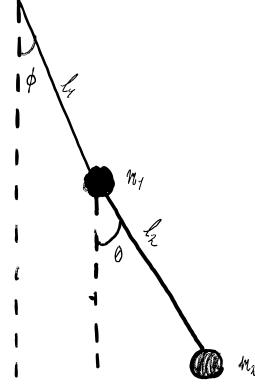


FIG. 1. Double pendulum

This expression carries terms that are just constants (If you would to multiply in the factors outside of the parentheses) which later on, in the Euler-Lagrange equations cancel. For this reason, any further reference to 2 will be made without them. [2]

$$\begin{aligned} \dot{r}_1^2 &= (l_1\dot{\phi})^2 \\ \dot{r}_2^2 &= l_1^2\dot{\phi}^2 + l_2^2\dot{\theta}^2 + \dots \\ &\dots + 2l_1l_2(\cos(\phi)\cos(\theta) + \sin(\phi)\sin(\theta))\dot{\phi}\dot{\theta} \end{aligned}$$

Which turns 1 into;

$$\begin{aligned} \frac{\partial \mathcal{L}}{\partial \phi} &= -m_2l_1l_2\dot{\phi}\dot{\theta}\sin(\phi-\theta) - g(m_2+m_1)l_1\sin(\phi) \\ \frac{\partial \mathcal{L}}{\partial \theta} &= m_2l_1l_2\dot{\phi}\dot{\theta}\sin(\phi-\theta) - gm_2l_1\sin(\theta) \\ \frac{d}{dt} \left(\frac{\partial \mathcal{L}}{\partial \dot{\phi}} \right) &= l_1^2(m_1+m_2)\ddot{\phi} + m_2l_1l_2\ddot{\theta}\cos(\phi-\theta) \\ &\dots - m_2l_1l_2\dot{\theta}\sin(\phi-\theta)\dot{\phi} + m_2l_1l_2\dot{\theta}\dot{\phi}\sin(\phi-\theta) \\ \frac{d}{dt} \left(\frac{\partial \mathcal{L}}{\partial \dot{\theta}} \right) &= l_2^2m_2\ddot{\theta} + m_2l_1l_2\ddot{\phi}\cos(\phi-\theta) \\ &\dots - m_2l_1l_2\dot{\phi}^2\sin(\phi-\theta) - m_2l_1l_2\dot{\theta}\dot{\phi}\sin(\phi-\theta) \end{aligned}$$

With these expressions we can now write 4 as:

$$-g(m_2 + m_1)l_1 \sin(\phi) = l_1^2(m_1 + m_2)\ddot{\phi} + m_2l_1l_2\ddot{\theta} \cos(\phi - \theta) + m_2l_1l_2\dot{\theta}\dot{\phi} \sin(\phi - \theta) \quad (5)$$

$$-gm_2l_1 \sin(\theta) = l_2^2m_2\ddot{\theta} + m_2l_1l_2\ddot{\phi} \cos(\phi - \theta) - m_2l_1l_2\dot{\phi}^2 \sin(\phi - \theta) \quad (6)$$

These are nothing but a second degree differential equation. We could try to solve that but instead, the easier approach is to try and turn it into a first degree differential equation. We can do this by first using equations 5 and 6 as a linear systems of equations and solving for the second derivatives. **I'll show this derivation in appendix A.** Now defining new coordinates $\omega_1 = \dot{\phi}$ and

$\omega_2 = \dot{\theta}$ allows us to write the following :

$$\begin{pmatrix} \dot{\phi} \\ \dot{\theta} \\ \ddot{\phi} \\ \ddot{\theta} \end{pmatrix} = \begin{pmatrix} \omega_1 \\ \omega_2 \\ g_1(\phi, \theta, \omega_1, \omega_2) \\ g_2(\phi, \theta, \omega_1, \omega_2) \end{pmatrix} \quad (7)$$

[3].

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- [1] Here we note that since the only conserved quantity is energy, we do in fact have one more degrees of freedom than conserved quantities. Indicative of a chaotic system.
- [2] From what I can tell, this is the standard way of treating the constants to parts of the lagrangian that ends up disappearing. Typically, without any reference to doing so

whatsoever. Which I personally find very confusing. So I decided to include a small paragraph notifying the reader of doing so.

- [3] Definitions of g_1 and g_2 will be included in the appendix.