

(* 2.2a*)

(*Give θ_0 in terms of (g,l,\gamma,m)*)

(* From the task:

$$\ddot{\theta} = -\frac{g}{l} \sin(\theta) - \frac{\gamma}{m} \dot{\theta};$$

By substitution $\omega = \dot{\theta}$; and the equations $\theta = \theta_0 * x$; $\omega = \omega_0 * y$; $t = t_0 t'$;

We obtain:

$$\frac{dx}{dt'} = y; \quad \frac{dy}{dt'} = -\sin(x) - \sigma * y;$$

Start by computing θ_0 ;

$$\omega = \dot{\theta} \leftrightarrow \omega_0 * y = \frac{\theta_0}{t_0} * \frac{dx}{dt'};$$

$$\frac{dx}{dt'} = \frac{t_0}{\theta_0} * \omega_0 * y;$$

The similarities from $\frac{dx}{dt'} = y$; we can conclude that:

$$\frac{t_0 \omega_0}{\theta_0} = 1;$$

$$\rightarrow \theta_0 = t_0 \omega_0;$$

Start calculating 2.2b and 2.2c and come back and insert the values.

$$\rightarrow \theta_0 = t_0 \omega_0 = \sqrt{\frac{g}{l}} * \sqrt{\frac{l}{g}} = 1;$$

(* 2.2b*)

(*Give ω_0 in terms of (g,l,\gamma,m)*)

Rewriting the main function and set $\ddot{\theta} = \dot{\omega}$, thus:

$$\dot{\omega} = -\frac{g}{l} \sin(\theta_0 * x) - \frac{\gamma}{m} * \omega_0 * y;$$

$$\text{Where } \dot{\omega} = \frac{\omega_0}{t_0} * \frac{dy}{dt'};$$

By inserting and rewriting we obtain:

$$\frac{dy}{dt'} = -\frac{t_0}{\omega_0} * \frac{g}{l} \sin(\theta_0 * x) - \frac{t_0}{\omega_0} * \frac{\gamma}{m} * \omega_0 * y;$$

The similarities from $\frac{dy}{dt'} = -\sin(x) - \sigma * y$; we can conclude that:

$$\theta_0 = 1; \text{ and } \frac{t_0}{\omega_0} * \frac{g}{l} = 1;$$

and by combining the eqs above and inserting $\theta_0 = 1$ in $\theta_0 = t_0 \omega_0$; we obtain:

$$\rightarrow \omega_0 = \sqrt{\frac{g}{l}};$$

(* 2.2c*)

(*Give t_0 in terms of (g,l,\gamma,m)*)

With the same equations calculated in 2.2b and inserting $\theta_0 = 1$ in $\theta_0 = t_0 \omega_0$; we obtain:

$$\rightarrow t_0 = \sqrt{\frac{l}{g}};$$

(* 2.2d*)

(*Give σ in terms of (g,l,\gamma,m)*)

Now from the second term we can compute σ :

$\frac{t_0}{\omega_0} * \frac{\gamma}{m} * w_0 * y$ is similar to $\sigma * y$;

We can insert the computed t_0 in combination with eliminating w_0 :

$$\rightarrow \sigma = \sqrt{\frac{1}{g}} * \frac{\gamma}{m}$$

*)

(* 2.2e *)

(* For arbitrary $\sigma \geq 0$,

calculate and classify the fixed points as a function of σ *)

(* From the task:

$$\frac{dx}{dt'} = 0 \rightarrow y \rightarrow 0 \text{ and } \frac{dy}{dt'} = 0 \rightarrow -\sin(x) - \sigma * 0 = 0;$$

we then obtain that $x =$

$n\pi \rightarrow$ the fixed is at $(n\pi, 0) \rightarrow$ investigate it's eigenvalues*)

$M = \text{Grad}[\{y, -\text{Sin}[x] - \sigma * y\}, \{x, y\}];$

$\text{eig} = \text{Eigenvalues}[M];$

(*n=1, odd number*)

$\text{eig} /. x \rightarrow \pi$

$$\left\{ \frac{1}{2} \left(-\sigma - \sqrt{4 + \sigma^2} \right), \frac{1}{2} \left(-\sigma + \sqrt{4 + \sigma^2} \right) \right\}$$

(*n=2, even number*)

$\text{eig} /. x \rightarrow 2\pi$

$$\left\{ \frac{1}{2} \left(-\sigma - \sqrt{-4 + \sigma^2} \right), \frac{1}{2} \left(-\sigma + \sqrt{-4 + \sigma^2} \right) \right\}$$

(*For n=2 and $\sigma \geq 2$ *)

$\text{eig} /. \{x \rightarrow 2\pi, \sigma \rightarrow 3\}$

$$\left\{ \frac{1}{2} \left(-3 - \sqrt{5} \right), \frac{1}{2} \left(-3 + \sqrt{5} \right) \right\}$$

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(* For odd n →
  theterm under the root will always be greater than the term outside. →
   $\lambda_1$  will be negative while  $\lambda_2$  will be positive → saddle-point*)
(* For even n →
  term under the root will always be smaller than the other term. →
  both  $\lambda_{1,2}$  will be negative for  $\sigma \geq 0$ . *)
(*When  $\sigma \geq 2$  → stable real values under the root. When  $\sigma < 2$  →
  imaginary values under the root. *)
(* We can imagine for the case 2x2 where left side →  $\sigma < 2$ ,
  right side →  $\sigma > 2$ , top half →
  for odd n and bottom half → for even n. The classification would then be →[[
  Saddle, Saddle], [Stable with oscillation, Stable]] *)
(*See fixed points evaluated with Solve*)
xDot[x_, y_,  $\sigma$ ] := y
yDot[x_, y_,  $\sigma$ ] := -Sin[x] -  $\sigma$  y
Solve[{xDot[x, y,  $\sigma$ ] == 0, yDot[x, y,  $\sigma$ ] == 0}]

{{y → 0, x →  $2\pi c_1$  if  $c_1 \in \mathbb{Z}$ }, {y → 0, x →  $\pi + 2\pi c_1$  if  $c_1 \in \mathbb{Z}$ }}

(*Plot with different values on  $\sigma$ , the values = 0,1,2,3 *)
minx = - $\pi$ ; miny = - $\pi$ ; maxx =  $\pi$ ; maxy =  $\pi$ ;
sol1[x0_, y0_] :=
  Table[NDSolve[{D[x[t], t] == y[t], D[y[t], t] == -Sin[x[t]] -  $\sigma$  y[t],
    x[0] == x0, y[0] == y0}, {x[t], y[t]}, {t, 0, 10}], { $\sigma$ , {0}}];
initialConditions = Join[Table[{minx, y}, {y, miny, maxy, 0.5}],
  Table[{maxx, y}, {y, miny, maxy, 0.5}], Table[{x, miny}, {x, minx, maxx, 0.5}],
  Table[{x, maxy}, {x, minx, maxx, 0.5}]];
p1 = Show[Table[ParametricPlot[Evaluate[
  {x[t], y[t]} /. sol1[initialConditions[[i, 1]], initialConditions[[i, 2]]],
  {t, 0, 10}, PlotRange → {{minx, maxx}, {miny, maxy}},
  PlotLabel → "Stable Center\nFP at (0,0),  $\sigma=0$ " /.
  Line[x_] := {Arrowheads[{0, 0.04, 0.04, 0.04, 0}], Arrow[x]},
  {i, Length[initialConditions]}]];
sol2[x0_, y0_] :=
  Table[NDSolve[{D[x[t], t] == y[t], D[y[t], t] == -Sin[x[t]] -  $\sigma$  y[t],
    x[0] == x0, y[0] == y0}, {x[t], y[t]}, {t, 0, 10}], { $\sigma$ , {1}}];
initialConditions = Join[Table[{minx, y}, {y, miny, maxy, 0.5}],
  Table[{maxx, y}, {y, miny, maxy, 0.5}], Table[{x, miny}, {x, minx, maxx, 0.5}],
  Table[{x, maxy}, {x, minx, maxx, 0.5}]];
p2 = Show[Table[ParametricPlot[Evaluate[
  {x[t], y[t]} /. sol2[initialConditions[[i, 1]], initialConditions[[i, 2]]],
  {t, 0, 10}, PlotRange → {{minx, maxx}, {miny, maxy}},
  PlotLabel → "Stable spiral\nFP at (0,0),  $\sigma=1$ " /.
  Line[x_] := {Arrowheads[{0, 0.04, 0.04, 0.04, 0}], Arrow[x]},
  {i, Length[initialConditions]}]];
sol3[x0_, y0_] :=
  Table[NDSolve[{D[x[t], t] == y[t], D[y[t], t] == -Sin[x[t]] -  $\sigma$  y[t],

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x[0] = x0, y[0] = y0}, {x[t], y[t]}, {t, 0, 10}], {σ, {2}}];
initialConditions = Join[Table[{minx, y}, {y, miny, maxy, 0.5}],
  Table[{maxx, y}, {y, miny, maxy, 0.5}], Table[{x, miny}, {x, minx, maxx, 0.5}],
  Table[{x, maxy}, {x, minx, maxx, 0.5}]];
p3 = Show[Table[ParametricPlot[Evaluate[
  {x[t], y[t]} /. sol3[initialConditions[[i, 1]], initialConditions[[i, 2]]],
  {t, 0, 10}, PlotRange → {{minx, maxx}, {miny, maxy}},
  PlotLabel → "Stable degenerate node\nBifurcation point,
  stable spiral → stable node\nFP at (0,0), σ=2"] /.
  Line[x_] → {Arrowheads[{0, 0.04, 0.04, 0.04, 0}], Arrow[x]},
  {i, Length[initialConditions]}]];
sol4[x0_, y0_] :=
  Table[NDSolve[{D[x[t], t] == y[t], D[y[t], t] == -Sin[x[t]] - σ y[t],
    x[0] == x0, y[0] == y0}, {x[t], y[t]}, {t, 0, 10}], {σ, {3}}];
initialConditions = Join[Table[{minx, y}, {y, miny, maxy, 0.5}],
  Table[{maxx, y}, {y, miny, maxy, 0.5}], Table[{x, miny}, {x, minx, maxx, 0.5}],
  Table[{x, maxy}, {x, minx, maxx, 0.5}]];
p4 = Show[Table[ParametricPlot[Evaluate[
  {x[t], y[t]} /. sol4[initialConditions[[i, 1]], initialConditions[[i, 2]]],
  {t, 0, 10}, PlotRange → {{minx, maxx}, {miny, maxy}},
  PlotLabel → "Stable node\nFP at (0,0), σ=3"] /.
  Line[x_] → {Arrowheads[{0, 0.04, 0.04, 0.04, 0}], Arrow[x]},
  {i, Length[initialConditions]}]];

minx = 0; miny = -π / 2; maxx = π * 3 / 2; maxy = π / 2;
sol5[x0_, y0_] :=
  Table[NDSolve[{D[x[t], t] == y[t], D[y[t], t] == -Sin[x[t]] - σ y[t],
    x[0] == x0, y[0] == y0}, {x[t], y[t]}, {t, 0, 10}], {σ, {0}}];
initialConditions = Join[Table[{minx, y}, {y, miny, maxy, 0.3}],
  Table[{maxx, y}, {y, miny, maxy, 0.5}], Table[{x, miny}, {x, minx, maxx, 0.3}],
  Table[{x, maxy}, {x, minx, maxx, 0.5}]];
p5 = Show[Table[ParametricPlot[Evaluate[
  {x[t], y[t]} /. sol5[initialConditions[[i, 1]], initialConditions[[i, 2]]],
  {t, 0, 10}, PlotRange → {{minx, maxx}, {miny, maxy}},
  PlotLabel → "Saddle node\nFP at (π,0), σ=0"] /.
  Line[x_] → {Arrowheads[{0, 0.04, 0.04, 0.04, 0}], Arrow[x]},
  {i, Length[initialConditions]}]];
sol6[x0_, y0_] :=
  Table[NDSolve[{D[x[t], t] == y[t], D[y[t], t] == -Sin[x[t]] - σ y[t],
    x[0] == x0, y[0] == y0}, {x[t], y[t]}, {t, 0, 10}], {σ, {1}}];
initialConditions = Join[Table[{minx, y}, {y, miny, maxy, 0.3}],
  Table[{maxx, y}, {y, miny, maxy, 0.3}], Table[{x, miny}, {x, minx, maxx, 0.3}],
  Table[{x, maxy}, {x, minx, maxx, 0.3}]];
p6 = Show[Table[ParametricPlot[Evaluate[
  {x[t], y[t]} /. sol6[initialConditions[[i, 1]], initialConditions[[i, 2]]],
  {t, 0, 10}, PlotRange → {{minx, maxx}, {miny, maxy}},
  PlotLabel → "Saddle node\nFP at (π,0), σ=1"] /.

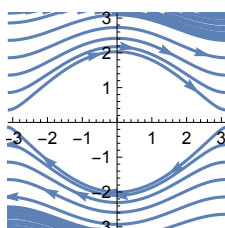
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Line[x_] := {Arrowheads[{0, 0.04, 0.04, 0.04, 0}], Arrow[x]},
{i, Length[initialConditions]}}];
sol7[x0_, y0_] :=
Table[NDSolve[{D[x[t], t] == y[t], D[y[t], t] == -Sin[x[t]] -  $\sigma$  y[t],
  x[0] == x0, y[0] == y0}, {x[t], y[t]}, {t, 0, 10}], { $\sigma$ , {2}}];
initialConditions = Join[Table[{minx, y}, {y, miny, maxy, 0.3}],
  Table[{maxx, y}, {y, miny, maxy, 0.3}], Table[{x, miny}, {x, minx, maxx, 0.3}],
  Table[{x, maxy}, {x, minx, maxx, 0.3}]];
p7 = Show[Table[ParametricPlot[Evaluate[
  {x[t], y[t]} /. sol7[initialConditions[[i, 1]], initialConditions[[i, 2]]],
  {t, 0, 10}, PlotRange -> {{minx, maxx}, {miny, maxy}},
  PlotLabel -> "Saddle node\nFP at ( $\pi$ ,0),  $\sigma$ =2"] /.
  Line[x_] := {Arrowheads[{0, 0.04, 0.04, 0.04, 0}], Arrow[x]},
{i, Length[initialConditions]}}];
sol8[x0_, y0_] :=
Table[NDSolve[{D[x[t], t] == y[t], D[y[t], t] == -Sin[x[t]] -  $\sigma$  y[t],
  x[0] == x0, y[0] == y0}, {x[t], y[t]}, {t, 0, 10}], { $\sigma$ , {3}}];
initialConditions = Join[Table[{minx, y}, {y, miny, maxy, 0.3}],
  Table[{maxx, y}, {y, miny, maxy, 0.3}], Table[{x, miny}, {x, minx, maxx, 0.3}],
  Table[{x, maxy}, {x, minx, maxx, 0.3}]];
p8 = Show[Table[ParametricPlot[Evaluate[
  {x[t], y[t]} /. sol8[initialConditions[[i, 1]], initialConditions[[i, 2]]],
  {t, 0, 10}, PlotRange -> {{minx, maxx}, {miny, maxy}},
  PlotLabel -> "Saddle node\nFP at ( $\pi$ ,0),  $\sigma$ =3"] /.
  Line[x_] := {Arrowheads[{0, 0.04, 0.04, 0.04, 0}], Arrow[x]},
{i, Length[initialConditions]}}];
GraphicsRow[{p1, p2, p3, p4}, ImageSize -> Full]
GraphicsRow[{p5, p6, p7, p8}, ImageSize -> Full]

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Stable Center
FP at (0,0), $\sigma=0$



Stable spiral
FP at (0,0), $\sigma=1$

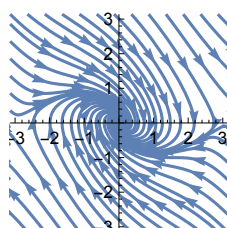
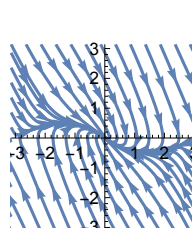
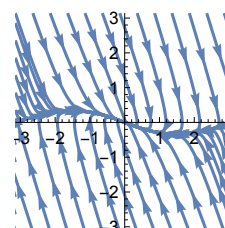


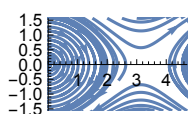
table degenerate nod
oint, stable spiral ->
FP at (0,0), $\sigma=2$



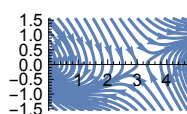
Stable node
FP at (0,0), $\sigma=3$



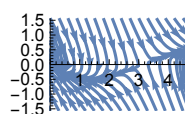
Saddle node
FP at (π ,0), $\sigma=0$



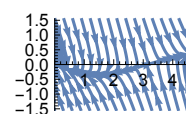
Saddle node
FP at (π ,0), $\sigma=1$



Saddle node
FP at (π ,0), $\sigma=2$



Saddle node
FP at (π ,0), $\sigma=3$



(* 2.2f *)

(*Derive an integral of motion for this dynamical system in terms of (ϕ, ω, τ) *)

(*From the task:

$$\dot{\phi} = \omega; \text{ and } \dot{\omega} = \sin(\phi) [\cos(\phi) - \tau - 1];$$

Rewrite as ODE with $\ddot{\phi} = \dot{\omega}$ and inserting it to the second term;

$$\ddot{\phi} = \sin(\phi) [\cos(\phi) - \tau - 1] \rightarrow \ddot{\phi} - \sin(\phi) [\cos(\phi) - \tau - 1] = 0;$$

Multiply both sides by $\frac{d\phi}{dt}$;

$$\frac{d\phi}{dt} \frac{d^2\phi}{dt^2} - \frac{d\phi}{dt} (\sin(\phi) [\cos(\phi) - \tau - 1]) = 0;$$

One can integrate twice (followed an example from the book);

$$\frac{1}{2} \frac{d}{dt} \left(\frac{d\phi}{dt} \right)^2 - \frac{d}{dt} (\sin(\phi) [\cos(\phi) - \tau - 1]) d\phi = 0; \rightarrow$$

$$\frac{d}{dt} \left(\omega^2 - \int 2 \sin(\phi) [\cos(\phi) - \tau - 1] d\phi \right) = 0; \rightarrow$$

$$\omega^2 - \cos(\phi) (-2(1+\tau) + \cos(\phi)) + c = 0;$$

With $\omega \rightarrow 0$ and $\phi \rightarrow \frac{\pi}{2}$ we want $-1 \rightarrow c = -1$;

We can now combine and put together the final expression:

Derive an integral of motion $\rightarrow = -1 \omega^2 - \cos(\phi) * (-2 * (1 + \tau) + \cos(\phi))$;

*)

Integrate[-2 Sin[ϕ] * (Cos[ϕ] - τ - 1), ϕ] // FullSimplify;

$\omega^2 + \text{Cos}[\phi] * (-2 * (1 + \tau) + \text{Cos}[\phi]) + c /. \{\omega \rightarrow 0, \phi \rightarrow \pi/2, c \rightarrow -1\}$;

$\omega^2 + \text{Cos}[\phi] * (-2 * (1 + \tau) + \text{Cos}[\phi]) - 1$

$-1 + \omega^2 + \text{Cos}[\phi] (-2 (1 + \tau) + \text{Cos}[\phi])$