

Problem Set #4

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$$\frac{dn}{dt} = \frac{nN}{\tau} - \frac{n}{\tau_0}$$

$$\frac{dN}{dt} = R - \frac{nN}{\tau} - \frac{N}{\tau_s}$$

a) $\frac{dn}{dt} = 0 \Rightarrow \frac{n_0 N_0}{\tau} - \frac{n_0}{\tau_0} = 0$

$$\frac{N_0}{\tau} = \frac{1}{\tau_0} \Rightarrow \boxed{N_0 = \frac{\tau}{\tau_0}} \quad (1)$$

$$\frac{dN}{dt} = 0 \Rightarrow R - \frac{n_0 N_0}{\tau} - \frac{N_0}{\tau_s} = 0$$

from (1) $R - \frac{n_0}{\tau} \frac{\tau}{\tau_0} - \frac{\tau}{\tau_0 \tau_s} = 0$

$$R - \frac{\tau}{\tau_0 \tau_s} = \frac{n_0}{\tau_0}$$

$$\boxed{R\tau_0 - \frac{\tau}{\tau_s} = n_0} \quad (2)$$

Sub. $N = N_0 + \Delta N$

$$n = n_0 + \Delta n$$

$$\frac{d\Delta n}{dt} = \frac{(n_0 + \Delta n)(N_0 + \Delta N)}{\tau} - \frac{n_0 + \Delta n}{\tau_0}$$

$$\frac{d \Delta n}{dt} = \frac{n_0 N_0}{\tau} + \frac{n_0 \Delta N}{\tau} + \frac{N_0 \Delta n}{\tau} - \frac{n_0}{\tau_0} + \frac{\Delta n}{\tau_0}$$

(drop $\Delta N \Delta n$ term)

$$\frac{d \Delta n}{dt} = \frac{n_0}{\tau} \left(\frac{\tau}{\tau_0} \right) + \frac{n_0 \Delta N}{\tau} + \frac{N_0 \Delta n}{\tau} - \frac{n_0}{\tau_0} + \frac{\Delta n}{\tau_0}$$

$$\frac{d \Delta n}{dt} = \frac{n_0}{\tau} \Delta N + \frac{N_0}{\tau} \Delta n - \frac{\Delta n}{\tau_0}$$

$$= \frac{n_0}{\tau} \Delta N + \frac{1}{\tau_0} \Delta n - \frac{\Delta n}{\tau_0}$$

$$\boxed{\frac{d \Delta n}{dt} = \frac{n_0}{\tau} \Delta N} \quad (3)$$

$$\frac{d \Delta N}{dt} = R - \frac{(n_0 + \Delta n)(N_0 + \Delta N)}{\tau} - \frac{N_0 + \Delta N}{\tau_s}$$

$$\frac{d \Delta N}{dt} = R - \frac{n_0 N_0}{\tau} - \frac{n_0 \Delta N}{\tau} - \frac{N_0 \Delta n}{\tau} - \frac{N_0}{\tau_s} - \frac{\Delta N}{\tau_s}$$

$$= R - \left(R \tau_0 - \frac{\tau}{\tau_s} \right) \frac{\tau}{\tau_0} \frac{1}{\tau} - \left(R \tau_0 - \frac{\tau}{\tau_s} \right) \frac{1}{\tau} \Delta N$$

$$- \frac{\tau}{\tau_0} \frac{\Delta N}{\tau} - \frac{\tau}{\tau_0} \frac{1}{\tau_s} - \frac{1}{\tau_s} \Delta N$$

$$\frac{d\Delta N}{dt} = \cancel{R} - \cancel{R} + \cancel{\frac{I}{I_s I_0}} - \left(\frac{RT_0}{T} - \cancel{\frac{1}{I_s}} \right) \Delta N$$

$$= \frac{\Delta u_0}{T_0} - \frac{RT_0}{T} \Delta N - \frac{1}{T_0} \Delta N$$

$$\boxed{\frac{d\Delta N}{dt} = -\frac{RT_0}{T} \Delta N - \frac{\Delta u}{T_0}} \quad (4)$$

Take $\frac{d}{dt}$ of 4

$$\frac{d^2 \Delta N}{dt^2} = -\frac{RT_0}{T} \frac{d\Delta N}{dt} - \frac{1}{T_0} \frac{d\Delta u}{dt}$$

use. (3)

$$\frac{d^2 \Delta N}{dt^2} = -\frac{RT_0}{T} \frac{d\Delta N}{dt} - \frac{1}{T_0} \frac{u_0}{T} \Delta N$$

This is a damped HO. Thus

ΔN will osc. with $\omega_0^2 = \frac{1}{T_0 T} u_0$ and

approach $\Delta N = 0$ or $N \rightarrow N_0$

So ΔN is something like

$$\Delta N = e^{-t/2\tau'} \cos(\omega_0 t)$$

From (4) we see that $\frac{d\Delta N}{dt}$ also dies \Rightarrow so does Δu .
Approaches N_0 N

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solu. $x = a e^{\lambda t}$

where

$$\lambda = -\frac{\gamma}{2} \pm \sqrt{\left(\frac{\gamma}{2}\right)^2 - \omega_0^2} = -\frac{\gamma}{2} \pm \frac{\gamma'}{2}$$

Define. $\lambda_1 = \frac{\gamma}{2} - \frac{\gamma'}{2}$

$$\lambda_2 = \frac{\gamma}{2} + \frac{\gamma'}{2}$$

$$x = A e^{-\lambda_1 t} + B e^{-\lambda_2 t}$$

Put in initial cond.

$$x(0) = A + B$$

$$\dot{x} = -\lambda_1 A e^{-\lambda_1 t} - \lambda_2 B e^{-\lambda_2 t}$$

$$\dot{x}(0) = -\lambda_1 A - \lambda_2 B$$

$$\frac{\dot{x}(0)}{\lambda_1} = -A - \frac{\lambda_2}{\lambda_1} B$$

So

~~$$\left(A + \frac{\lambda_2}{\lambda_1} B \right) (x(0) + \frac{\dot{x}(0)}{\lambda_1})$$~~

$$x(0) + \frac{\dot{x}(0)}{\lambda_1} = B - \frac{\lambda_2}{\lambda_1} B$$

$$\frac{x(0) + \dot{x}(0)/\lambda_1}{(1 - \frac{\lambda_2}{\lambda_1})} = B$$

$$B = \frac{\lambda_1 x(0) + \dot{x}(0)}{\lambda_1 - \lambda_2}$$

Now $A = x(0) - B$

$$A = x(0) - \frac{\lambda_1 x(0) + \dot{x}(0)}{\lambda_1 - \lambda_2}$$

$$= \frac{x(0)(\lambda_1 - \lambda_2) - \lambda_1 x(0) - \dot{x}(0)}{\lambda_1 - \lambda_2}$$

$$= \frac{-\lambda_2 x(0) - \dot{x}(0)}{\lambda_1 - \lambda_2}$$

So

$$A = \frac{\lambda_2 x(0) + \dot{x}(0)}{\lambda_2 - \lambda_1}$$

$$B = - \frac{(\lambda_1 x(0) + \dot{x}(0))}{\lambda_2 - \lambda_1}$$

$$x = \frac{\lambda_2 x(0) + \dot{x}(0)}{\lambda_2 - \lambda_1} e^{-\lambda_1 t} +$$

$$- \frac{(\lambda_1 x(0) + \dot{x}(0))}{\lambda_2 - \lambda_1} e^{-\lambda_2 t}$$

$$\dot{x} = -\lambda_1 \frac{\lambda_2 x(0) + \dot{x}(0)}{\lambda_2 - \lambda_1} e^{-\lambda_1 t} +$$

$$+ \lambda_2 \frac{(\lambda_1 x(0) + \dot{x}(0))}{\lambda_2 - \lambda_1} e^{-\lambda_2 t}$$

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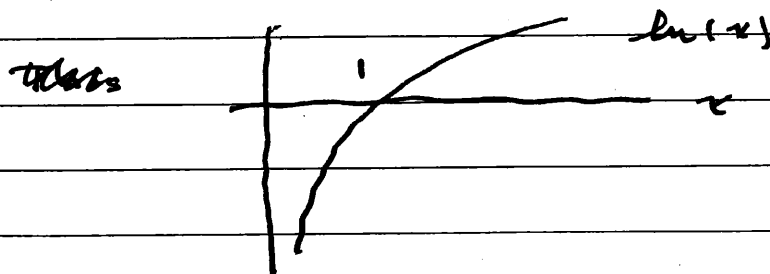
$$\dot{x} = x(0) \left\{ -\lambda_1 \frac{\left(\lambda_2 + \frac{\dot{x}(0)}{x(0)}\right)}{\lambda_2 - \lambda_1} e^{-\lambda_1 t} + \lambda_2 \frac{\left(\lambda_1 + \frac{\dot{x}(0)}{x(0)}\right)}{\lambda_2 - \lambda_1} e^{-\lambda_2 t} \right\}$$

When is $\dot{x} = 0$

$$-\lambda_1 \left(\lambda_2 + \frac{\dot{x}(0)}{x(0)}\right) e^{-\lambda_1 t} = \lambda_2 \left(\lambda_1 + \frac{\dot{x}(0)}{x(0)}\right) e^{-\lambda_2 t}$$

$$e^{(\lambda_2 - \lambda_1)t} = \frac{\lambda_2 \left(\lambda_1 + \frac{\dot{x}(0)}{x(0)}\right)}{\lambda_1 \left(\lambda_2 + \frac{\dot{x}(0)}{x(0)}\right)}$$

$$\underbrace{(\lambda_2 - \lambda_1)t}_{\text{pos}} = \ln \left\{ \frac{\lambda_2 \left(\lambda_1 + \frac{\dot{x}(0)}{x(0)}\right)}{\lambda_1 \left(\lambda_2 + \frac{\dot{x}(0)}{x(0)}\right)} \right\}$$



For this to have a soln. $\left\{ \frac{\lambda_2 \left(\lambda_1 + \frac{\dot{x}(0)}{x(0)}\right)}{\lambda_1 \left(\lambda_2 + \frac{\dot{x}(0)}{x(0)}\right)} \right\}$
must be > 1

Two cases. both $\lambda_2 \left(\lambda_1 + \frac{\dot{x}(0)}{x(0)} \right) \neq$

$\lambda_1 \left(\lambda_2 + \frac{\dot{x}(0)}{x(0)} \right)$ both pos or

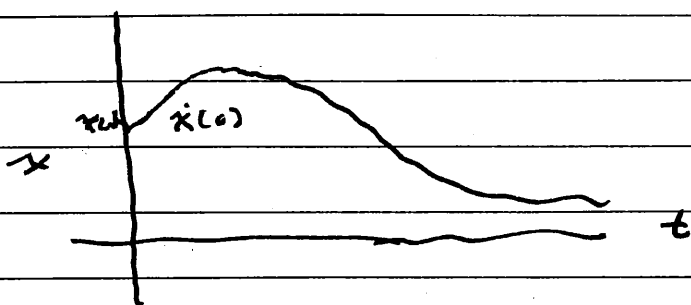
both neg.

Both pos.

$$\lambda_2 \left(\lambda_1 + \frac{\dot{x}(0)}{x(0)} \right) > \lambda_1 \left(\lambda_2 + \frac{\dot{x}(0)}{x(0)} \right)$$

$$\lambda_2 \frac{\dot{x}(0)}{x(0)} > \lambda_1 \frac{\dot{x}(0)}{x(0)}$$

There is a soln. if $\frac{\dot{x}(0)}{x(0)}$ pos.



both neg.

$$\lambda_2 \left(\lambda_1 + \frac{\dot{x}(0)}{x(0)} \right) < \lambda_1 \left(\lambda_2 + \frac{\dot{x}(0)}{x(0)} \right) < 0$$

$$\lambda_2 \frac{\dot{x}(0)}{x(0)} < \lambda_1 \frac{\dot{x}(0)}{x(0)}$$

Only true if $\frac{\dot{x}(0)}{x(0)}$ neg.

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both neg $\Rightarrow \frac{\dot{x}(u)}{x(u)}$ must be neg.

$$\frac{\dot{x}(u)}{x(u)} = -y$$

$$t = \frac{1}{\lambda_2 - \lambda_1} \ln \left\{ \frac{\lambda_2 (\lambda_1 - y)}{\lambda_1 (\lambda_2 - y)} \right\}$$

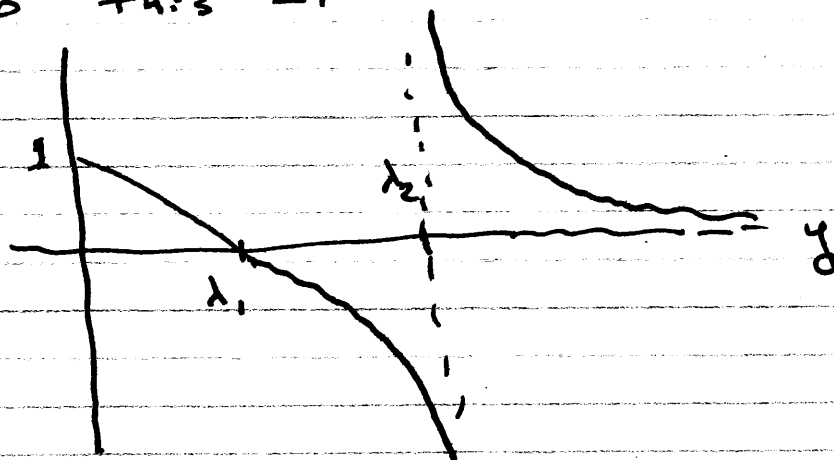
$$= \frac{1}{\lambda_2 - \lambda_1} \ln \left\{ \frac{\lambda_2 (y - \lambda_1)}{\lambda_1 (y - \lambda_2)} \right\}$$

want this to be > 1

Note at $y = \lambda_1$ it is zero - at

$y = \lambda_2$ it goes to $-\infty / +\infty$

at $y = 0$ this = 1



So must have $y > \lambda_2$

or $\frac{\dot{x}(u)}{x(u)} < -\lambda_2$

For $x=0$

$$x = \frac{\lambda_2 x(0) + \dot{x}(0)}{\lambda_2 - \lambda_1} e^{-\lambda_1 t} - \frac{\lambda_1 x(0) + \dot{x}(0)}{\lambda_2 - \lambda_1} e^{-\lambda_2 t}$$

For $x=0$

$$\lambda_2 x(0) + \dot{x}(0) e^{-\lambda_1 t} = \lambda_1 x(0) + \dot{x}(0) e^{-\lambda_2 t}$$

$$\left(\lambda_2 + \frac{\dot{x}(0)}{x(0)} \right) e^{-\lambda_1 t} = \left(\lambda_1 + \frac{\dot{x}(0)}{x(0)} \right) e^{-\lambda_2 t}$$

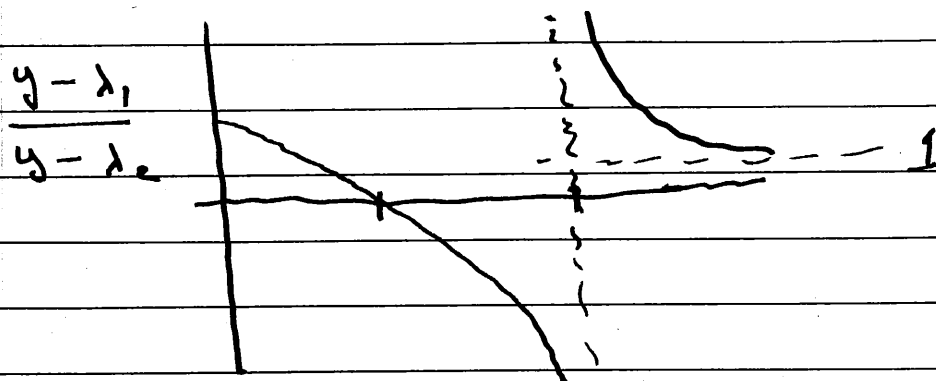
$$e^{(\lambda_2 - \lambda_1)t} = \frac{\lambda_1 + \frac{\dot{x}(0)}{x(0)}}{\lambda_2 + \frac{\dot{x}(0)}{x(0)}}$$

$$(\lambda_2 - \lambda_1)t = \ln \left[\frac{\lambda_1 + \frac{\dot{x}(0)}{x(0)}}{\lambda_2 + \frac{\dot{x}(0)}{x(0)}} \right]$$

For $\frac{\dot{x}(0)}{x(0)}$ pos this \uparrow is always < 1

So no solu. For $\frac{\dot{x}(0)}{x(0)}$ neg. $\frac{\dot{x}(0)}{x(0)} = -y$

$$t = \frac{1}{\lambda_2 - \lambda_1} \ln \left(\frac{\lambda_1 - y}{\lambda_2 - y} \right) = \frac{1}{\lambda_2 - \lambda_1} \ln \left(\frac{y - \lambda_1}{y - \lambda_2} \right)$$



when is this = 1?

$$\frac{y - \lambda_1}{y - \lambda_2} = 1 \Rightarrow y - \lambda_1 = y - \lambda_2$$

never

So for $\frac{y - \lambda_1}{y - \lambda_2}$ must have $y > \lambda_2$

$$\Rightarrow \frac{\dot{x}(0)}{x(0)} < -\lambda_2$$

So what have we learned - If $x(0) \neq \dot{x}(0)$

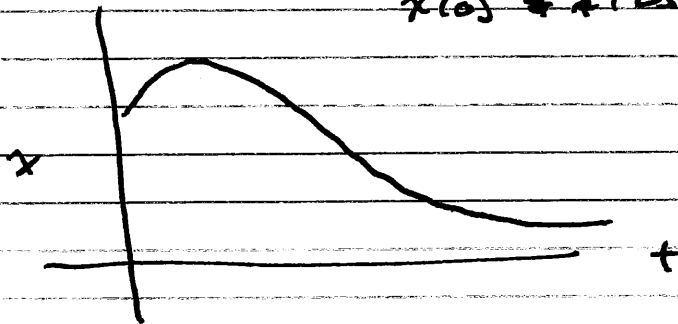
are positive x will exceed $x(0)$ at some time.

but it never reaches $x=0$. If $\frac{\dot{x}(0)}{x(0)}$ is

neg. it will reach $x=0$ if $\frac{\dot{x}(0)}{x(0)} < -\lambda_2$

Behavior.

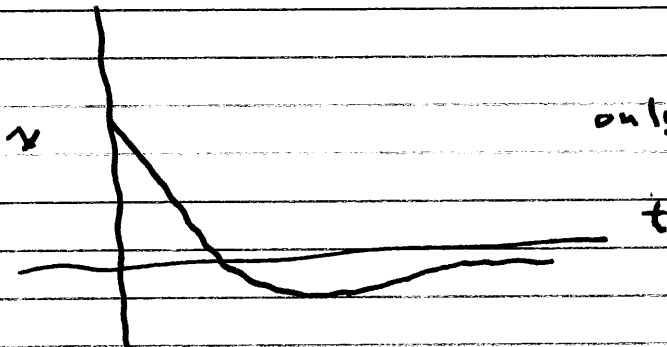
$x(0) \neq \ddot{x}(0)$ pos.



only one max/min

For $x(0)$ pos $\neq \ddot{x}(0)$ sufficiently

neg.



only one crossing.