

6 a Let  $y(t) = x'(t)$ ,  $\vec{x} = (x(t), y(t))$ . Therefore  $\vec{x}' = (x', y') = (y, -\frac{k}{m}x - \frac{a}{m}y) = \begin{bmatrix} 0 & 1 \\ -\frac{k}{m} & -\frac{a}{m} \end{bmatrix} \vec{x}$ . Thus  $B = \begin{bmatrix} 0 & 1 \\ -\frac{k}{m} & -\frac{a}{m} \end{bmatrix}$ .

- b • Suppose  $(\frac{a}{m})^2 = \frac{4k}{m}$  (critically damped). We must compute  $e^{tB}$ . Thus  $0 = \det(B - \lambda \mathbb{I}_2) = \lambda^2 + \frac{a}{m}\lambda + \frac{k}{m}$ , therefore  $\lambda = \frac{-a \pm \sqrt{(\frac{a}{m})^2 - \frac{4k}{m}}}{2} = \frac{-a \pm 0}{2} = \frac{-a}{2m}$ . Thus  $\lambda^2 + \frac{a}{m}\lambda + \frac{k}{m} = (\lambda + \frac{a}{2m})^2$ . Therefore  $\lambda = \frac{-a}{2m}$  is an eigenvalue with multiplicity 2. Since we are in  $\mathbb{R}^2$ , and that is the same as the multiplicity of the eigenvalue then we know that  $(B + \frac{a}{2m})^2 \vec{x} = 0$  for all  $\vec{x} \in \mathbb{R}^2$ . Therefore  $e^{tB} = e^{\frac{-a}{2m}t} \sum_{k=0}^1 t^k (B + \frac{a}{2m} \mathbb{I}_2) = e^{\frac{-a}{2m}t} (\mathbb{I}_2 + t \begin{bmatrix} \frac{a}{2m} & 1 \\ \frac{k}{m} & -\frac{a}{2m} \end{bmatrix}) = e^{\frac{-a}{2m}t} \begin{bmatrix} 1 + t\frac{a}{2m} & t \\ \frac{k}{m}t & 1 - \frac{a}{2m}t \end{bmatrix}$ .
- Suppose  $(\frac{a}{m})^2 < \frac{4k}{m}$  (under damped). We must compute  $e^{tB}$ . Since  $(\frac{a}{m})^2 < \frac{4k}{m}$  then  $(\frac{a}{m})^2 - \frac{4k}{m} = \frac{-\rho^2}{m^2}$ . Therefore  $\lambda = \frac{-a \pm \sqrt{(\frac{a}{m})^2 - \frac{4k}{m}}}{2} = \frac{-a \pm i\frac{\rho}{m}}{2} = \frac{1}{2m}(-a \pm i\rho)$ . Let  $\mu_1 = \frac{1}{2m}(-a + i\rho)$ ,  $\mu_2 = \frac{1}{2m}(-a - i\rho)$ . Computing eigenvalues for  $\mu_1$  yields  $\vec{v}_1 = (1, \frac{1}{2m}(-a + i\rho))$ . Therefore  $z_1 = e^{\mu_1 t} (1, \frac{1}{2m}(-a + i\rho)) = e^{\frac{-a}{2m}t} (\cos(\frac{\rho}{2m}t) + i \sin(\frac{\rho}{2m}t)) (1, \frac{1}{2m}(-a + i\rho))$ . Let  $l = \frac{\rho}{2m}$ . Thus

$$\begin{aligned} z_1 &= e^{\frac{-a}{2m}t} (\cos(\frac{\rho}{2m}t) + i \sin(\frac{\rho}{2m}t)) (1, \frac{1}{2m}(-a + i\rho)) \\ &= e^{\frac{-a}{2m}t} (\cos(lt) + i \sin(lt)) (1, \frac{1}{2m}(-a + i\rho)) \\ &= e^{\frac{-a}{2m}t} (\cos(lt), \frac{1}{2m}(-a \cos(lt) - \rho \sin(lt))) + i e^{\frac{-a}{2m}t} (\sin(lt), \frac{1}{2m}(-a \sin(lt) + \rho \cos(lt))) \end{aligned}$$

Since we have a single complex solution, then we have the two real solutions forming the columns of  $M(t)$ :

$$e^{\frac{-a}{2m}t} \begin{bmatrix} \cos(lt) & \sin(lt) \\ \frac{1}{2m}(-a \cos(lt) - \rho \sin(lt)) & \frac{1}{2m}(\rho \cos(lt) - a \sin(lt)) \end{bmatrix}$$

Since  $M(0) = \begin{bmatrix} 1 & 0 \\ \frac{-a}{2m} & \frac{\rho}{2m} \end{bmatrix}$  then  $M^{-1}(0) = \begin{bmatrix} 1 & 0 \\ \frac{a}{\rho} & \frac{2m}{\rho} \end{bmatrix}$ . Therefore

$$\begin{aligned} e^{tB} &= M(t)M^{-1}(0) = e^{\frac{-a}{2m}t} \begin{bmatrix} \cos(lt) & \sin(lt) \\ \frac{1}{2m}(-a \cos(lt) - \rho \sin(lt)) & \frac{1}{2m}(\rho \cos(lt) - a \sin(lt)) \end{bmatrix} \begin{bmatrix} 1 & 0 \\ \frac{a}{\rho} & \frac{2m}{\rho} \end{bmatrix} \\ &= e^{\frac{-a}{2m}t} \begin{bmatrix} \frac{a}{\rho} \sin(lt) + \cos(lt) & \frac{2m}{\rho} \sin(lt) \\ -\frac{2k}{\rho} \sin(lt) & -\frac{a}{\rho} \sin(lt) + \cos(lt) \end{bmatrix}. \end{aligned}$$

- Suppose  $(\frac{a}{m})^2 > \frac{4k}{m}$  (over damped). We must compute  $e^{tB}$ . Since  $(\frac{a}{m})^2 > \frac{4k}{m}$  then  $\lambda = \frac{1}{2m}(-a \pm \rho)$ . Let  $\mu_1 = \frac{1}{2m}(-a + \rho)$ ,  $\mu_2 = \frac{1}{2m}(-a - \rho)$ . These correspond to the eigenvectors  $v_1 = (1, \frac{1}{2m}(-a + \rho))$ ,  $v_2 = (1, \frac{1}{2m}(-a - \rho))$ . Therefore  $z_1 = e^{\frac{1}{2m}(-a+\rho)t} (1, \frac{1}{2m}(-a + \rho))$ ,  $z_2 = e^{\frac{1}{2m}(-a-\rho)t} (1, \frac{1}{2m}(-a - \rho))$ . Therefore

$$M(t) = e^{\frac{-a}{2m}t} \begin{bmatrix} e^{lt} & e^{-lt} \\ \frac{e^{lt}}{2m}(\rho - a) & -\frac{e^{-lt}}{2m}(\rho + a) \end{bmatrix}$$

$$M^{-1}(0) = \begin{bmatrix} 1 & 1 \\ \frac{\rho-a}{2m} & -\frac{\rho-a}{2m} \end{bmatrix}^{-1} = \frac{1}{\rho} \begin{bmatrix} \frac{\rho+a}{2} & -m \\ \frac{\rho-a}{2} & -m \end{bmatrix}. \text{ Thus}$$

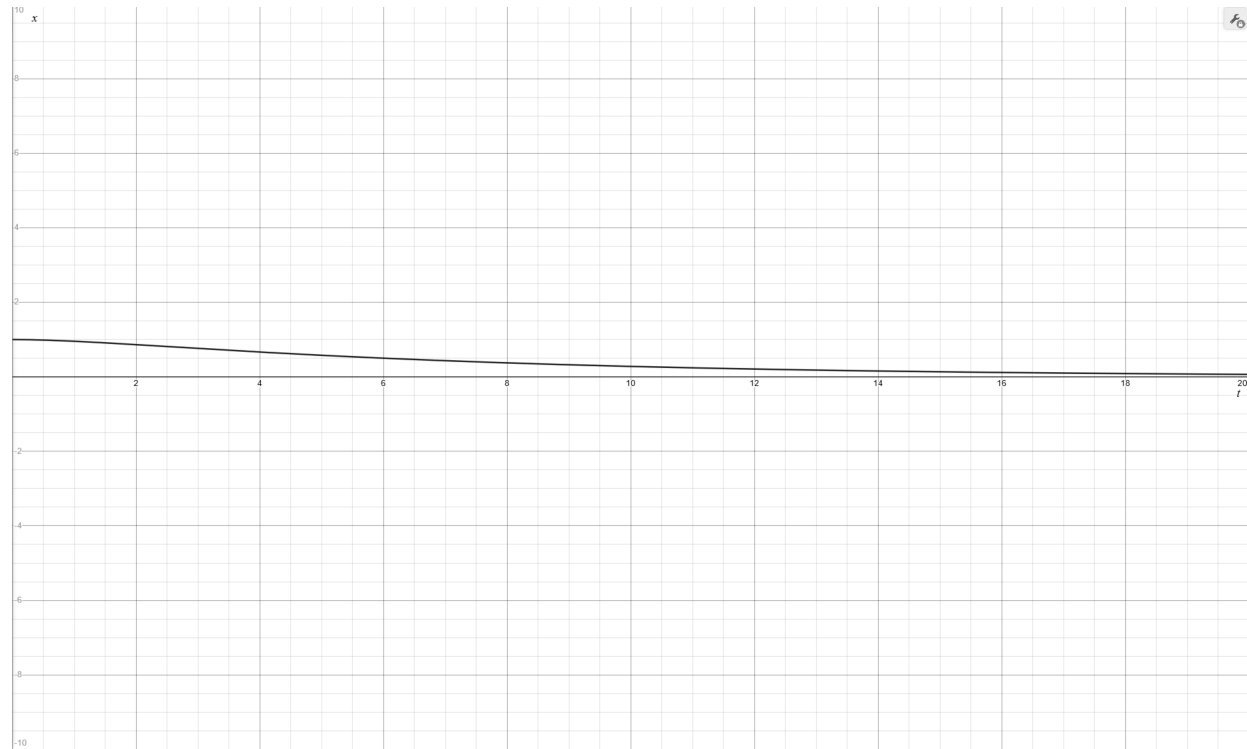
$$\begin{aligned} e^{tB} &= M(t)M^{-1}(0) \\ &= \frac{e^{\frac{-a}{2m}t}}{\rho} \begin{bmatrix} e^{lt} & e^{-lt} \\ \frac{e^{lt}}{2m}(\rho-a) & -\frac{e^{-lt}}{2m}(\rho+a) \end{bmatrix} \begin{bmatrix} \frac{\rho+a}{2} & -m \\ \frac{\rho-a}{2} & -m \end{bmatrix} \\ &= \frac{e^{\frac{-a}{2m}t}}{\rho} \begin{bmatrix} \frac{\rho+a}{2}e^{lt} + \frac{\rho-a}{2}e^{-lt} & -m(e^{lt} + e^{-lt}) \\ \frac{1}{2m}(\rho^2 + a^2)(e^{lt} - e^{-lt}) & \frac{\rho+a}{2}e^{lt} - \frac{\rho-a}{2}e^{-lt} \end{bmatrix} \\ &= e^{\frac{-a}{2m}t} \begin{bmatrix} \frac{a}{\rho} \sinh(lt) + \cosh(lt) & \frac{1}{l} \sinh(lt) \\ -\frac{2k}{\rho} \sinh(lt) & -\frac{a}{\rho} \sinh(lt) + \cosh(lt) \end{bmatrix} \end{aligned}$$

b(2?) Since  $\vec{x} = e^{tB}\vec{x}_0$ , where  $\vec{x}_0 = (x_0, v_0)$ , then  $x(t) = e^{\frac{-a}{2m}t}(x_0(1 + t\frac{a}{2m}) + v_0t)$ . We want to find  $t$  such that  $0 = x(t)$ . Thus we have that  $0 = e^{\frac{-a}{2m}t}(x_0(1 + t\frac{a}{2m}) + v_0t)$ . Since  $e^{\frac{-a}{2m}t}$  is strictly positive then  $0 = x_0(1 + t\frac{a}{2m}) + v_0t$ . This may be rewritten as  $\frac{-x_0}{v_0 + \frac{a}{2m}} = t$ . If this value either diverges or is negative then the solution will not pass through the origin, and if it does we have found an explicit single value for  $t$ . Thus there is either one or zero times which  $x(t) = 0$ .

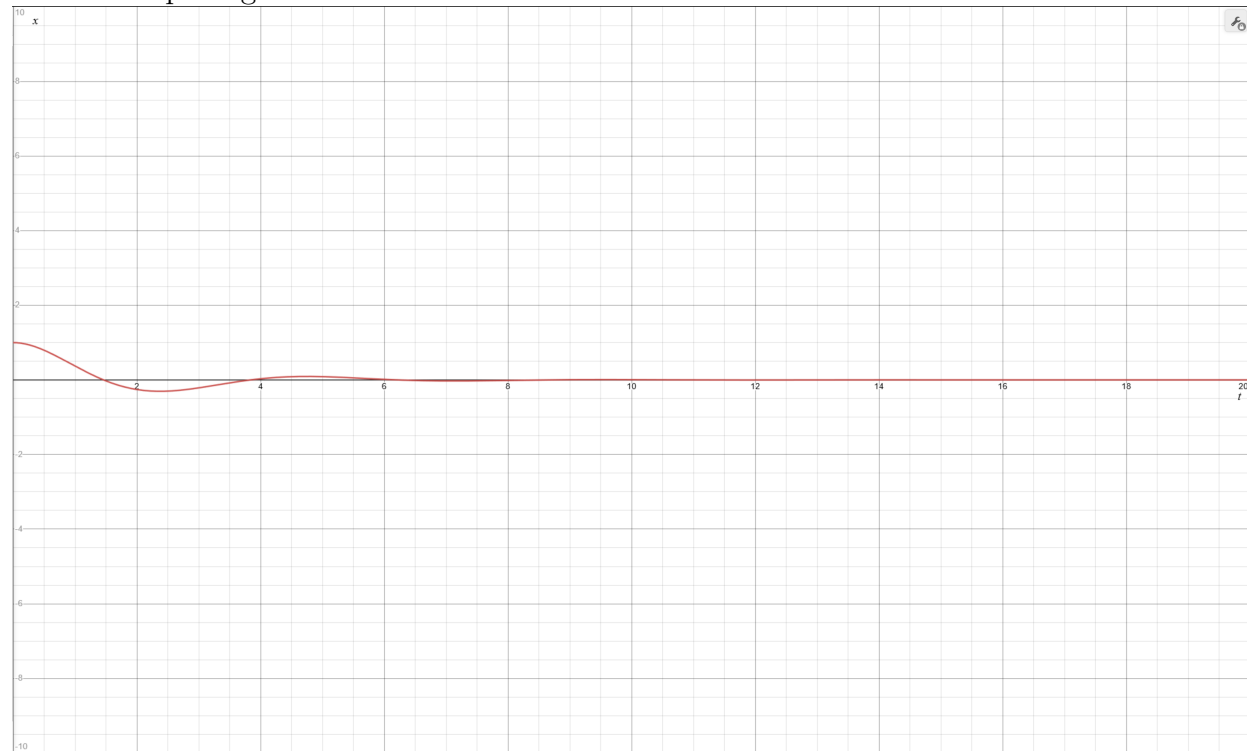
c Since  $\vec{x} = e^{tB}\vec{x}_0$ , where  $\vec{x}_0 = (x_0, v_0)$ , then  $x(t) = e^{\frac{-a}{2m}t}(x_0(\frac{a}{\rho} \sinh(lt) + \cosh(lt)) + \frac{v_0}{l} \sinh(lt))$ . We want to find when  $x(t) = 0$ . Since  $e^{\frac{-a}{2m}t}$  is strictly positive then we have that  $0 = x_0(\frac{a}{\rho} \sinh(lt) + \cosh(lt)) + \frac{v_0}{l} \sinh(lt)$ . Rearrange and assuming that  $\frac{x_0a}{\rho} + \frac{v_0}{l} \neq 0$  we get that  $-(\frac{\frac{x_0a}{\rho} + \frac{v_0}{l}}{x_0})^{-1} = \tanh(lt)$ . Since  $\tanh$  is 1-1 then we have a unique  $t$  if the value is in the range of  $\tanh$ , if not then the function doesn't pass through the origin. If  $\frac{x_0a}{\rho} + \frac{v_0}{l} = 0$  then we have  $0 = x_0 \cosh(x)$ , similarly, since  $\text{arcosh}$  is 1-1 then we have a unique  $t$  at which the function passes through the origin. Therefore  $x(t) = 0$  occurs at most once for all parameters.

d Since  $\vec{x} = e^{tB}\vec{x}_0$ , where  $\vec{x}_0 = (x_0, v_0)$ , then  $x(t) = e^{\frac{-a}{2m}t}(x_0(\frac{a}{\rho} \sin(lt) + \cos(lt)) + \frac{v_0}{l} \sin(lt))$ . We want to find when  $x(t) = 0$ . Since  $e^{\frac{-a}{2m}t}$  is strictly positive then we have that  $0 = x_0(\frac{a}{\rho} \sin(lt) + \cos(lt)) + \frac{v_0}{l} \sin(lt)$ . Rearrange and assuming that  $\frac{x_0a}{\rho} + \frac{v_0}{l} \neq 0$  we get that  $-(\frac{\frac{x_0a}{\rho} + \frac{v_0}{l}}{x_0})^{-1} = \tan(lt)$ . Note that since  $\tan$  is periodic and  $\arctan$  is 1-1 means that  $t = \frac{\pi n + \arctan(-(\frac{\frac{x_0a}{\rho} + \frac{v_0}{l}}{x_0})^{-1})}{l}$  where  $n \in \mathbb{Z}$  are all valid solutions. If  $\frac{x_0a}{\rho} + \frac{v_0}{l} = 0$  then we have  $0 = x_0 \cos(x)$ , similarly, since  $\cos$  is periodic and not the zero function due to  $x(t) \neq 0$  then we have  $t = \frac{\pi n}{l}$  where  $n \in \mathbb{Z}$ . Since all cases have an infinite number of solutions, then  $x(t)$  transits the origin an infinite number of times.

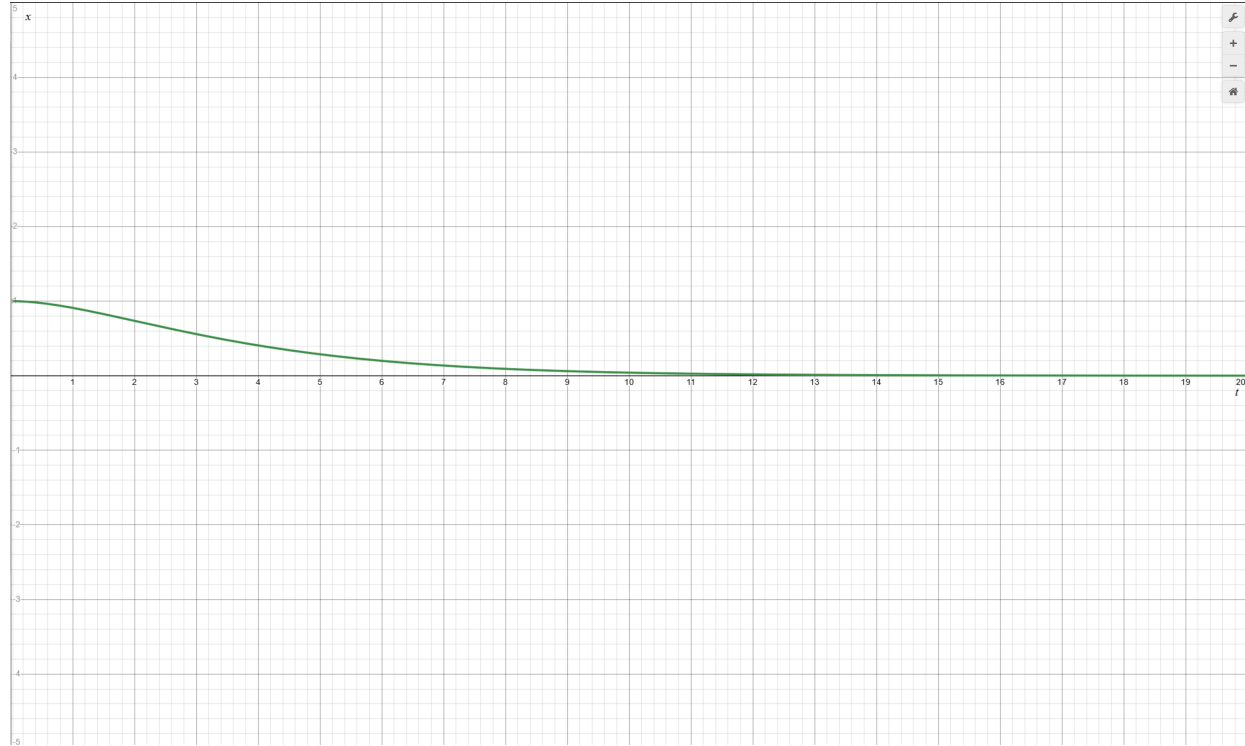
e • Over dampening



- Under dampening



- Critical dampenening



7 By our previous expression for  $\vec{x}'$ , we can define our new  $\vec{x}'(t) = B\vec{x}(t) + \begin{bmatrix} 0 \\ g(t) \end{bmatrix}$ .

Therefore by Duhamel's formula  $\vec{x} = e^{tB}\vec{x}_0 + \int_{t_0}^t e^{(t-s)B} \begin{bmatrix} 0 \\ g(s) \end{bmatrix} ds$

a • Suppose  $(\frac{a}{m})^2 = \frac{4k}{m}$ . Then our formula becomes

$$x(t) = e^{\frac{-a}{2m}t} \left( x_0 \left( 1 + t \frac{a}{2m} \right) + y_0 t \right) + \int_0^t e^{\frac{-a}{2m}(t-s)} (t-s) \cos(\omega s) ds$$

• Suppose  $(\frac{a}{m})^2 < \frac{4k}{m}$ . Then our formula becomes

$$x(t) = e^{\frac{-a}{2m}t} \left( x_0 \left( \frac{a}{\rho} \sin(lt) + \cos(lt) \right) + \frac{v_0}{l} \sin(lt) \right) + \int_0^t e^{\frac{-a}{2m}(t-s)} \frac{\sin(l(t-s))}{l} \cos(\omega s) ds$$

• Suppose  $(\frac{a}{m})^2 > \frac{4k}{m}$ . Then our formula becomes

$$x(t) = e^{\frac{-a}{2m}t} \left( x_0 \left( \frac{a}{\rho} \sinh(lt) + \cosh(lt) \right) + \frac{v_0}{l} \sinh(lt) \right) + \int_0^t e^{\frac{-a}{2m}(t-s)} \frac{\sinh(l(t-s))}{l} \cos(\omega s) ds$$

a' • Suppose  $(\frac{a}{m})^2 = \frac{4k}{m}$ . Then our solution  $x(t)$  becomes

$$\frac{2me^{-\frac{at}{2m}} \left( -2me^{\frac{at}{2m}} \left( (a^2 - 4m^2\omega^2) \cos(t\omega) + 4am\omega \sin(t\omega) \right) + a^2(at + 2m) + 4m^2\omega^2(at - 2m) \right)}{(a^2 + 4m^2\omega^2)^2}$$

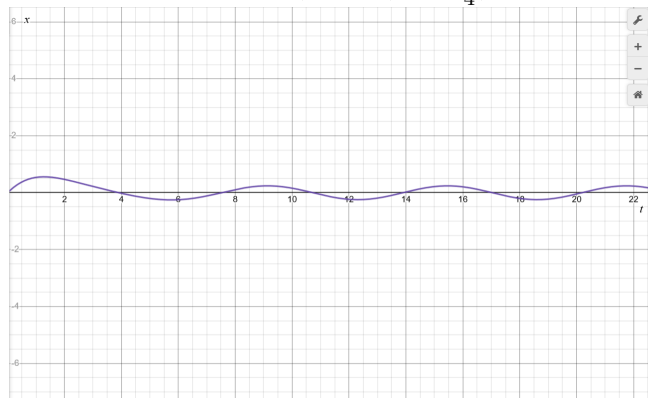
• Suppose  $(\frac{a}{m})^2 < \frac{4k}{m}$ . Then our solution  $x(t)$  becomes

$$\frac{2m \left( 2me^{-\frac{at}{2m}} \left( a(a^2 + 4m^2\omega^2 + \rho^2) \sin\left(\frac{\rho t}{2m}\right) + \rho(a^2 - 4m^2\omega^2 + \rho^2) \cos\left(\frac{\rho t}{2m}\right) \right) - 2m\rho \left( \cos(t\omega) (a^2 - 4m^2\omega^2 + \rho^2) + 4am\omega \sin(t\omega) \right) \right)}{\rho(a^2 + (\rho - 2m\omega)^2)(a^2 + (2m\omega + \rho)^2)}$$

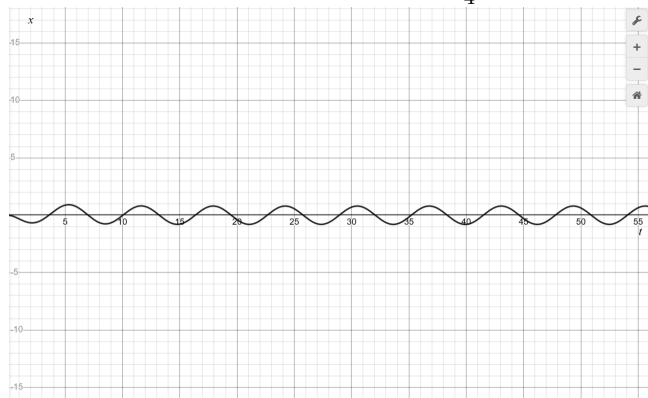
- Suppose  $(\frac{a}{m})^2 > \frac{4k}{m}$ . Then our solution  $x(t)$  becomes

$$\frac{4m^2 e^{-\frac{at}{2m}} \left( a(a^2 + 4m^2 \omega^2 - \rho^2) \sinh\left(\frac{\rho t}{2m}\right) + \rho(a^2 - 4m^2 \omega^2 - \rho^2) \cosh\left(\frac{\rho t}{2m}\right) + \rho e^{\frac{at}{2m}} (\cos(t\omega)(-a^2 + 4m^2 \omega^2 + \rho^2) - 4am\omega \sin(t\omega)) \right)}{\rho(-a - 2im\omega + \rho)(a - 2im\omega + \rho)(-a + 2im\omega + \rho)(a + 2im\omega + \rho)}$$

- b Solution when  $m = 1, a = 1, k = \frac{5}{4}, \omega = 1$



- c Solution when  $m = 1, a = 1, k = \frac{1}{4}, \omega = 1$



- d  $m = 1, a = 1, k = \frac{1}{8}, \omega = 1$

