

Exercise 2-1

$$\ddot{x} + 5\dot{x} + 6x = 0$$

a)  $x(t) = e^{\lambda t} \rightarrow$  Ch. Eqn  $\lambda^2 + 5\lambda + 6 = 0 \quad (\lambda+3)(\lambda+2) = 0$

$$\lambda_1 = -3 \quad \text{and} \quad \lambda_2 = -2$$

$$x(t) = c_1 e^{-3t} + c_2 e^{-2t}$$

b)  $v = \dot{x}$   
 $\dot{v} = -5v + 6x$

$$\frac{d}{dt} \begin{bmatrix} x \\ v \end{bmatrix} = \underbrace{\begin{bmatrix} 0 & 1 \\ -6 & -5 \end{bmatrix}}_{A} \begin{bmatrix} x \\ v \end{bmatrix}$$

$$A = \begin{bmatrix} 0 & 1 \\ -6 & -5 \end{bmatrix}$$

Eigen values  $\det(A - \lambda I) = 0 \quad \begin{vmatrix} -\lambda & 1 \\ -6 & -5-\lambda \end{vmatrix} = 0$

$$\lambda(5+\lambda) + 6 = 0 \rightarrow \lambda_1 = -3 \quad \lambda_2 = -2$$

$$A \tilde{v}_1 = \lambda_1 \tilde{v}_1 \quad \begin{bmatrix} 0 & 1 \\ -6 & -5 \end{bmatrix} \begin{bmatrix} a_1 \\ b_1 \end{bmatrix} = \lambda_1 \begin{bmatrix} a_1 \\ b_1 \end{bmatrix}$$

$$0a_1 + b_1 = -3a_1 \quad b_1 = -3a_1$$

$$-6a_1 - 5b_1 = -3b_1 \quad b_1 = -3a_1$$

$$\tilde{v}_1 = \begin{bmatrix} 1 \\ -3 \end{bmatrix}$$

$$A \tilde{v}_2 = \lambda_2 \tilde{v}_2 \rightarrow b_1 = -2a_1 \rightarrow \tilde{v}_2 = \begin{bmatrix} 1 \\ -2 \end{bmatrix}$$

Following the notes  $\underline{x}(t) = T e^{Dt} T^{-1} \underline{x}(0)$  is the solution to  $\dot{\underline{x}} = A \underline{x}$

$$\begin{bmatrix} x \\ v \end{bmatrix} = \underbrace{\begin{bmatrix} 1 & 1 \\ -3 & -2 \end{bmatrix}}_T \underbrace{e^{\begin{bmatrix} -3t & 0 \\ 0 & -2t \end{bmatrix}}}_{Dt} \underbrace{\begin{bmatrix} -2 & -1 \\ 3 & 1 \end{bmatrix}}_{T^{-1}} \begin{bmatrix} x(0) \\ v(0) \end{bmatrix}$$

note  $\rightarrow e^{Dt} = \begin{bmatrix} e^{\lambda_1 t} & 0 \\ 0 & e^{\lambda_2 t} \end{bmatrix}$

$$\begin{bmatrix} x \\ v \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ -3 & -2 \end{bmatrix} \begin{bmatrix} -2e^{-3t} & -e^{-3t} \\ 3e^{-2t} & +e^{-2t} \end{bmatrix} \begin{bmatrix} x(0) \\ v(0) \end{bmatrix}$$

$$\begin{bmatrix} x \\ v \end{bmatrix} = \begin{bmatrix} -2e^{-3t} + 3e^{-2t} & -e^{-3t} + e^{-2t} \\ 6e^{-3t} - 6e^{-2t} & 3e^{-3t} - 2e^{-2t} \end{bmatrix} \begin{bmatrix} x(0) \\ v(0) \end{bmatrix}$$

$$\begin{bmatrix} x \\ v \end{bmatrix} = \begin{bmatrix} x(0) [-2e^{-3t} + 3e^{-2t}] - v(0) [e^{-3t} - e^{-2t}] \\ 6x(0) [e^{-3t} - e^{-2t}] + v(0) [3e^{-3t} - 2e^{-2t}] \end{bmatrix}$$

thus  $x(t) = (-2e^{-3t} + 3e^{-2t})x(0) - (e^{-3t} - e^{-2t})v(0)$

c) a)  $x(t) = c_1 e^{-3t} + c_2 e^{-2t}$        $x(0) = -1$        $\dot{x}(0) = 4$

$$\begin{aligned} c_1 + c_2 &= -1 & c_1 &= -2 \\ -3c_1 - 2c_2 &= 4 & c_2 &= 1 \end{aligned}$$

thus  $x(t) = -2e^{-3t} + e^{-2t}$

$$c) b) x(t) = -(-2e^{-3t} + 3e^{-2t}) - 4(e^{-3t} - e^{-2t})$$

$$x(t) = -2e^{-3t} + e^{-2t} \quad \checkmark$$

Ex 2-2

$$\ddot{x} + \ddot{x} - 4\dot{x} - 4x = 0$$

$$u = \dot{x}$$

$$v = \ddot{x} \rightarrow v = \dot{u}$$

$$-v + 4u + 4x = \ddot{x} \rightarrow \dot{v} = -v + 4u + 4x$$

$$\frac{d}{dt} \begin{bmatrix} x \\ u \\ v \end{bmatrix} = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 4 & 4 & -1 \end{bmatrix} \begin{bmatrix} x \\ u \\ v \end{bmatrix}$$

$$\dot{\tilde{x}} = A\tilde{x} \quad \text{with} \quad A = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 4 & 4 & -1 \end{bmatrix}$$

$$\lambda_1 = -2, \quad \lambda_2 = -1, \quad \lambda_3 = 2$$

$$\begin{array}{ccc} \downarrow & \downarrow & \downarrow \text{ using Matlab or python} \\ \tilde{v}_1 = \begin{bmatrix} -0.22 \\ 0.44 \\ -0.87 \end{bmatrix} & \tilde{v}_2 = \begin{bmatrix} -0.58 \\ 0.58 \\ -0.58 \end{bmatrix} & \tilde{v}_3 = \begin{bmatrix} -0.22 \\ -0.44 \\ -0.87 \end{bmatrix} \end{array}$$

more beautiful eigenvectors

$$\begin{array}{ccc} \lambda_1 = -2 & \lambda_2 = -1 & \lambda_3 = 2 \\ \tilde{v}_1 = \begin{bmatrix} +1 \\ -2 \\ 4 \end{bmatrix} & \tilde{v}_2 = \begin{bmatrix} 1 \\ -1 \\ 1 \end{bmatrix} & \tilde{v}_3 = \begin{bmatrix} 1 \\ 2 \\ 4 \end{bmatrix} \end{array}$$

the eigenvector  $\rightarrow$   
associated with the  
unstable eigenvalue  $\lambda=2$

$$v_{\sim 2} = \begin{bmatrix} 1 \\ 2 \\ 4 \end{bmatrix}$$

the eigenvectors  
associated with  
Stable eigenvalues

$$\lambda_1 = -2 \quad \lambda_2 = -1$$

$$v_{\sim 1} = \begin{bmatrix} 1 \\ -2 \\ 4 \end{bmatrix} \quad v_{\sim 2} = \begin{bmatrix} 1 \\ -1 \\ 1 \end{bmatrix}$$

for  $\begin{bmatrix} x(0) \\ \dot{x}(0) \\ \ddot{x}(0) \end{bmatrix} = \begin{bmatrix} 1 \\ -1 \\ 1 \end{bmatrix}$

the solution will be stable since the initial condition  
is in the direction of the stable eigenvector

for  $\begin{bmatrix} x(0) \\ \dot{x}(0) \\ \ddot{x}(0) \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \\ 4 \end{bmatrix}$

the solution will be unstable since the initial condition  
is in the direction of the unstable eigenvector

for  $\begin{bmatrix} x(0) \\ \dot{x}(0) \\ \ddot{x}(0) \end{bmatrix} = \begin{bmatrix} 1 \\ -1 \\ 1 \end{bmatrix} + \begin{bmatrix} 1 \\ 2 \\ 4 \end{bmatrix} = \begin{bmatrix} 2 \\ 1 \\ 5 \end{bmatrix}$

Since the system is linear we can superpose the solutions

for  $\begin{bmatrix} 1 \\ -1 \\ 1 \end{bmatrix}$  and  $\begin{bmatrix} 1 \\ 2 \\ 4 \end{bmatrix}$  to get the solution for  $\begin{bmatrix} 2 \\ 1 \\ 5 \end{bmatrix}$

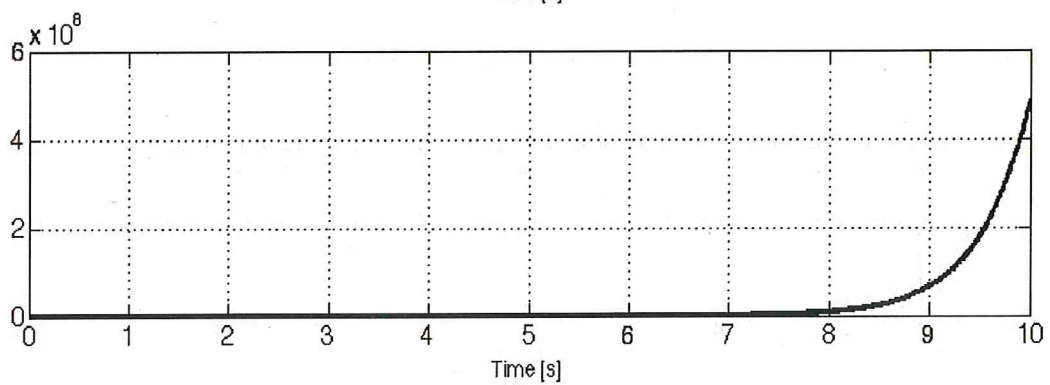
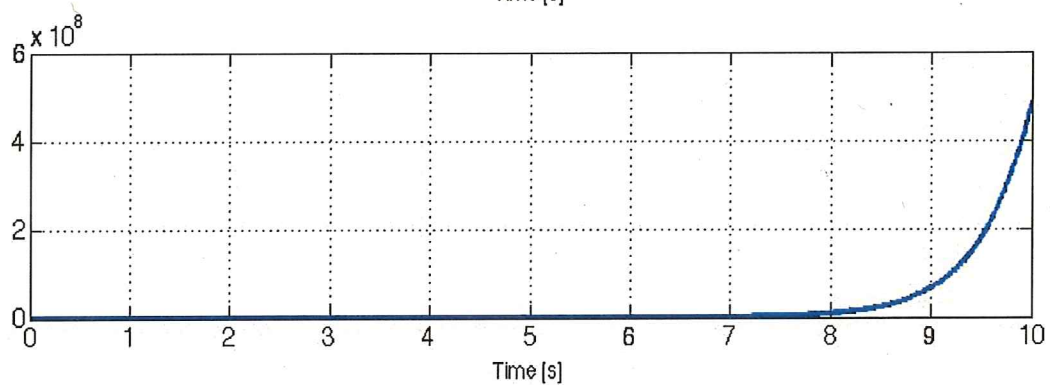
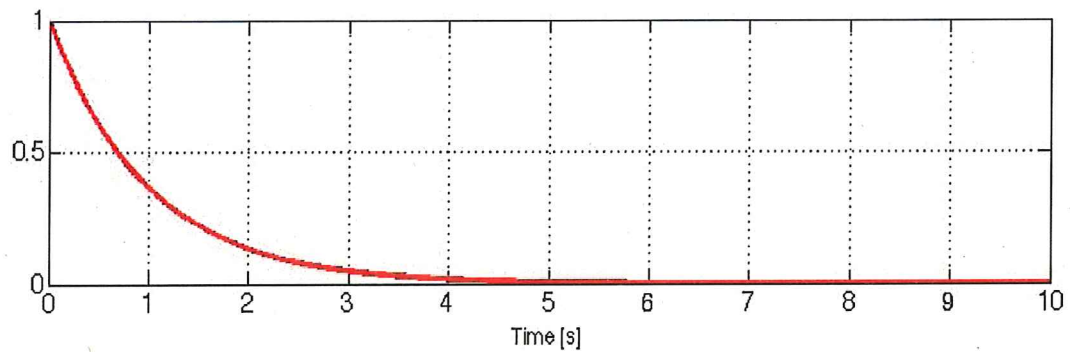
and therefore the solution for  $\begin{bmatrix} 2 \\ 1 \\ 5 \end{bmatrix}$  is unstable

Since  $\left\{ \begin{array}{l} \text{stable} \\ \text{Solution} \end{array} \right\} + \left\{ \begin{array}{l} \text{unstable} \\ \text{Solution} \end{array} \right\} \Rightarrow \left\{ \begin{array}{l} \text{unstable} \\ \text{Solution} \end{array} \right\}$

These are validated by plots provided in the next page:

## Solutions for Ex 2-2:

First, second, and third initial conditions from top to bottom, respectively:





$$\text{I)} \quad m_1 \ddot{x}_1 + K_1 x_1 + K_2 (x_1 - x_2) = 0$$

$$\text{II)} \quad m_2 \ddot{x}_2 + K_2 (x_2 - x_1) = 0$$

a) single 4th order ode in  $x_1$

$$\text{I)} \rightarrow x_2 = \frac{m_1 \ddot{x}_1 + K_1 x_1 + K_2 x_1}{K_2} = \frac{m_1 \ddot{x}_1 + (K_1 + K_2) x_1}{K_2}$$

$$\text{thus } \ddot{x}_2 = \frac{m_1 \dddot{x}_1 + (K_1 + K_2) \ddot{x}_1}{K_2}$$

$$\text{Plug into II)} \quad m_2 \left\{ \frac{m_1 \dddot{x}_1 + (K_1 + K_2) \ddot{x}_1}{K_2} \right\} + K_2 \left( \frac{m_1 \ddot{x}_1 + (K_1 + K_2) x_1}{K_2} - x_1 \right) = 0$$

$$\frac{m_2 m_1}{K_2} \dddot{x}_1 + \frac{m_2}{K_2} (K_1 + K_2) \ddot{x}_1 + m_1 \ddot{x}_1 + (K_1 + K_2) x_1 - K_2 x_1 = 0$$

$$\text{thus } \frac{m_2 m_1}{K_2} \dddot{x}_1 + \left( \frac{m_2}{K_2} (K_1 + (m_1 + m_2)) \right) \ddot{x}_1 + K_1 x_1 = 0$$

$$\boxed{\frac{m_1 m_2}{K_2} \dddot{x}_1 + \left( \frac{m_2}{K_2} K_1 + m_1 + m_2 \right) \ddot{x}_1 + K_1 x_1 = 0}$$

b) single 4th order in  $x_2$

$$\text{II)} \rightarrow \frac{m_2 \ddot{x}_2 + K_2 x_2}{K_2} = x_1 \rightarrow \frac{m_2}{K_2} \ddot{x}_2 + x_2 = x_1$$

$$\text{thus } \ddot{x}_1 = \frac{m_2}{K_2} \dddot{x}_2 + \ddot{x}_2$$

$$I) \quad m_1 \left( \frac{m_2}{K_2} \ddot{\ddot{X}}_2 + \ddot{X}_2 \right) + (K_1 + K_2) \left( \frac{m_2}{K_2} \ddot{X}_2 + X_2 \right) - K_2 X_2 = 0$$

$$\boxed{\frac{m_1 m_2}{K_2} \ddot{\ddot{X}}_2 + \left( \frac{m_2 K_1}{K_2} + m_1 + m_2 \right) \ddot{X}_2 + K_1 X_2 = 0}$$

$$\begin{aligned} u_1 &= x_1 \\ u_2 &= \dot{x}_1 \rightarrow \dot{u}_2 = \ddot{x}_1 \\ w_1 &= x_2 \\ w_2 &= \dot{x}_2 \rightarrow \dot{w}_2 = \ddot{x}_2 \end{aligned} \quad \rightarrow \begin{cases} u_2 = \dot{u}_1 \\ \dot{u}_2 = \frac{1}{m_1} (-K_1 u_1 - K_2 u_1 + K_2 w_1) \\ w_1 = w_2 \\ \dot{w}_2 = \frac{1}{m_2} (-K_2 w_1 + K_2 u_1) \end{cases}$$

$$\frac{d}{dt} \begin{bmatrix} u_1 \\ u_2 \\ w_1 \\ w_2 \end{bmatrix} = \underbrace{\begin{bmatrix} 0 & 1 & 0 & 0 \\ \frac{-(K_1 + K_2)}{m_1} & 0 & K_2 & 0 \\ 0 & 0 & 0 & 1 \\ \frac{K_2}{m_2} & 0 & -\frac{K_2}{m_2} & 0 \end{bmatrix}}_A \begin{bmatrix} u_1 \\ u_2 \\ w_1 \\ w_2 \end{bmatrix}$$

Take  $K_1 = K_2 = m_1 = m_2 = 1$

$$A = \begin{bmatrix} 0 & 1 & 0 & 0 \\ -2 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 1 & 0 & -1 & 0 \end{bmatrix}$$

$$\lambda_1 = 1.618j$$

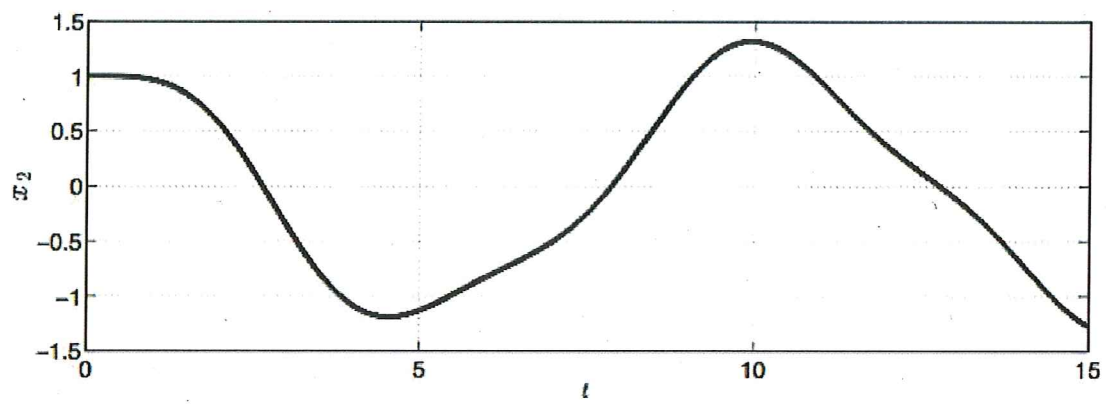
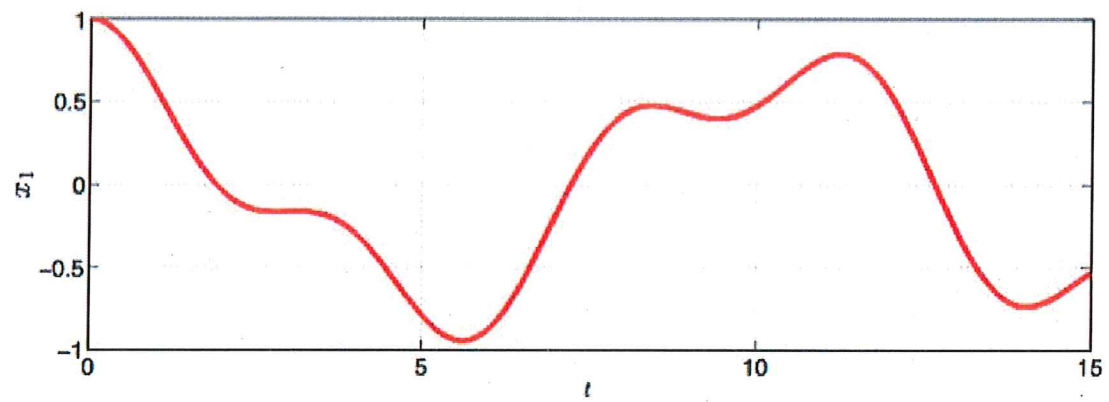
$$\lambda_2 = -1.618j$$

$$\lambda_3 = 0.618j$$

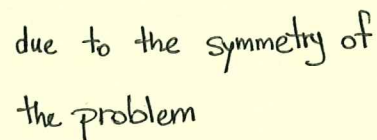
$$\lambda_4 = -0.618j$$

all eigenvalues are imaginary  
thus we will have oscillatory solutions  
i.e. Sines and cosines

Solutions for Ex 2-3:







thus  $\alpha = \beta$

and as a result of that

and considering that

$$\angle AOB = 90^\circ$$

we have that

$A_1OB_1$  is also  $90^\circ$ ,

and since  $OA_1 = OB_1$

We have  $\hat{OA_1B_1} = \frac{\pi}{4}$

The velocity of the boat is

where  $c$  is the magnitude of velocity

$$\dot{r} = -c \sin \frac{\pi}{4} \quad \text{and} \quad r\dot{\theta} = -c \cos \frac{\pi}{4}$$

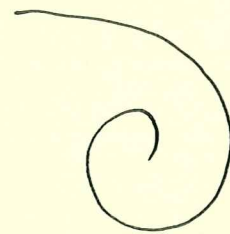
Since  $\sin \frac{\pi}{4} = \cos \frac{\pi}{4} \rightarrow \boxed{\dot{r} = r\dot{\theta}}$

$$\frac{dr}{dt} = r \frac{d\theta}{dt} \quad \text{or} \quad \frac{dr}{d\theta} = r \rightarrow \frac{dr}{r} = d\theta$$

$$\int \frac{dr}{r} = \int d\theta$$

$$\ln r = \theta + \ln r_0$$

$$\frac{r}{r_0} = e^{\theta} \rightarrow \text{spiral}$$



We can also solve it WRT  $t$

$$\dot{r} = -C \sin \frac{\pi}{4} \rightarrow r - r_0 = -C \sin \frac{\pi}{4} t$$

at the middle  $r|_{\text{middle}} = 0 \rightarrow \text{thus } t = \frac{r_0}{C \sin \frac{\pi}{4}}$

for our problem we have  $r_0 = \frac{\sqrt{2}}{2}$  mile and  $C = 1$  mph

thus  $t = 1$  hour

one could also solve this problem by "considering a coordinate system which always follows the vector directly connecting two adjacent boats. Since the first boat is always pointed at the second one and the second one is moving perpendicular to this direction the motion gives  $V=1$  in the direction that brings the boats together. So this is another way to get 1hr."