

No. 1. Local truncation error for $\tilde{f}(y, t)$:

$$LTE_{\tilde{f}}(t) \equiv \frac{y(t+\Delta t) - y(t)}{\Delta t} - \tilde{f}(t, y)$$

• Second order Runge-Kutta method: $\tilde{f}(t, y) = \frac{1}{2}(k_1 + k_2)$

$$\Rightarrow \tilde{f}(t, y) = \frac{1}{2} \cdot (f(y_n, t_n) + f(y_n + k_1 \Delta t, t_n + \Delta t)) = \frac{1}{2} \cdot (f(y_n, t_n) + f(y_n + f(y_n, t_n) \Delta t, t_n + \Delta t))$$

$$\begin{aligned} \Rightarrow \text{Taylor expansion of } f: \quad f(y_n + f(y_n, t_n) \Delta t, t_n + \Delta t) &= f(y_n, t_n) \\ &\quad + f_t(y_n, t_n) \Delta t + f_y f(y_n, t_n) \Delta t \\ &\quad + \mathcal{O}(\Delta t^2) \end{aligned}$$

$$\Rightarrow \tilde{f} = \frac{1}{2} \cdot (f + f + f_t \Delta t + f_y \cdot f \cdot \Delta t) + \mathcal{O}(\Delta t^2)$$

$$\Rightarrow \text{Taylor expansion of first term: } \frac{y(t+\Delta t) - y(t)}{\Delta t} = \frac{y + y' \Delta t + \frac{1}{2} y'' \Delta t^2 - y}{\Delta t} + \mathcal{O}(\Delta t^3)$$

$$\Leftrightarrow \frac{y(t+\Delta t) - y(t)}{\Delta t} = y' + \frac{1}{2} y'' \Delta t + \mathcal{O}(\Delta t^2)$$

$$\Rightarrow LTE_{\tilde{f}}(t) = y' + \frac{1}{2} y'' \Delta t - \tilde{f} - \frac{1}{2} f_t \Delta t - \frac{1}{2} f_y f \Delta t + \mathcal{O}(\Delta t^2)$$

$$\text{with: } y' = \frac{dy}{dt} = f \quad \text{and: } y'' = \frac{d^2 y}{dt^2} = f_t + f_y f$$

$$\Leftrightarrow LTE_{\tilde{f}}(t) = \cancel{f} + \frac{1}{2} \cancel{f_t} \Delta t + \frac{1}{2} \cancel{f_y f} \Delta t - \cancel{f} - \frac{1}{2} \cancel{f_t} \Delta t - \frac{1}{2} \cancel{f_y f} \Delta t + \mathcal{O}(\Delta t^2)$$

$$\Leftrightarrow LTE_{\tilde{f}}(t) = \mathcal{O}(\Delta t^2)$$

\Rightarrow Local truncation error for trajectory y : $LTE_y(t) = LTE_{\tilde{f}}(t) \cdot \Delta t$

$$\Leftrightarrow LTE_y(t) = \mathcal{O}(\Delta t^3) \blacksquare$$

No.2. Second Lagrange equation: $\frac{d}{dt} \frac{\partial L}{\partial \dot{\phi}} - \frac{\partial L}{\partial \phi} = 0$

$$\Leftrightarrow d_{\phi} q = \partial_{\phi} L \quad \text{with: } q \hat{=} \text{conjugate momenta}$$

Lagrangian of the system:

$$L = \frac{m_1}{2} \cdot (l_1 \dot{\phi}_1)^2 + \frac{m_2}{2} \cdot [(l_1 \dot{\phi}_1)^2 + (l_2 \dot{\phi}_2)^2 + 2l_1 l_2 \dot{\phi}_1 \dot{\phi}_2 \cos(\phi_1 - \phi_2)] - m_1 g l_1 \cdot (1 - \cos \phi_1) - m_2 g \cdot [l_1 (1 - \cos \phi_1) + l_2 (1 - \cos \phi_2)]$$

$$\text{for } \phi_1: \quad \dot{q}_1 = -m_2 l_1 l_2 \dot{\phi}_1 \dot{\phi}_2 \cdot \sin(\phi_1 - \phi_2) - m_1 g l_1 \cdot \sin \phi_1 - m_2 g l_1 \sin \phi_1 \quad (\text{I})$$

$$\Leftrightarrow \dot{q}_1 = -g l_1 \sin \phi_1 \cdot (m_1 + m_2) - m_2 l_1 l_2 \dot{\phi}_1 \dot{\phi}_2 \cdot \sin(\phi_1 - \phi_2)$$

$$\text{for } \phi_2: \quad \dot{q}_2 = m_2 l_1 l_2 \dot{\phi}_1 \dot{\phi}_2 \cdot \sin(\phi_1 - \phi_2) - m_2 g l_2 \cdot \sin \phi_2 \quad (\text{II})$$

b.) Define state vector: $\vec{y} \equiv (\phi_1, \phi_2, q_1, q_2)^T$ with: $d_{\vec{y}} \vec{y} = \vec{F} \in \mathbb{R}^4$

$$q_1 = \frac{\partial L}{\partial \dot{\phi}_1} = m_1 \cdot l_1^2 \cdot \dot{\phi}_1 + m_2 \cdot l_2^2 \cdot \dot{\phi}_1 + m_2 \cdot l_1 l_2 \cdot \dot{\phi}_2 \cdot \cos(\phi_1 - \phi_2) \quad (\text{III})$$

$$q_2 = \frac{\partial L}{\partial \dot{\phi}_2} = m_2 \cdot l_2^2 \cdot \dot{\phi}_2 + m_2 \cdot l_1 l_2 \cdot \dot{\phi}_1 \cdot \cos(\phi_1 - \phi_2) \quad (\text{IV})$$

$$\stackrel{(\text{III})}{\&} \Rightarrow q_1 - \frac{l_1 \cdot \cos(\phi_1 - \phi_2)}{l_2} q_2 = (m_1 l_1^2 + m_2 l_2^2) \cdot \dot{\phi}_1 - m_2 \cdot l_1^2 \cdot \dot{\phi}_1 \cdot \cos^2(\phi_1 - \phi_2)$$

$$\Leftrightarrow q_1 - \frac{l_1}{l_2} \cos(\phi_1 - \phi_2) q_2 = \dot{\phi}_1 \cdot [m_1 l_1^2 + m_2 (l_2^2 - l_1^2 \cos^2(\phi_1 - \phi_2))]$$

$$\Leftrightarrow \dot{\phi}_1 = \frac{q_1 - \frac{l_1}{l_2} \cos(\phi_1 - \phi_2) q_2}{m_1 l_1^2 + m_2 (l_2^2 - l_1^2 \cos^2(\phi_1 - \phi_2))} \equiv f_1$$

$$\stackrel{(\text{III})}{\&} \Rightarrow q_2 - \frac{m_2 \cdot l_1 \cdot l_2 \cdot \cos(\phi_1 - \phi_2)}{m_1 l_1^2 + m_2 l_2^2} \cdot q_1 = m_2 l_2^2 \dot{\phi}_2 - \frac{m_2^2 \cdot l_1^2 \cdot l_2^2 \cdot \cos^2(\phi_1 - \phi_2)}{m_1 l_1^2 + m_2 l_2^2} \cdot \dot{\phi}_2$$

$$\Leftrightarrow (m_1 l_1^2 + m_2 l_2^2) q_2 - m_2 l_1 l_2 \cos(\phi_1 - \phi_2) q_1 = \dot{\phi}_2 \cdot [m_2 l_2^2 \cdot (m_1 l_1^2 + m_2 (l_2^2 - l_1^2 \cos^2(\phi_1 - \phi_2)))]$$

$$\Leftrightarrow \dot{\phi}_2 = \frac{(m_1 l_1^2 + m_2 l_2^2) q_2 - m_2 l_1 l_2 \cos(\phi_1 - \phi_2) q_1}{m_2 l_2^2 \cdot (m_1 l_1^2 + m_2 (l_2^2 - l_1^2 \cos^2(\phi_1 - \phi_2)))} \equiv f_2$$

b.)

$$\ddot{q}_1 = -m_2 \cdot l_1 \cdot l_2 \cdot \ddot{\varphi}_1 \cdot \ddot{\varphi}_2 \cdot \sin(\phi_1 - \phi_2) - g l_1 \cdot (m_1 + m_2) \cdot \sin \phi_1 \equiv \ddot{\varphi}_3$$

$$\ddot{q}_2 = m_2 \cdot l_1 \cdot l_2 \cdot \ddot{\varphi}_1 \cdot \ddot{\varphi}_2 \cdot \sin(\phi_1 - \phi_2) - m_2 \cdot g \cdot l_2 \cdot \sin \phi_2 \equiv \ddot{\varphi}_4$$