

§ 3.3 Reduction of Order

D'Alembert's reduction of order method.

Suppose y_1 is a solution of $y'' + p(x)y' + q(x)y = 0$. To find another solution y_2 s.t. y_1 and y_2 are linearly independent, look for solutions of the form $y = v(x)y_1$.

$$\begin{aligned}y' &= v'y_1 + vy_1' \\y'' &= v''y_1 + v'y_1' + v'y_1' + vy_1''\end{aligned}$$

$$\begin{aligned}0 &= y'' + p(x)y' + q(x)y = v''y_1 + 2v'y_1' + vy_1'' + p(v'y_1 + vy_1') + qvy_1 \\&= v(y_1'' + py_1' + qy_1) + v''y_1 + 2v'y_1' + pv'y_1 \\&= v''y_1 + 2v'y_1' + pv'y_1\end{aligned}$$

$$0 = v'' + 2v'y_1/y_1 + pv' = v'' + (2y_1'/y_1 + p)v', \quad (\text{on any interval s.t. } y_1(x) \neq 0)$$

$$0 = w' + (p + 2y_1'/y_1)w, \quad w = v'$$

$$w = e^{\int p + 2y_1'/y_1 dx} = e^{\int pdx} e^{-\int 2y_1' dx} = y_1^2 e^{\int pdx}$$

$$y_1^2 w e^{\int pdx} = c$$

$$\frac{1}{w} w' = -p - 2y_1'/y_1$$

$$w = C/y_1^2 e^{\int pdx}, \quad \text{set } C=1$$

$$w(x) = C e^{-\int pdx} e^{-2 \int y_1' dx}$$

$$w(x) = 1/y_1^2 e^{-\int pdx}$$

$$w(x) = 1/y_1^2 e^{-\int pdx} \quad \text{set } C=1$$

$$v(x) = \int w dx = \int 1/y_1^2 e^{-\int pdx} dx$$

3.3.1 $y'' - y = 0, \quad y_1(x) = e^x$

Look for a solution y of the form $y = vy_1$.

$$y = vy_1$$

$$y' = v'y_1 + vy_1'$$

$$y'' = v''y_1 + v'y_1' + v'y_1' + vy_1''$$

$$\begin{aligned} 0 &= y'' - y = v''y_1 + 2v'y_1' + vy_1'' - vy_1 \\ &= v''y_1 + 2v'y_1' + v(y_1'' - y_1) \\ &= v''y_1 + 2v'y_1' \\ &= v''e^x + 2v'e^x \end{aligned}$$

$$\begin{aligned} 0 &= v'' + 2v' = w' + 2w, \quad w = v' \\ 0 &= (we^{2x})' \rightarrow w(x) = A'e^{-2x} \end{aligned}$$

$$y_2(x) = v(x)y_1(x) = e^{-2x}e^x = \boxed{e^{-x}}$$

General solution: $y(x) = c_1 e^x + c_2 e^{-x}$ since e^x, e^{-x} independent

3.1.2 $y'' + y = 0, \quad y_1(x) = \sin x$

$$y = vy_1$$

$$y' = v'y_1 + vy_1'$$

$$y'' = v''y_1 + 2v'y_1' + vy_1''$$

$$y_2 = vy_1$$

$$= \tan x \sin x$$

$$= \boxed{\cos x}$$

General Solution:

$$y(x) = c_1 \cos x + c_2 \sin x$$

$$\begin{aligned} 0 &= y'' + y \\ &= v''y_1 + 2v'y_1' + v(y_1'' + y_1) \\ &= v''y_1 + 2v'y_1' \end{aligned}$$

$$0 = v'' + 2v'y_1'/y_1 \quad (\text{in an interval where } \sin x \neq 0)$$

$$0 = v'' + 2v'\cot x$$

$$0 = w' + 2w\cot x$$

$$0 = (w \sin^2 x)'$$

$$A = w \sin^2 x$$

$$w(x) = A \sec^2 x \rightarrow v(x) = \int w dx = A \tan x + B$$

$$\text{Pick } A = 1, B = 0.$$

3.3.7 $x^2 y'' - 6y = 0, \quad y_1(x) = x^3$

$$0 = y'' - 6x^{-2}y = v''y_1 + 2v'y_1' + vy_1'' - 6vy_1/x^2 = v''y_1 + 2v'y_1' + v(y_1'' - 6y_1/x^2)$$

$$0 = v''y_1 + 2v'y_1' = w'y_1 + 2wy_1' = x^3 w' + 6x^2 w$$

$$0 = w' + 6/x w \quad \phi = e^{\int 6/x dx} = x^6$$

$$0 = (w \cdot x^6)'$$

$$w(x) = A x^{-6}$$

$$v(x) = Ax^{-5} + B \rightarrow v(x) = x^{-5}$$

For Problems 1–10, a differential equation and one solution are given. Use d'Alembert's reduction of order method to find a second linearly independent solution. What is the general solution of the differential equation?

Differential equation

Solution

$$1. y'' - y = 0 \quad y_1(x) = e^x$$

$$y_1(x) = \sin x$$

$$3. y'' - 4y' + 4y = 0 \quad y_1(x) = e^{2x}$$

$$y_1(x) = 1$$

$$4. y'' + y' = 0 \quad y_1(x) = 1$$

$$y_1(x) = 1$$

$$5. xy'' + y' = 0 \quad y_1(x) = e^{2x}$$

$$y_1(x) = x^3$$

$$7. x^2 y'' - 6y = 0 \quad y_1(x) = x$$

$$y_1(x) = x$$

$$8. x^2 y'' - xy' + y = 0 \quad y_1(x) = x$$

$$y_1(x) = x$$

$$9. (x^2 + 1)y'' - 2xy' + 2y = 0 \quad y_1(x) = x$$

$$y_1(x) = \frac{1}{\sqrt{x}} \sin x$$

$$10. y'' + \frac{1}{x}y' + \left(1 - \frac{1}{4x^2}\right)y = 0 \quad y_1(x) = \int w dx = Ae^{-2x} + B \rightarrow v(x) = e^{-2x}$$

Only one nonzero solution is needed

$$\text{pick } A = 1, B = 0.$$

$$y_2(x) = x^{-2}$$

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

$$3.3.9 \quad (x^2+1)y'' - 2xy' + 2y = 0, \quad y_1(x) = x$$

$$\begin{aligned} y &= vy_1 \\ y' &= v'y_1 + vy'_1 \\ y'' &= v''y_1 + 2v'y'_1 + vy''_1 \end{aligned}$$

$$\begin{aligned} 0 &= (x^2+1)(v''y_1 + 2v'y'_1 + vy''_1) - 2x(v'y_1 + vy'_1) + 2vy_1 \\ &= (x^2+1)(v''y_1 + 2v'y'_1) - 2xv'y_1 \\ &= (x^2+1)(xv'' + 2v') - 2x^2v' \end{aligned}$$

$$0 = xv'' + 2v' - [2x^2/(x^2+1)]v'$$

$$0 = v'' + [2/x - 2x/(x^2+1)]v' = w' + [2/x - 2x/(x^2+1)]w$$

$$0 = \left(\frac{x^2}{x^2+1}w\right)' \rightarrow w(x) = A \frac{x^2+1}{x^2}, \text{ set } A=1$$

$$A = \frac{x^2}{x^2+1}w \rightarrow v(x) = \int(1+x^{-2})dx = x - x^{-1} + B, \text{ set } B=0$$

$$y_2 = vy_1 = (x - 1/x)(x) = x^2 - 1$$

$$y(x) = c_1x + c_2(x^2 - 1)$$

$$\begin{aligned} \phi &= x^2 e^{-\int \frac{1}{u} du} \\ &= x^2 e^{-\ln|x^2+1|} \\ &= x^2/(x^2+1) \end{aligned}$$

$$3.3.11 \quad y = vy_1$$

$$y' = v'y_1 + vy'_1$$

$$y'' = v''y_1 + 2v'y'_1 + vy''_1$$

$$\begin{aligned} 0 &= v''y_1 + 2v'y'_1 + vy''_1 - 2b(v'y_1 + vy'_1) + b^2vy_1 \\ &= v''y_1 + 2v'y'_1 - 2bv'y_1 \\ &= v''e^{bx} + 2be^{bx}e^{bx} - 2be^{bx}e^{bx} = v''e^{bx} \end{aligned}$$

$$0 = w' \rightarrow v(x) = Ax + C, \text{ choose } A=1, C=0$$

$$3.3.13 \quad y'' - y = e^x, \quad y_1(x) = e^{-x}$$

$$\begin{aligned} e^x &= v''y_1 + 2v'y'_1 + vy''_1 - vy_1 \\ &= v''y_1 + 2v'y'_1 + v(y''_1 - y_1) \\ &= v''y_1 + 2v'y'_1 \\ &= v''e^{-x} - 2v'e^{-x} \end{aligned}$$

$$\begin{aligned} e^{2x} &= v'' - 2v' = w' - 2w \rightarrow w(x) = xe^{2x} + Ae^{2x} \\ e^{2x}e^{-2x} &= (we^{-2x})' \rightarrow v(x) = \frac{1}{2}x e^{2x} - \frac{1}{4}e^{2x} + B \\ x+A &= we^{-2x} \rightarrow v(x) = \frac{1}{2}e^{2x}(x - \frac{1}{4}) \\ y_2(x) &= vy_1 = \frac{1}{2}e^x(x - \frac{1}{4}) \end{aligned}$$

To find a simpler v , don't set $A=0$ immediately.
 $v(x) = \frac{1}{2}xe^{2x} - \frac{1}{4}e^{2x} + A/2e^{2x} + B$, Pick $A=-1/2$, $B=0$

$$v(x) = y_2xe^{2x} \rightarrow y_2(x) = x/2e^x$$

11. Reducing the General Equation One solution of the equation

$$y'' - 2by' + b^2y = 0$$

is $y_1(x) = e^{bx}$. Find a second linearly independent solution. What is the general solution?

$$\begin{aligned} y_2 &= vy_1 = xe^{bx} \\ y(x) &= c_1e^{bx} + c_2xe^{bx} \end{aligned}$$

Solving Nonhomogeneous from Homogeneous Ones

It is possible to use the reduction of order method to find a single solution of the nonhomogeneous equation

$$y'' + p(x)y' + q(x)y = f(x) \quad (16)$$

knowing a nonzero solution $y_1(x)$ of the corresponding homogeneous equation

$$y'' + p(x)y' + q(x)y = 0 \quad (17)$$

We use the same technique and substitute $y(x) = v(x)y_1(x)$ into Eq. (16), finding the unknown function $v(x)$. For Problems 12–17, use this technique to find a solution of the given nonhomogeneous equation given the single solution $y_1(x)$ of the corresponding homogeneous equation.

Nonhomogeneous equation	Homogeneous solution
12. $y'' = 1$	$y_1(x) = 1$
13. $y'' - y = e^x$	$y_1(x) = e^{-x}$
14. $y'' + y' = e^x$	$y_1(x) = 1$
15. $y'' + y = \csc x$	$y_1(x) = \sin x$
16. $x^2y'' - xy' + y = x \quad (x \neq 0)$	$y_1(x) = x$
17. $x^2y'' + xy' - y = x \quad (x \neq 0)$	$y_1(x) = x$

The equations in Problems 18–21 are some of the most famous differential equations in physics. Use the given solution $y_1(x)$ to find a second linearly independent solution of these equations.

3.3.15 $y'' + y = \csc x$, $y_1(x) = \sin x$ satisfies $y'' + y = 0$

$$\begin{aligned}\csc x &= v''y_1 + 2v'y_1' + vy_1'' + vy_1 \\ &= v''y_1 + 2v'y_1' + v(y_1'' + y_1) \\ &= v''y_1 + 2v'y_1' \\ &= \sin x v'' + 2\cos x v' \\ &= \sin x w' + 2\cos x w\end{aligned}$$

$$y_2 = \sin x \cdot v = [-x \cos x + \sin x \ln |\sin x|]$$

$$\begin{aligned}\csc^2 x &= w' + 2\cot x w & \phi = e^{2\int \cot x dx} \\ 1 &= (w \sin^2 x)' & = \sin^2 x \\ w(x) &= x \csc^2 x + A \csc^2 x \\ v(x) &= \int x \csc^2 x dx + A \int \csc^2 x dx \\ &= \{-x \cot x + \int \cot x dx\} - A \cot x + B \\ &= -x \cot x + \ln |\sin x| - A \cot x + B \\ \text{Set } A &= B = 0\end{aligned}$$

Notes: Error in the solution given in the textbook

$$\frac{d}{dx} \cot x = \frac{d}{dx} \frac{\cos x}{\sin x} = \frac{-\sin^2 x - \cos^2 x}{\sin^2 x} = -\csc^2 x$$

3.3.17 $x^2 y'' + xy' - y = x$, $x \neq 0$, $y_1(x) = x$ satisfies $x^2 y'' + xy' - y = 0$

$$\begin{aligned}x &= x^2(v''y_1 + 2v'y_1' + y_1'') + x(v'y_1 + vy_1') - vy_1 \\ &= x^2(v''y_1 + 2v'y_1') + xv'y_1 \\ &= x^2(v''x + 2v') + x^2v' \\ &= x^3v'' + 3x^2v' = x^3w' + 3x^2w = (x^3w)'\end{aligned}$$

$$\begin{aligned}x^3w &= \frac{1}{2}x^2 + C & \text{choose } C=0 \\ v' &= w = \frac{1}{2}x^{-1} \\ v &= \frac{1}{2}\ln|x| + d & \text{choose } d=1 \\ y_2 &= vy_1 = \frac{1}{2}x\ln|x|\end{aligned}$$

$$\text{Check: } y_2' = \frac{1}{2}\ln|x| + \frac{1}{2}, \quad y_2'' = \frac{1}{2}\frac{1}{x}$$

$$x^2y_2'' + xy_2' - y_2 = \frac{1}{2}x + \frac{1}{2}x\ln|x| + \frac{1}{2}x - \frac{1}{2}\ln|x| = x$$

3.3.19 Chebychev's Equation of Order 1

$$(1-x^2)y'' - xy' + y = 0, \quad y_1(x) = x$$

$$0 = (1-x^2)(v''y_1 + 2v'y_1' + y_1'') - x(v'y_1 + vy_1') + vy_1 = (1-x^2)(v''y_1 + 2v'y_1') - xv'y_1$$

$$0 = (1-x^2)(xv'' + 2v') - x^2v'$$

$$0 = v'' + \left(\frac{2}{x} - \frac{x}{1-x^2}\right)v' = w' + \left(\frac{2}{x} - \frac{x}{1-x^2}\right)w$$

$$0 = \left(x^2 \sqrt{1-x^2} w\right)'$$

$$A = x^2 \sqrt{1-x^2} v'(x), \text{ set } A = 1$$

$$v(x) = \int \frac{1}{x^2 \sqrt{1-x^2}} dx$$

$$y_2(x) = x \int \frac{x}{x^2 \sqrt{1-x^2}} dx$$

$$\begin{aligned}\phi &= e^{\int \frac{-1}{u} du} = e^{\frac{1}{2}\ln|1-x^2|} \\ &= x^2(e^{\frac{1}{2}\ln|1-x^2|}) \\ &= x^2 \sqrt{1-x^2}\end{aligned}$$

Section 3.3

1. $y = c_1 e^{-x} + c_2 e^{-x}$
2. $y = c_1 \sin x + c_2 \cos x$
3. $y = c_1 e^{2x} + c_2 x e^{2x}$
4. $y = c_1 + c_2 e^{-x}$
5. $y = c_1 + c_2 x$
6. $y = c_1 e^{2x} + c_2 x e^{2x} + 2e + 1$
7. $y = c_1 x^2 + c_2 x^3$
8. $y = c_1 x + c_2 \ln x$
9. $y = c_1 x + c_2 (x^2 - 1)$
10. $y = c_1 \frac{1}{\sqrt{x}} \sin x + c_2 \frac{1}{\sqrt{x}} \cos x$
11. $y_2(x) = xe^x, y(x) = c_1 e^x + c_2 x e^x$
12. $y = \frac{x^2}{2}, \quad y = \frac{x}{2} e^x$
13. $y = \frac{1}{2} e^x$
14. $y = -x \cos x - \sin x \ln |\sin x|$
15. $y = \frac{x}{2} \ln^2 x$
16. $y = \frac{x}{2} \ln x$
17. $y = (1-2x^2) \int (1-2x^2)^{-2} e^{-x^2} dx$
18. $y = x \int \frac{1}{x^2 \sqrt{1-x^2}} dx$
19. $y = (x-1) \int \frac{xe^{-x}}{(x-1)^2} dx$
20. $y = (x-1) \int \frac{xe^{-x}}{(x-1)^2} dx$
21. $y = \frac{008x}{\sqrt{x}}$
22. $y^2 - 3y' + 2y = 0, y_2(x) = e^x, y_3(x) = e^{2x}$
23. $y^2 - y = 0, y_2(x) = e^x, y_3(x) = e^{-x}$
24. (a) $y_2(x) = e^{-x}$
25. (b) e^x, e^{-x}
26. (c) $y = c_1 x + c_2 x e^{-x} + c_3 x e^{-x}$

§ 3.9 Mechanical Systems and Simple Harmonic Motion

Forces acting on the mass:

1. $F_g = mg$ gravitational force
2. $F_s = -k(\Delta L + u)$ restoring force of the linear spring, $k > 0$.
3. $F_c = -c\dot{u}$ damping force is the resistance/friction the medium exerts on the mass acting in the direction opposite to the velocity, $c > 0$.^{††}
4. $F_e = F(t)$ external force(s) applied upward/downward to the mass or the spring mount.

By Newton's Second Law,

$$\begin{aligned} m\ddot{u} &= F_g + F_s + F_c + F_e = mg - k(\Delta L + u) - c\dot{u} + F(t) \\ &= mg - k\Delta L - Ku - c\dot{u} + F(t) \\ &= -Ku - c\dot{u} + F(t) \quad (K\Delta L = mg)^{†††} \end{aligned}$$

$$m\ddot{u} + c\dot{u} + Ku = F(t)$$

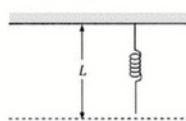
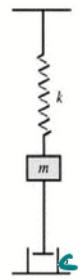
Unforced: $F(t) \equiv 0$

Forced: $F(t) \neq 0$

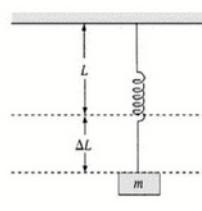
Undamped: $c = 0$

Damped: $c > 0$

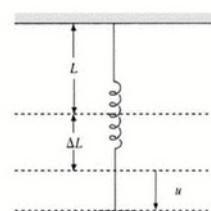
Figure 3.8
Mass-spring system with damping



(a) Natural length



(b) Mass in equilibrium position



(c) Mass in motion

[†] Most springs are not actually linear but rather "hard springs" meaning that it takes increasingly more force to stretch the spring as u increases.

^{††} For small velocities damping is proportional to \dot{u} ($F_c = -c\dot{u}$) but for larger velocities damping may be proportional to the square of velocity ($F_c = -c\dot{u}^2$) or some other function of \dot{u} .

^{†††} If the mass is allowed to rest at equilibrium $u = \dot{u} = \ddot{u} = F(t) = 0 \rightarrow 0 = mg - K\Delta L$

Consider the case of unforced, undamped motion $m\ddot{u} + Ku = 0$, which can be written $\ddot{u} + \omega_0^2 u$, $\omega_0 = \sqrt{k/m}$. The general solution can be written:

$$u(t) = C_1 \cos \omega_0 t + C_2 \sin \omega_0 t$$

$$= A(C_1/R \cos \omega_0 t + C_2/R \sin \omega_0 t) \quad A = \sqrt{C_1^2 + C_2^2}$$

$$= A(\cos \delta \cos \omega_0 t + \sin \delta \sin \omega_0 t) \quad \cos \delta = C_1/R, \sin \delta = C_2/R$$

$$= A \cos(\omega_0 t - \delta) \quad \cos(\theta - \phi) = \cos \theta \cos \phi + \sin \theta \sin \phi$$

A: amplitude

δ : phase angle (note $\tan \delta = C_2/C_1$)

ω_0 : circular frequency \rightarrow natural frequency: $f = \omega_0 / 2\pi \rightarrow$ period: $T = 2\pi/\omega_0$

3.9.1 $\ddot{u} + u = 0, u(0) = 1, \dot{u}(0) = 0$

$$\lambda^2 + 1 = 0 \rightarrow \lambda = \pm i$$

$$u(t) = C_1 \cos t + C_2 \sin t$$

$$1 = u(0) = C_1$$

$$0 = \dot{u}(0) = C_2$$

$$u(t) = \cos t = 1 \cdot \cos(1 \cdot t - 0)$$

$A = 1$
$\delta = 0$
$\omega_0 = 1$
$f = 1/2\pi$
$T = 2\pi$

3.9.5 $\ddot{u} + 4u = 0, u(0) = 1, \dot{u}(0) = -2$

$$\lambda^2 + 4 = 0 \rightarrow \lambda = \pm 2i$$

$$u(t) = C_1 \cos 2t + C_2 \sin 2t$$

$$1 = u(0) = C_1$$

$$-2 = \dot{u}(0) = 2C_2$$

$$\begin{aligned} u(t) &= \cos t - \sin t \\ &= \sqrt{1^2 + (-1)^2} \cos(\sqrt{4}/1 t - \arctan(-1/1)) \\ &= \sqrt{2} \cos(2t + \pi/4) \end{aligned}$$

For Problems 1–5, find the simple harmonic motion described by the given initial-value problem. Determine the amplitude, phase angle, frequency, and period of the motion.

- 1. $\ddot{u} + u = 0, u(0) = 1, \dot{u}(0) = 0$
- 2. $\ddot{u} + u = 0, u(0) = 0, \dot{u}(0) = 1$
- 3. $\ddot{u} + u = 0, u(0) = 1, \dot{u}(0) = 1$
- 4. $\ddot{u} + 9u = 0, u(0) = 1, \dot{u}(0) = 1$
- 5. $\ddot{u} + 4u = 0, u(0) = 1, \dot{u}(0) = -2$

Section 3.9

- 1. $u = \cos t, (\alpha = 1, b = 0, f = \frac{\sin t}{2\pi}, T = 2\pi)$
- 2. $u = \sin t, (\alpha = 1, b = \frac{\pi}{2}, f = \frac{\sin t}{2\pi}, T = 2\pi)$
- 3. $u = \sqrt{2} \cos\left(t - \frac{\pi}{4}\right), R = \sqrt{2}, b = \frac{\pi}{4}, f = \frac{\sin t}{2\pi}, T = 2\pi$
- 4. $u = \sqrt{2} \cos\left(3t - \frac{\pi}{4}\right), R = \sqrt{2}, b = \frac{\pi}{4}, f = \frac{3\sin t}{2\pi}, T = \frac{2\pi}{3}$
- 5. $u = \sqrt{2} \cos\left(2t - \frac{\pi}{4}\right), R = \sqrt{2}, b = \frac{\pi}{4}, f = \frac{\sin t}{2\pi}, T = \pi$
- 6. $u = \frac{\sqrt{3}}{8} \cos\left(\frac{2\pi}{3}t - \frac{\pi}{3}\right), R = 0.28, b = 0, f = 0.28 \cos\left(\frac{2\pi}{3}t - 0.46\right)$
- 7. (a) $\ddot{u} + 64u = 0, u(0) = \frac{1}{3}, \dot{u}(0) = -\frac{1}{6}$
- (b) $\dot{u} = 64u = 0, u(0) = -\frac{1}{6}, \dot{u}(0) = 1$
- 8. (a) $u = -\frac{1}{6} \cos 16t$ (b) $R = \frac{1}{6}$ ft, $T = \frac{\pi}{8}$ sec, $f = \frac{8}{\pi}$ oscillations/sec (c) $\frac{\pi}{32}$ sec, $v = -\frac{8}{3}$ ft/sec
- 9. $u = -\frac{1}{3} \cos 8t + \frac{1}{3} \sin 8t \approx \frac{5}{12} \cos(8t - 2.5)$
- 10. (a) $\sqrt{2} \cos\left(t - \frac{\pi}{4}\right)$ (b) $\sqrt{2} \cos\left(t - \frac{\pi}{4}\right)$ (c) $\sqrt{2} \cos\left(t - \frac{3\pi}{4}\right)$
- 11. $R = \sqrt{c_1^2 + c_2^2}, \sin \delta = -\frac{c_1}{R}, \cos \delta = \frac{c_2}{R} (\tan \delta = -\frac{c_1}{c_2})$
- 15. Periods are the same. 16. $T = 2\pi \sqrt{\frac{L}{g}}$ 18. $f = \frac{1}{2\pi} \sqrt{\frac{kR^2}{m^2 + R^2}}$ cycles/unit time 20. 653 lb
- 21. (a) $x(t) = \sqrt{R^2 - d^2} \cos \sqrt{\frac{k}{m}} t$ (b) 2552 seconds (42 min)

3.9.7 $m = w/g = 16 \text{ lbs}/32 \text{ ft/sec}^2 = 1/2 \text{ slug}$

$$w = mg = k\Delta L \rightarrow k = w/\Delta L = 16 \text{ lbs}/1/2 \text{ ft} = 32 \text{ lbs/ft}$$

$$c = 0 \quad (\text{no friction})$$

$$F(t) = 0 \quad (\text{no forcing})$$

$$0 = m\ddot{u} + c\dot{u} + Ku = 1/2 \ddot{u} + 32u$$

a) $0 = \ddot{u} + 64u, u(0) = 1/3, \dot{u}(0) = -4$

b) $0 = \ddot{u} + 64u, u(0) = -1/6, \dot{u}(0) = 1$

3.9.9 $m = w/g = 12/32 = 3/8, k = w/\Delta L = 12/1/2 = 24$

ODE: $0 = \ddot{u} + 8u \quad (\text{from } 0 = 3/8 \ddot{u} + 24u)$

IC: $u(0) = -1/3, \dot{u}(0) = -2$

$$0 = \lambda^2 + 64 \rightarrow \lambda = \pm 8i$$

$$u(t) = C_1 \cos 8t + C_2 \sin 8t$$

$$-1/3 = u(0) = C_1, -2 = \dot{u}(0) = 8C_2 \rightarrow u(t) = -\frac{1}{3} \cos 8t - \frac{1}{4} \sin 8t$$

3.9.13 In the case of no friction ($c = 0$), the spring-mass system is conservative.

$$\text{Total Energy} = E(t) = KE + PE = \frac{1}{2}mu^2 + \frac{1}{2}Ku^2 = \text{constant}$$

$\dot{E} = mu\ddot{u} + Ku\dot{u} = 0 \rightarrow \dot{u}(m\ddot{u} + Ku) = 0$. This holds for all $t \geq 0$

Either $\dot{u} \equiv 0$ or $m\ddot{u} + Ku \equiv 0$. The first case is just equilibrium.

$$\therefore m\ddot{u} + Ku = 0$$

9. Finding Simple Harmonic Motion A 12-lb weight is attached to a frictionless spring, which in turn is suspended from the ceiling. The weight stretches the spring 6 inches and comes to rest in its equilibrium position. Find the initial-value problem that describes the motion of the weight under the following conditions.

- (a) The weight is pulled down 4 inches below its equilibrium position and released with an upward initial velocity of 4 ft/sec.
- (b) The weight is pushed up 2 inches and released with a downward velocity of 1 ft/sec.

9. Finding Simple Harmonic Motion A 12-lb weight is attached to a frictionless spring, which in turn is attached to the ceiling. The weight stretches the spring 6 inches before coming to equilibrium. Find the equation of motion of the weight if it is initially pushed upward to a position 4 inches above equilibrium and given an upward velocity of 2 ft per sec.

10. Simple Harmonic Motion in Polar Form Rewrite the following simple harmonic motions in the new polar form

- $R \cos(\omega t - \delta)$
- (a) $\cos t + \sin t$
- (b) $\cos t - \sin t$
- (c) $-\cos t + \sin t$
- (d) $-\cos t - \sin t$

$$\text{Typo: } KE = \frac{1}{2}mu^2$$

13. Simple Harmonic Motion from Conservation of Energy The conservation of energy says that if no energy is lost through friction, then in any mechanical system the sum of the kinetic and potential energies remains constant over time. Use the fact that the kinetic energy of a vibrating spring is $KE = 1/2mu^2$ and the potential energy is given by $PE = 1/2ku^2$ to derive the differential equation

$$\ddot{u} + ku = 0 \quad (15)$$

Hint: Differentiate the equation $KE + PE = \text{constant}$ with respect to time.

§3.10 Unforced Damped Vibrations

In this section damping proportional to the first power of velocity is studied. Under this assumption the motion of a mass attached to a damped vibrating string follows the equation $m\ddot{u} + cu + Ku = 0$. The corresponding characteristic equation has roots:

$$\lambda = -c/2m \pm \sqrt{c^2 - 4mk}/2m$$

1. $c^2 - 4mk < 0$ The 'underdamped' case produces damped oscillatory motion:

$$u(t) = e^{-(c/2m)t} [c_1 \cos \omega t + c_2 \sin \omega t],$$

$$= Ae^{-(c/2m)t} \cos(\omega t - \delta), A = \sqrt{c_1^2 + c_2^2}, \tan \delta = c_2/c_1$$

$Ae^{-(c/2m)t}$: damped amplitude

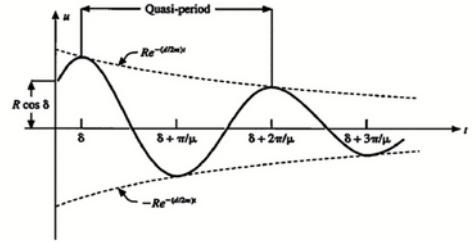
$\delta = \arctan c_2/c_1$: phase angle

$\omega = \sqrt{4mk - c^2}/2m$: damped circular frequency

$f = \omega/2\pi$: damped natural frequency

$T = 2\pi/\omega = 4\pi m / \sqrt{4mk - c^2}$: damped period

$\tau = 2m/c$: time constant for the damped amplitude to decay from A to A/e.



2. $c^2 - 4mk = 0$ The 'critically damped' case occurs when the characteristic equation has a repeated root and produces critically damped motion:

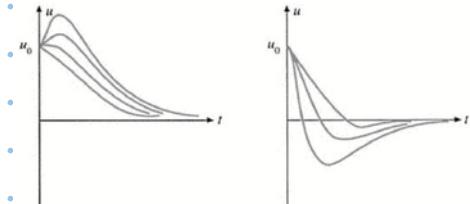
$$u(t) = (c_1 + c_2 t) e^{-(c/2m)t}$$

To show that u has at most one extremum,

$$0 = \dot{u}(t) = c_2 e^{-c/2mt} - c/2m(c_1 + c_2 t)e^{-c/2mt}$$

$$0 = c_2 - cc_1/2m - cc_2/2mt$$

$$t = (c_2 - cc_1/2m)(-2m/cc_2) = c_1/c_2 - 2m/c$$



(a) If the initial slope is positive or not too negative, the curve will not cross the $u = 0$ line but only approach it.

(b) If the initial slope is sufficiently negative, the curve will cross the $u = 0$ line once.

$\therefore u(t)$ has one critical point $t = c_1/c_2 - 2m/c$ and so at most one extremum with $t > 0$ (depending on the values of c_1, c_2, m , and c)

3. $c^2 - 4mk > 0$ The 'overdamped' case occurs when the resistance c is large relative to the spring constant K . There are no oscillations with overdamped motion:

$$u(t) = c_1 e^{\lambda_1 t} + c_2 e^{\lambda_2 t}, \lambda_1 = -c/2m + \sqrt{c^2 - 4mk}/2m, \lambda_2 = -c/2m - \sqrt{c^2 - 4mk}/2m$$

Note that $\lambda_2 < 0$ and also since $c^2 - 4mk < c^2$, $\lambda_1 < -c/2m + \sqrt{c^2}/2m = 0$ as well. Since both $\lambda_1, \lambda_2 < 0$, $u(t) \rightarrow 0$ as $t \rightarrow \infty$. Setting $\dot{u}(t) = 0$ shows that $u(t)$ has at most one extremum with $t > 0$. \therefore The qualitative possibilities match case 2.

PROBLEMS: Section 3.10

Properties of Damped Oscillations

For Problems 1–4, determine the damped amplitude, the damped natural frequency, the damped period, and the time constant. Sketch the graphs of the functions.

$$1. u(t) = 2e^{-t} \cos(2t - \pi)$$

$$2. u(t) = 3e^{-2t} \cos\left(\sqrt{3}t - \frac{\pi}{3}\right)$$

$$3. u(t) = 5e^{-0.25t} \cos(t + \pi)$$

$$4. u(t) = e^{-2t} \cos(4t - \pi)$$

Underdamped, Critically Damped, or Overdamped?

For Problems 5–11, determine whether the motion described by the given differential equation is underdamped, critically damped, or overdamped.

$$5. \ddot{u} + 4u = 0$$

$$6. \ddot{u} - 2\dot{u} + u = 0$$

$$7. \ddot{u} + 4\dot{u} + 4u = 0$$

$$8. \ddot{u} + 2\dot{u} + d^2u = 0 \quad (d > 0)$$

$$9. \ddot{u} + 2\dot{u} + k^2u = 0 \quad (d > 0 \text{ and } d^2 = k^2)$$

$$10. \ddot{u} + 2\dot{u} + ku = 0 \quad (d^2 > k \text{ and } k < 0)$$

$$11. \ddot{u} + \dot{u} + u = 0 \quad (0 < d < 2)$$

12. Unforced Damped Vibrations A 32-lb weight is attached to the lower end of a coil spring, which in turn is suspended from the ceiling. The weight stretches the spring 2 ft in the process. The weight is then pulled down 6 inches below its equilibrium position and released. The resistance of the medium is given as 4 lb/(ft/sec).

(a) Determine the motion of the weight.

(b) Determine the damped amplitude, damped frequency, damped period, and time constant of the subsequent motion.

(c) Sketch the graph of the motion.

13. Unforced Damped Vibrations A 10-lb weight is attached to a spring suspended from the ceiling. When the weight comes to rest, the spring is stretched by 1.5 inches. The damping constant for the system is $5\sqrt{2}$ lbs/(ft/sec). The weight is pulled down 3 inches from the equilibrium position and released.

(a) Determine the motion of the weight.

(b) Determine the damped amplitude, damped natural frequency, and damped period of the subsequent motion.

(c) Sketch the graph of the motion.

14. Maximum Displacement An 8-lb weight stretches a spring 6 ft, thereby reaching its equilibrium position. Assuming a damping constant for the system of 4 lb/(ft/sec), the weight is pulled down 3 inches below its equilibrium position and given a downward velocity of 2 ft/sec. When will the mass attain its maximum displacement below equilibrium? What is the maximum displacement? Sketch the graph of the motion.

15. Finding the Differential Equation for Observations John starts in motion a vibrating mass attached to a spring. He observes that after 10 seconds the damping amplitude has decreased by 75% and that the damped period is 2 seconds. How does John determine the differential equation of motion from these two observations?

16. Interesting Phenomena Show that if the motion of a mass that is described by

$$m\ddot{u} + d\dot{u} + ku = 0 \quad (21)$$

is critically damped or overdamped, then the mass can pass through the equilibrium position *at most once*, regardless of the initial conditions.

17. Decrease in the Velocity For an underdamped mass-spring system, show that if v is the velocity of the mass at *any time*, then the velocity one (damping) period later is $ve^{-(d/2m)T_d}$.

18. System Identification of the Damping Constant d It is generally almost impossible to measure the damping constant d directly. One of the important uses of differential equations is to find system parameters such as this *indirectly*. Starting with the equation for underdamped motion

$$u(t) = Re^{-(d/2m)t} \cos(\mu t - \delta) \quad (22)$$

verify the following mathematical steps that will allow one to estimate d for underdamped motion.

(a) Show that the ratio of two successive maximum displacements at time t and $t + T_d$ is $e^{-(d/2m)T_d}$. Thus successive maximum displacements form a geometric sequence with ratio $e^{-(d/2m)T_d}$.

(b) Show that the natural logarithm of this ratio, called the **logarithmic decrement**, is given by

$$\Delta = \frac{d}{2m} T_d = \frac{\pi d}{m\mu} \quad (23)$$

(c) How would you use the logarithmic decrement to find the damping constant d ?

$$3.10.1 \quad A = 2e^{-t}, f = 2/2\pi = 1/\pi, T = \pi, \tau = 1$$

$$3.10.5 \quad \ddot{u} + 4u = 0$$

The motion is undamped ($c=0$). With $c^2-4mk < 0$, this falls under 'underdamped'.

$$3.10.7 \quad \ddot{u} + 4\dot{u} + 4 = 0$$

$$c^2 - 4mk = 4^2 - 4 \cdot 1 \cdot 4 = 0$$

Critically damped

$$3.10.9 \quad \ddot{u} + 2d\dot{u} + \beta^2u = 0 \quad (d > 0, d^2 = \beta^2)$$

$$c^2 - 4mk = (2d)^2 - 4\beta^2 = 4d^2 - 4\beta^2 = 0$$

Critically damped.

$$3.10.11 \quad \ddot{u} + d\dot{u} + u = 0 \quad (0 < d < 2)$$

$$c^2 - 4mk = d^2 - 4 < 2^2 - 4 = 0$$

underdamped

$$3.10.13$$

$$(a) \quad K = w/\Delta L = 10/\gamma g = 80, \quad c = 5\sqrt{2}$$

$$\frac{10}{32} \ddot{u} + 5\sqrt{2} \dot{u} + 80u = 0, \quad u(0) = 1/4, \quad \dot{u}(0) = 0$$

$$\frac{5}{16} \lambda^2 + 5\sqrt{2} \lambda + 80 = 0 \rightarrow \lambda = -8\sqrt{2} \pm 8\sqrt{2}i = \alpha \pm \beta i$$

$$u(t) = e^{\alpha t} (C_1 \cos \beta t + C_2 \sin \beta t)$$

$$y_1 = u(0) = C_1$$

$$0 = \dot{u}(0) = \alpha C_1 + \beta C_2 \rightarrow C_2 = -d/4\beta = 1/4$$

$$A = \sqrt{C_1^2 + C_2^2} = \sqrt{2}/4, \quad \tan \delta = C_2/C_1 = 1 \rightarrow \delta = \pi/4$$

$$-C/2m = -5\sqrt{2}/20 = -\sqrt{2}/4$$

$$u(t) = \sqrt{2}/4 \exp(-8\sqrt{2}t) \cos(8\sqrt{2}t - \pi/4)$$

Section 3.10

- 1. Damped amplitude = $2e^{-t}$, damped natural frequency = $\frac{1}{2}$, damped period = π , time constant = 1
- 2. Damped amplitude = $3e^{-2t}$, damped natural frequency = $\sqrt{\frac{3}{2}}$, damped period = $\frac{2\pi}{\sqrt{3}}$, time constant = $\frac{1}{2}$
- 3. Damped amplitude = $5e^{-3t/2}$, damped natural frequency = $\frac{1}{2}\sqrt{2}$, damped period = 2π , time constant = 4
- 4. Damped amplitude = $e^{-t/2}$, damped natural frequency = $\frac{1}{2}\sqrt{2}$, damped period = $\frac{\pi}{\sqrt{2}}$, time constant = $\frac{1}{2}$
- 5. Underdamped
- 6. Critically damped
- 7. Critically damped
- 8. Critically damped
- 9. Critically damped
- 10. Overdamped
- 11. Underdamped
- 12. (a) $u = e^{-t/2} \cos 2\sqrt{3}t + \frac{\sqrt{3}}{2} e^{-t/2} \sin 2\sqrt{3}t = \frac{\sqrt{3}}{2} e^{-t/2} \cos(2\sqrt{3}t - \frac{\pi}{2})$
- (b) Damped amplitude = $\frac{\sqrt{3}}{2} e^{-t/2}$, damped natural frequency = $\frac{\sqrt{3}}{2}$ (oscillations/sec), damped period = $\frac{2\pi}{\sqrt{3}}$ (sec), damped time constant = 0.5 (sec)
- 13. (a) $u = \frac{\sqrt{2}}{4} e^{-t/2} \cos(2\sqrt{2}t) + \frac{\sqrt{2}}{4} e^{-t/2} \sin(2\sqrt{2}t)$
- (b) Damped amplitude = $\frac{\sqrt{2}}{4} e^{-t/2}$, damped natural frequency = $\frac{\sqrt{2}}{2}$, damped period = $\frac{\pi}{\sqrt{2}}$ (sec)
- 14. After $\frac{1}{2}$ sec the mass has a maximum displacement of 0.003 ft.
- 15. Define Δ = $\pi/2$ sec and $\Delta = \pi/k$ and solve the two given equations for k and c . The differential equation is $\ddot{u} + bu + cu = 0$.
- 16. (a) $d = 2m\Delta T_d$, Δ , and T_d can be observed directly
- 17. $y'' = 0$ (The shortest path between (0, 0) and (1, 1) is $y = x$)
- 18. $m\ddot{u} + \dot{u} = 0 \Rightarrow \dot{u} = c_1 \cos \omega t + c_2 \sin \omega t$ (no ω^2)
- 19. $m\ddot{u} + \dot{u} = 0 \Rightarrow \dot{u} = c_1 \cos \omega t + c_2 \sin \omega t$ (no ω^2)
- 20. $u(0) = 1, \dot{u}(0) = 0 \Rightarrow c_1 = 1, c_2 = 0$
- 21. $u(0) = 1, \dot{u}(0) = 0 \Rightarrow c_1 = 0, c_2 = 1$
- 22. $m\ddot{u} + \dot{u} = 0 \Rightarrow \dot{u} = c_1 \cos \omega t + c_2 \sin \omega t$
- 23. $m\ddot{u} + \dot{u} = 0 \Rightarrow \dot{u} = c_1 \cos \omega t + c_2 \sin \omega t$
- 24. $\frac{du}{dt} + u = 0 \Rightarrow u = 1 - e^{-t}$
- 25. $u(0) = 1, \dot{u}(0) = 0 \Rightarrow c_1 = 1, c_2 = 0$
- 26. $q = \frac{\sqrt{2}}{2} \sin(2\pi t) \cos(2\pi t - 0.32)$
- 27. $y'' = 0$ (The shortest path between (0, 0) and (1, 1) is $y = x$)
- 28. $m\ddot{u} + \dot{u} = 0 \Rightarrow \dot{u} = c_1 \cos \omega t + c_2 \sin \omega t$
- 29. $m\ddot{u} + \dot{u} = 0 \Rightarrow \dot{u} = c_1 \cos \omega t + c_2 \sin \omega t$
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- 33. $u(0) = 1, \dot{u}(0) = 0 \Rightarrow \dot{u} = c_1 \cos \omega t + c_2 \sin \omega t$
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- 103. $u(0) = 1, \dot{u}(0) = 0 \Rightarrow c_1 = 1, c_2 = 0$
- 104. $u(0) = 1, \dot{u}(0) = 0 \Rightarrow c_1 = 0, c_2 = 1$
- 105. $u(0) = 1, \dot{u}(0) = 0 \Rightarrow \dot{u} = c_1 \cos \omega t + c_2 \sin \omega t$
- 106. $u(0) = 1, \dot{u}(0) = 0 \Rightarrow \dot{u} = c_1 \cos \omega t + c_2 \sin \omega t$
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- 137. $u(0) = 1, \dot{u}(0) = 0 \Rightarrow \dot{u} = c_1 \cos \omega t + c_2 \sin \omega t$
- 138. $u(0) = 1, \dot{$

- (a) Determine the motion of the weight.
 (b) Determine the damped amplitude, damped natural frequency, and damped period of the subsequent motion.
 (c) Sketch the graph of the motion.
- 14. Maximum Displacement** An 8-lb weight stretches a spring 6 ft, thereby reaching its equilibrium position. Assuming a damping constant for the system of 4 lb/(ft/sec), the weight is pulled down 3 inches below its equilibrium position and given a downward velocity of 2 ft/sec. When will the mass attain its maximum displacement below equilibrium? What is the maximum displacement? Sketch the graph of the motion.
- 15. Finding the Differential Equation for Observations** John starts in motion a vibrating mass attached to a spring. He observes that after 10 seconds the damping amplitude has decreased by 75% and that the damped period is 2 seconds. How does John determine the differential equation of motion from these two observations?
- 16. Interesting Phenomena** Show that if the motion of a mass that is described by
- $$m\ddot{u} + du + ku = 0 \quad (21)$$
- is critically damped or overdamped, then the mass can pass through the equilibrium position *at most once*, regardless of the initial conditions.
- 17. Decrease in the Velocity** For an underdamped mass-spring system, show that if v is the velocity of the mass at *any time*, then the velocity one (damping) period later is $ve^{-(d/2m)T_d}$.
- 18. System Identification of the Damping Constant d** It is generally almost impossible to measure the damping constant d directly. One of the important uses of differential equations is to find system parameters such as this *indirectly*. Starting with the equation for underdamped motion
- $$u(t) = Re^{-(d/2m)t} \cos(\mu t - \delta) \quad (22)$$
- verify the following mathematical steps that will allow one to estimate d for underdamped motion.
- Show that the ratio of two successive maximum displacements at time t and $t + T_d$ is $e^{(d/2m)T_d}$. Thus successive maximum displacements form a geometric sequence with ratio $e^{-(d/2m)T_d}$.
 - Show that the natural logarithm of this ratio, called the **logarithmic decrement**, is given by
- $$\Delta = \frac{d}{2m} T_d = \frac{\pi d}{m\mu} \quad (23)$$
- How would you use the logarithmic decrement to find the damping constant d ?