

Second-order autonomous systems

$$\boxed{\frac{d^2x}{dt^2} = \ddot{x} = f(x)} \rightarrow \text{Ordinary, autonomous differential equation of}$$

the second-order. Define $\boxed{f(x) = -\psi'(x)}$ where the prime denotes a derivative in x .

$$\Rightarrow \boxed{\ddot{x} = -\psi'(x)} \Rightarrow \boxed{\frac{2}{2} \dot{x} \ddot{x} = -\dot{x} \frac{d\psi}{dx}}$$

$$\Rightarrow \frac{d}{dt} \left(\frac{1}{2} \dot{x}^2 \right) = - \frac{dx}{dt} \frac{d\psi}{dx} = - \frac{d\psi}{dt} \leftarrow \text{with a negative sign}$$

$$\Rightarrow \frac{d}{dt} \left(\frac{1}{2} \dot{x}^2 + \psi \right) = 0 \Rightarrow \boxed{\frac{1}{2} \dot{x}^2 + \psi = C}$$

Where C is a constant. ~~conservation~~ This gives

a conservation equation $\boxed{\frac{1}{2} \dot{x}^2 + \psi(x) = \text{constant}}$

Hence $\boxed{\ddot{x} = f(x)}$ is a conservative system.

$$\boxed{\frac{d^2x}{dt^2} = f(x)} \text{ is } \underline{\text{invariant}} \text{ when } \boxed{t \rightarrow -t}.$$

$\therefore \boxed{\ddot{x} = f(x)}$ also observes time reversal symmetry.

We decompose $\boxed{\ddot{x} = f(x)}$ into a coupled set of first-order autonomous equations.

Define $\boxed{\frac{dx}{dt} = \dot{x} = y} \Rightarrow \boxed{\frac{dy}{dt} = \dot{y} = f(x)}$

Both the equations are coupled to each other.

When $t \rightarrow -t$, $\left[\frac{dx}{dt} \rightarrow -\frac{dx}{dt} \right] \Rightarrow [y \rightarrow -y]$.

$$\Rightarrow \left[\frac{dx}{dt} = y \right] \rightarrow \left[\frac{dx}{d(-t)} = -y \right] \text{ and } \left[\frac{d(-y)}{d(-t)} = \frac{dy}{dt} = f(x) \right]$$

$\therefore [\dot{x} = y]$ and $[y = f(x)]$ are reversible system.

A general coupled second-order system is

$$[\dot{x} = f(x, y)] \text{ and } [\dot{y} = g(x, y)] \text{ . Invariance}$$

under $[t \rightarrow -t]$ and $[y \rightarrow -y]$ implies

$$i) [f(x, -y) = -f(x, y)] \Rightarrow f \text{ is odd in } y.$$

$$ii) [g(x, -y) = g(x, y)] \Rightarrow g \text{ is even in } y.$$

In that case the system is reversible in time.

Examples: 1. $[\ddot{x} + \omega^2 x = 0] \Rightarrow [\ddot{x} = -\omega^2 x]$ Undamped oscillator.

Decompose $[\dot{x} = v]$ and $[\dot{v} = -\omega^2 x]$. When

$$[t \rightarrow -t, v \rightarrow -v] \text{ but } [\dot{v} \text{ is invariant}]$$

under this time reversal. (Conservative system is reversible).

$$2. [\ddot{x} + 2\beta\dot{x} + \omega^2 x = 0] \Rightarrow [\ddot{x} = -2\beta\dot{x} - \omega^2 x]$$
 Damped oscillator.

$$\Rightarrow [\dot{x} = v] \text{ and } [\dot{v} = -2\beta v - \omega^2 x] \text{ Not reversible.}$$

But $[\ddot{x} = -2\beta\dot{x} - \omega^2 x]$ is reversible. All

Conservative systems are reversible, but the opposite is not true.

Curl of the Gradient Operator

For a scalar function $\boxed{\psi = \psi(x, y, z)}$

$$\boxed{\vec{\nabla}\psi = \hat{x} \frac{\partial \psi}{\partial x} + \hat{y} \frac{\partial \psi}{\partial y} + \hat{z} \frac{\partial \psi}{\partial z}} \rightarrow \text{Vector Quantity}$$

The curl of the above is $\boxed{\vec{\nabla} \times (\vec{\nabla}\psi)}$.

$$\begin{aligned} \therefore \vec{\nabla} \times (\vec{\nabla}\psi) &= \begin{vmatrix} \hat{x} & \hat{y} & \hat{z} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ \frac{\partial \psi}{\partial x} & \frac{\partial \psi}{\partial y} & \frac{\partial \psi}{\partial z} \end{vmatrix} \\ &= \hat{x} \left[\frac{\partial^2 \psi}{\partial y \partial z} - \frac{\partial^2 \psi}{\partial z \partial y} \right] - \hat{y} \left[\frac{\partial^2 \psi}{\partial x \partial z} - \frac{\partial^2 \psi}{\partial z \partial x} \right] \\ &\quad + \hat{z} \left[\frac{\partial^2 \psi}{\partial x \partial y} - \frac{\partial^2 \psi}{\partial y \partial x} \right] = 0 \end{aligned}$$

$$\Rightarrow \boxed{\vec{\nabla} \times (\vec{\nabla}\psi) = 0\hat{x} + 0\hat{y} + 0\hat{z} = \vec{0}} \text{ (vector)}$$

(A general mathematical result)

$\vec{\nabla}\psi$ is an irrotational vector. It shows the direction along which the quickest increase ~~of~~ (change) of ψ occurs. For

any vector \vec{F} , if $\boxed{\vec{\nabla} \times \vec{F} = \vec{0}}$ then $\boxed{\vec{F} = \vec{\nabla}\psi}$ (gradient of a scalar).