

Non-Linear Vibration
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Module - 3
Solution of Nonlinear Equation of Motion
Lecture - 2
Solution of Nonlinear Equation
of Motion Using Numerical Technique and
Straight Forward Expansion Method

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Points to be learned from this lecture

- What is a solution/equilibrium point?
- Types of equilibrium points
- Representation of solution
- How solution of a linear and nonlinear system differs?
- How to determine solution ?

Qualitative
Quantitative

Welcome to the second class of this non-linear vibration of module 3. So, in this class we will continue, the solution procedure of the non-linear equations; and in the previous class, we have reviewed or we know about, what is a solution or equilibrium points, types of equilibrium points, representation of the solution, and how solution of a linear and non-linear systems differ? And how to determine the solution? So, in the last class I told you, to determine this solution, so we can apply or we can go for a qualitative analysis or we can have this quantitative analysis.

So, in case of the qualitative analysis, we have seen how to plot the phase portrait to find the response of the system? And also to find the equilibrium points, let us take few examples: few more examples and let us see, how to how these equilibrium points are determined?

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Ex1 $\ddot{x} + x - 0.1x^3 = 0$ ✓
 $x - 0.1x^3 = 0$
 $x(1 - 0.1x^2) = 0$
 $\underline{x=0}$ $1 - 0.1x^2 = 0 \Rightarrow x^2 = 10$
 $x = \pm 3.1627$

Ex2 $\ddot{x} - x + 0.1x^3 = 0$ ✓
 $x - 0.1x^3 = 0, \quad x(1 - 0.1x^2) = 0$
 $x = 0, \quad x = \pm 3.1627$

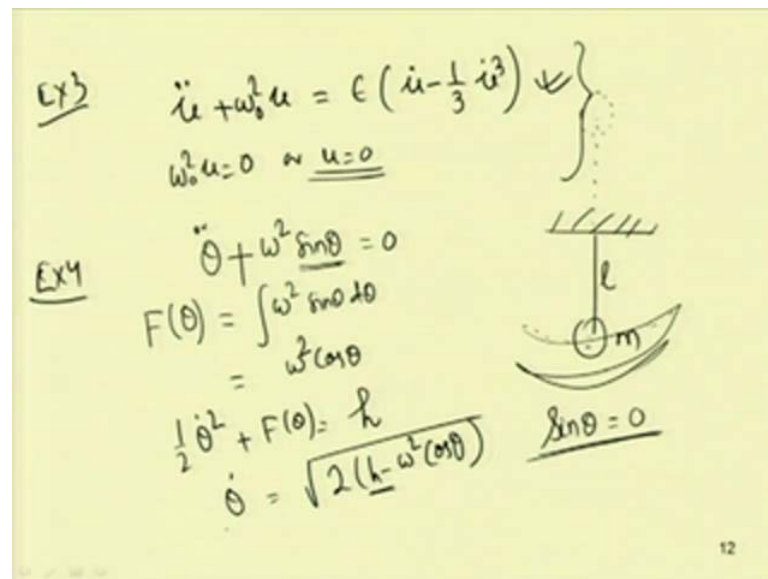
For example, so let us take this example: Let, we have a equation x double dot plus x minus $0.1 x$ cube equal to 0 . So, as told before in case of the equilibrium position, or in case of the equilibrium solution, so if it is steady state solution, then it will not be a function of time. So, this x double dot or any function of any variation of x , with time should be neglected, so in this case, we can neglect this x double dot equal to put x double dot equal to 0 .

And the remaining thing, we can write as x minus $0.1 x$ cube equal to 0 ; and this will give rise to x into 1 minus $0.1 x$ square equal to 0 or so, in this case we can have this x either x equal to 0 or, this 1 minus $0.1 x$ square equal to 0 , which will give rise to x square equal to 10 or x equal to plus minus 3.1627 . So, in this case, we have 3 values of this x so, these 3 are the equilibrium position for this equation.

So in this equation, x equal to 0 refers to the trivial solution, and x equal to plus minus this 3.1627 are the non trivial solution of the system. So, one can use this qualitative analysis procedure, to find the phase portrait of this equation, and one can check, whether these points correspond to this center saddle point? and one can find the separate ricks also in this case? So, let us take another example: So in this case, let us take this equation. In this form, x double dot minus x plus $0.1 x$ cube equal to 0 . So, in the previous case, the this is similar to, this doffing equation with a subtending type of spring with cubic nonlinearity. This is we have this minus $0.1 x$ cube.

And in this case, we have taken an equation, we have this linear stiffness part is written as negative. So, in this case for this steady state solution, this x double dot will be equal to 0, and this equation can be written as so x minus $0.1 x$ cube equal to 0. So, we can have the solution x or x into 1 minus, so x into 1 minus $0.1 x$ square equal to 0 or, we can have x equal to 0 and x equal to plus minus 3.1627. So in this case also, we have same solution; that is x equal to 0 is a solution and x equal to plus minus 3.1627 another two solutions; so these are the equilibrium points of this equation.

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Handwritten mathematical derivations and a diagram of a pendulum.

Ex3

$$\ddot{u} + \omega_0^2 u = \epsilon \left(\dot{u} - \frac{1}{3} \dot{u}^3 \right)$$

$$\omega_0^2 u = 0 \Rightarrow \underline{u=0}$$

Ex4

$$\ddot{\theta} + \omega^2 \sin \theta = 0$$

$$F(\theta) = \int \omega^2 \sin \theta d\theta$$

$$= -\omega^2 \cos \theta$$

$$\frac{1}{2} \dot{\theta}^2 + F(\theta) = h$$

$$\dot{\theta} = \sqrt{2(h - \omega^2 \cos \theta)}$$

Diagram of a pendulum with mass m , length l , and angle θ . The equilibrium position is marked with $\sin \theta = 0$.

So, let us take another example; so in this case; so let us take the example; example 3: So, in this case u double dot plus ω_0 square u equal to ϵ into u dot minus, let me take this u dot u cube. So, in this case for steady state, one can put this u dot and u double equal to 0. So by putting, u dot and u double equal to 0. So, one can obtain the equilibrium solution as ω_0 square u equal to 0 or u equal to 0. So, this u equal to 0 represents the equilibrium solution in this case.

So, one can obtain; so this is the 100 pole equation, and the previous two equations are doffing equations. And, one can obtain the response of the system by using qualitative analysis or quantitative analysis. And today class, we will see, how you can use a straight forward expansion method for find the solution of the system? Also, one can go for this numerical analysis method, or numerically, one can solve these equations to obtain the

solution of the system. And, let us take another example: In which, one has to plot this potential or one has to do the qualitative analysis for a simple pendulum.

So, in case of the simple pendulum, the equation can be given. So, in case of a simple pendulum, the equation of motion of this, so this has a mass m , and so the system has a mass m and length is l . So, the equation of motion can be written as $\ddot{\theta} + \frac{g}{l} \sin \theta = 0$. So, where $\frac{g}{l}$ is equal to ω^2 , so g is acceleration due to gravity, and l is the length of the simple pendulum.

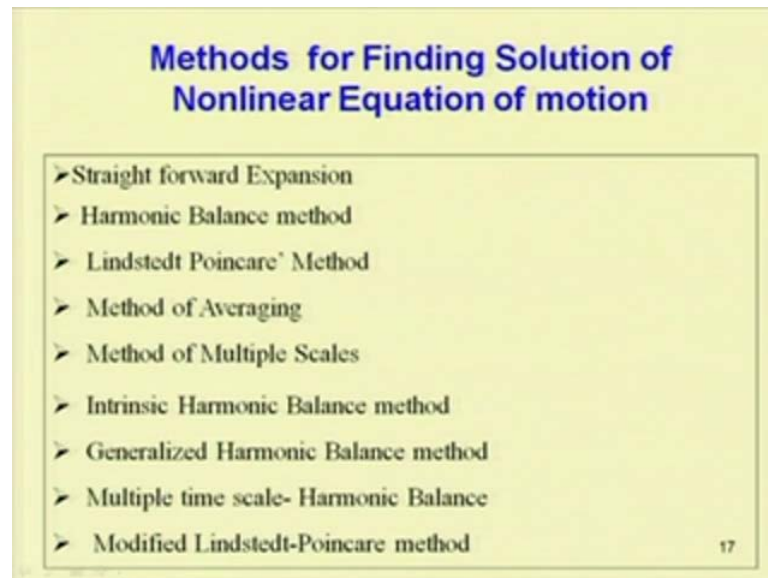
So, in this case, so if one do this qualitative analysis, so here one can find this $\int \dot{\theta}^2 d\theta$ equal to, that is the potential function equal to integration of this $\int \omega^2 \sin \theta d\theta$. So that means, integration of this $\omega^2 \sin \theta d\theta$, so that thing can be written in this form. So, $\omega^2 \cos \theta$, so the equation can be written by integrating this equation. Already you we know, that it can be written in this form. So, $\frac{1}{2} \dot{\theta}^2 + \omega^2 \cos \theta = h$ or one can write this equation, or one can write this $\dot{\theta} = \sqrt{2(h - \omega^2 \cos \theta)}$. Here, one may note that, unlike in case of simple degree of freedom system, when we are taking $\sin \theta$ equal to θ , here one can take this instead of taking $\sin \theta$ equal to θ , one can expand or one can take it directly.

And, one can find this expression for $\dot{\theta} = \sqrt{2(h - \omega^2 \cos \theta)}$. So, for different value of h , so one can plot this flow, that is $\dot{\theta}$. And, one can find the equilibrium position. For example: In this case, the equilibrium position, one can have two equilibrium position one, so by putting this $\ddot{\theta} = 0$. The equilibrium position corresponds to $\sin \theta = 0$. So, $\sin \theta$, so these correspond to $\sin \theta = 0$. So, in this case $\sin \theta = 0$, at $\theta = 0$ and 180° degree. And so, one can have two positions; so this is one equilibrium position and the other equilibrium position will be this one. So, one can have two equilibrium position, one correspond to $\theta = 0$ and other correspond to $\theta = \pi$.

So, it may be so when, we will study the stability analysis or when we will carry out the stability analysis of the system, we can see that this equilibrium position is a stable equilibrium position, while the other equilibrium position is an unstable equilibrium

position. So, this equilibrium position represent in the absence of this damping. So, this will represent a center and the motion will be periodic. So, one can have a periodic motion but, this equilibrium position will be an unstable saddle point. So, one can plot this $\dot{\theta}$ versus θ to qualitative analyze, the throw or trajectory of this system.

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And, one can do this numeric. Last class several methods has been pointed out, which can used for solving this non-linear equation motion. So, these methods include the straight forward expansion method, harmonic balance method, lindstedt Poincare method, method of averaging, method of multiple scales, intrinsic harmonic balance method, generalizing harmonic balance method, multiple time scale harmonic method and modified lindstedt-Poincare method. And before, studying this straight forward expansion, let us take or let us study about the numerical methods are by using the numerical method. We can find the solution of these equations.

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Numerical method to solve nonlinear differential equation

Runge-Kutta 4th order Method:

- For numerically solving the differential equation, one may write the differential equation in the first order form.
- Then apply this Runge Kutta 4th order method to find the solution.

So, in case of the numerical method, let us take this Runge-Kutta method, for Runge-Kutta 4th order method for finding the solution.

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For an initial value problem

$$\frac{dy}{dx} = f(x, y), y(a) = y_0, a \in [a, b]$$

The (k+1)th Solution is related to the kth solution which is derived by using Taylor's series

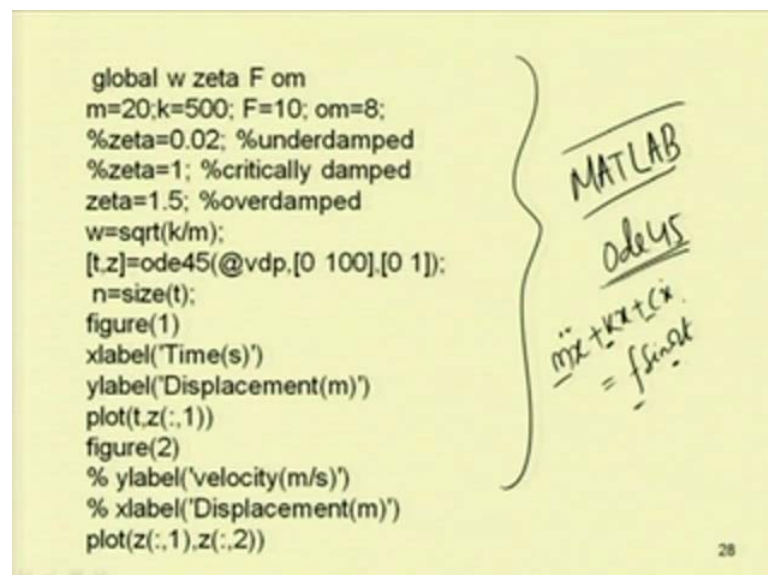
$$y_{k+1} = y_k + (k_1 + 2k_2 + 2k_3 + k_4)/6 \quad k_1 = hf(x_k, y_k)$$
$$k_2 = hf(x_k + h/2, y_k + k_1/2)$$
$$k_3 = hf(x_k + h/2, y_k + k_2/2)$$

So in this case, in case of the Runge-Kutta method, so one can solve this initial value problem dy by dx . In this form, dy by dx equal to $f(x, y)$, where $y(a)$ equal to y_0 , and this a will be within a and b . So, this dy by dx while solving this equation, dy by dx equal to $f(x, y)$. So, it has four steps; so one can find the $k+1$ th solution as a function of k th solution as follows; so y_{k+1} will be equal to $y_k + k_1 + 2k_2 + 2k_3 + k_4$

plus k_4 by 6, where k equal to h into function of x_k and y_k . So, in this case this k_2 can be written as h into $f x_k$ plus h by 2 y_k plus k_1 by 2.

So, this function evaluated at, x_k plus h by 2 and y_k plus k_1 by 2, will be used to find this k_2 constant k_2 , similarly constant k_3 can be found by putting this or evaluating this function at x_k plus h by 2 and y_k plus k by 2 k_2 by 2; so this is k_2 and this is k_1 and this k_4 also can be obtained. So, by using this k_1, k_2, k_3, k_4 in this equation, so one can evaluate this y_k plus 1 as a function of y_k . And, one can find the solution of any governing equation of motion, any differential equation motion.

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Or one can develop a code, using this MATLAB to find the response. So, in MATLAB a function ode 4 5, one may use to solve these equations. So, this equation may be one can solve a linear equation or non-linear equations; so one can write a simple code in MATLAB to find this. So, here let us use this equation or use this MATLAB function to solve this linear equation first. So, let us solve this equation $m \ddot{x} + kx + c\dot{x} = f \sin \omega t$ or $f \cos \omega t$. So, in this case for a given value of m, k, c and f and ω , one can find x . So, first one has to reduce this equation, this second order equation to a set of first order equation; so after reducing this equation to a set of first order equation, one can find its solution. So, to reduce this thing into a set of first order equation, so one can write this equation in this form.

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function dz = vdp(t,z)
 global w zeta F om
 dz=zeros(2,1)
 dz(1)=z(2);
 dz(2)=F*sin(om*t)-2*zeta*w*z(2)-w^2*z(1);

$$m\ddot{x} + kx + c\dot{x} = f \sin \omega t$$

$$\dot{x} = z(2) \quad x = z(1)$$

$$\ddot{x} = f \sin \omega t - kx - c\dot{x}$$

$$\frac{dz(1)}{dt} = z(2)$$

$$\frac{dz(2)}{dt} = f \sin \omega t - k z(1) - c z(2)$$

$$\ddot{x} + \omega_n^2 x + 2\zeta \omega_n \dot{x} = \frac{f}{m} \sin \omega t$$

$$\ddot{x} + \omega_n^2 x + 2\zeta \omega_n \dot{x} = F \sin \omega t$$

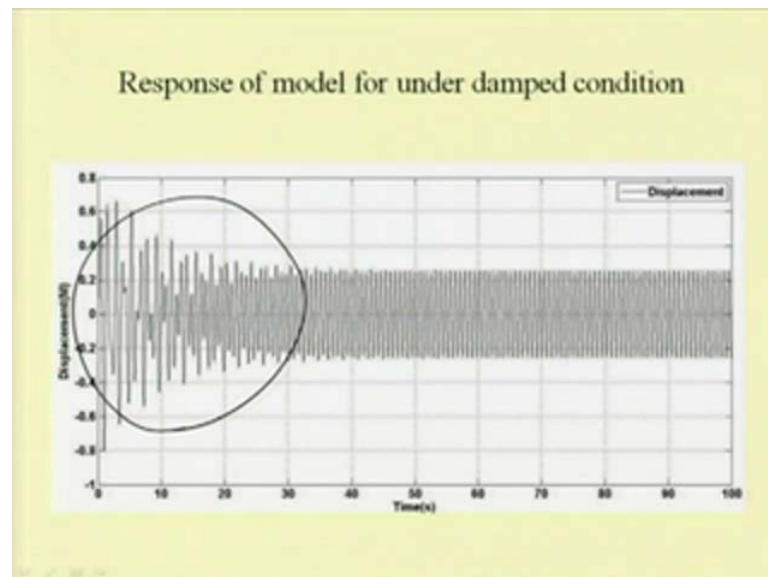
So, one can write this equation ok. So, let me write this equation, so the equation is $m \ddot{x} + kx + c\dot{x} = f \sin \omega t$. So, one can write this x , let one put this \dot{x} equal to $z(2)$ and x equal to $z(1)$. So, if one substitute x equal to $z(1)$ and \dot{x} equal to $z(2)$, then this equation can be written in this form. So, \dot{x} equal to $z(2)$ or one can write this \ddot{x} equal to $f \sin \omega t - kx - c\dot{x}$, so this thing can be written this \ddot{x} as \dot{x} is written $z(2)$, so this \ddot{x} equal to $\frac{dz(2)}{dt}$. So, this is $\frac{dz(2)}{dt}$, so this will be equal to so $\frac{dz(2)}{dt}$ will be equal to $f \sin \omega t - kx - c\dot{x}$. So, for x put this equal to $z(1)$ minus c , for \dot{x} , put it $z(2)$ or this equation this equation also can be written in the form: $\ddot{x} + \omega_n^2 x + 2\zeta \omega_n \dot{x} = \frac{f}{m} \sin \omega t$, so this $\frac{f}{m}$ can be written in this form.

So, $\ddot{x} + \omega_n^2 x + 2\zeta \omega_n \dot{x} = f \sin \omega t$, so substituting this x equal to $z(1)$, and \dot{x} equal to $z(2)$. So, one can get two differential; first order differential equation: the first differential equation is this one, that means $\frac{dz(1)}{dt} = z(2)$ by so, first differential equation equal to $\frac{dz(1)}{dt} = z(2)$, and second equation becomes, $\frac{dz(2)}{dt} = f \sin \omega t - \omega_n^2 x - 2\zeta \omega_n \dot{x}$. So, by putting these two equation in a function, so here in MATLAB; this function written is written as, `vdp`. So, function `dz` equal to `vdp` `t z` and using this global value this or this `w` represent this ω_n , and this `zeta` `f`, `f` is the amplitude of the expectation, and `om` is the frequency of this excitation.

So, by putting this as global variable, so one can write \dot{z} equal to 0, so initially it as, we have two equations. So, we can put it 0's to 1, so \dot{z}_1 equal to z_2 , this is the first equation. And, the second equation is written \dot{z}_2 by $\dot{d}t$; as \dot{z}_2 equal to $f \sin \omega t$ minus $2 \zeta \omega z_2$ minus $\omega^2 z_1$. So, using this function one can find, one can use this function in this ode 45; this is the command for finding this thing. So, \dot{z} equal to ω o d e 45 v d p, so by taking this initial condition, so one can take the time step and initial condition and find the response of the system, so taking it 0 to 100 time step.

And, 0 to 1 as the initial condition, so one can find the response, so n equal to by putting this n equal to size t. So, here so 3 cases have been solved; one first case by taking m equal to 20, k equal to 500, f equal to 10, and ω equal to 8. So, the response have been found for the under damped case by taking ζ equal to 0.02 ,critically damped case ζ equal to 1, and ζ equal to 1.5 for the over damped case. So, the response curves have been plotted both in phase portrait and time response.

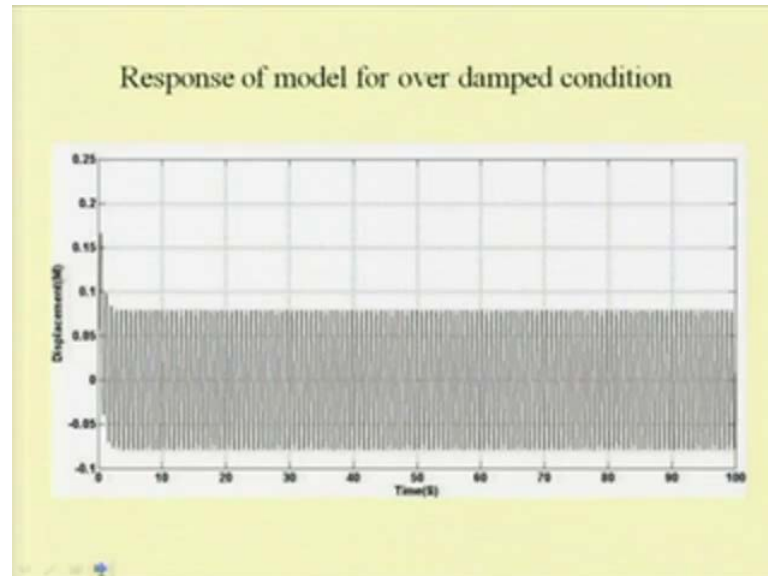
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So, let us see this thing. So, for a under damped case so for a under damped case: one can see the initial part, which represent the transient part of the response, so it is varying with the initial condition, and it decreases, and finally it approaches a steady state response. So, this is the state response raised after several time steps. So, one can find the

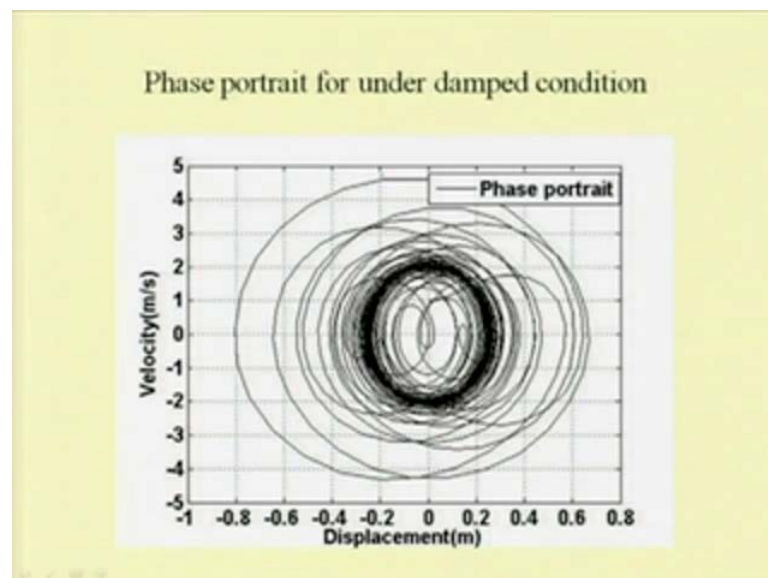
steady state response by using this method also, this is the transient part, this is the steady state part and this shows the time response of the system.

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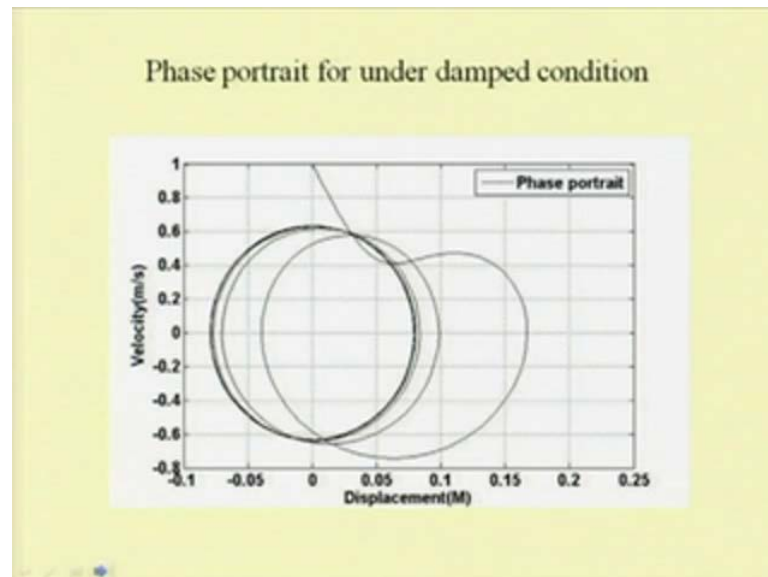
So, one can find the time response for the critical critically damped case. So, this is represent the critically damped case; so here the displacement in meter, and time in second. Similarly, one can find the response for the over damped case.

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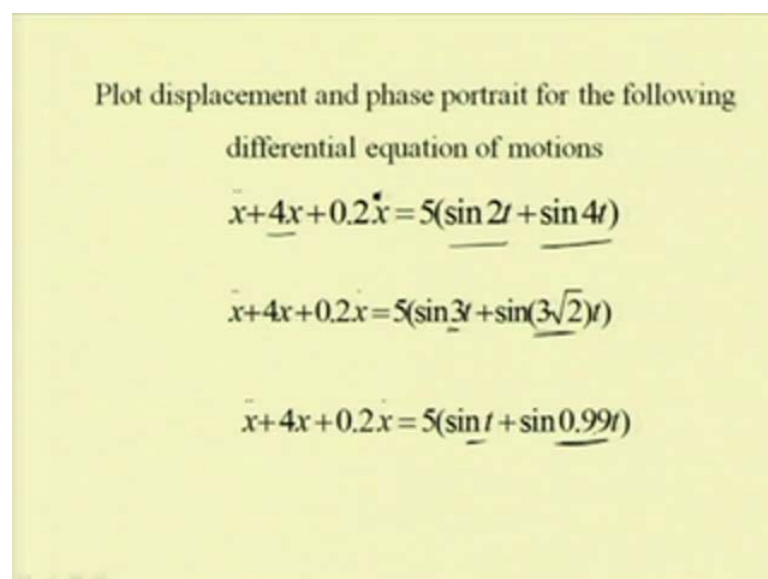
And, if one plot the phase portrait; so this phase portrait is plotted along with the transient part. That is why, it shows both transient and the steady state response part. This curve shows, the steady state part and starting for a initial condition. So, this shows the both transient and steady state part for this damped condition.

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And, for the critically damped condition, so this response, this phase portrait represent the phase portrait for the critically damped case. And this represent for the under damped case.

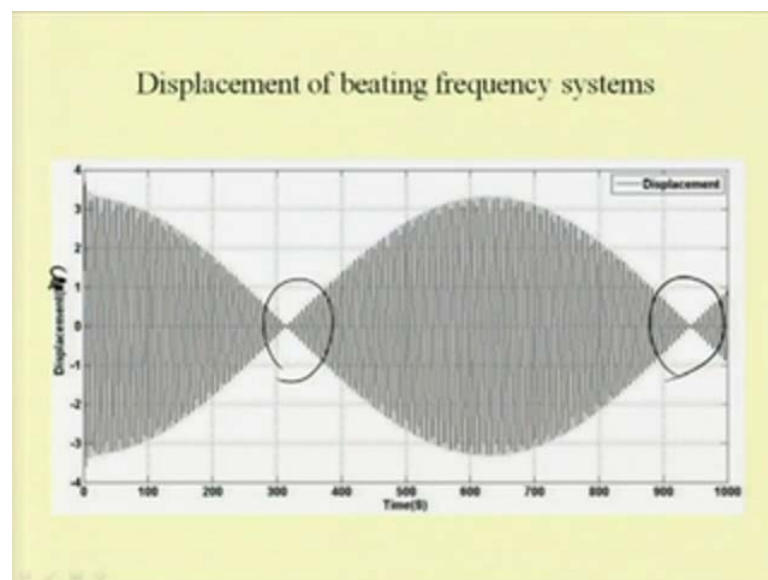
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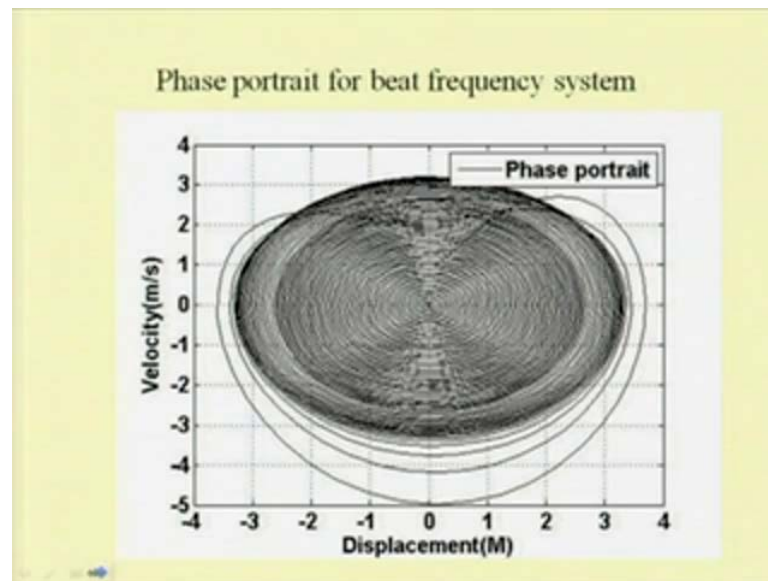
So let us see, three more examples. So, in this case instead of taking a single forcing function, if one take two forcing function, so this is a 2 frequency excitation case. So, in this case one can note that, this $x'' + 4x + 0.2 \times 0.2 \dot{x}$; here this 4 is the ω_n^2 , so ω_n equal to 2. The nature frequency of the system equal to 2. And in this case, it is subjected to a excitation with a frequency 2 and 4 and with amplitude 5. In the second example: So, it is subjected to a frequency of 3 and $3\sqrt{2}$, and in the third example: it is subjected to a frequency of 1 and 0.99. So, in the first case one expect to have two periodic response; one corresponding to this $2t$, and other one corresponding to the $4t$, corresponding to ω equal to 2, and other correspond to ω equal to 4. But, in the second case as the ratios are irrational number; so that means $3\sqrt{2}$ by 3 equal to $\sqrt{2}$.

So, one can get a quasi periodic response in the solution. In the third case, the response will be a periodic or one can get a beating type of response, as the frequencies are very near to each other, so this is 1 and this is 0.99. So one has a beating frequency of 0.01. So, by using this Runge-Kutta method, the response have been plotted, so in the three cases it has been plotted.

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So, this is the phase portrait and time response. So, quasi periodic response and so, this is the phase portrait for the quasi periodic response; and this is the response for the beating type of beating type beating phenomena. This shows the constructive and destructive inference type of things, and when one has frequency nearly equal to so, the as the beating frequency is 0.1; this shows the response, and one find the amplitude; maximum amplitude and minimum amplitude. In this case, so by using this method this Runge-Kutta method, one can find the time response, phase portrait of the system. So, in addition to finding this equation of the linear system, one can use the same equation for the non-linear case also.

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Handwritten notes on a yellow background:

$$\ddot{x} + \omega_0^2 x + 2\zeta\omega_n \dot{x} + \alpha x^3 = f \sin \omega t$$

$$dz(1) = z(1)$$

$$dz(2) = f \sin \omega t - \omega_0^2 z(1) - 2\zeta\omega_n z(2) - \alpha z(1)^3$$

Below the equations, there is a grid representing a phase portrait in the (x, \dot{x}) plane. The horizontal axis is labeled x and the vertical axis is labeled \dot{x} . To the left of the grid, the text "Basin of Attraction" is written with a checkmark. Below this, there are two bullet points: "Point to Point mapping" and "Cell to Cell mapping".

Let us take, the doffing equation. So, in case of the doffing equation; so x double dot plus, let us take a equation in this form: x double dot plus ω_0 square x plus $2\zeta\omega_n x$ dot plus αx cube, let it is equal to $f \sin \omega t$, so in this case, so one can write those two function; that is $dz(1)$ equal to $z(2)$, and the second equation $dz(2)$.

One can write this in this form, so it will be $f \sin \omega t$ minus ω_0 square $z(1)$ minus $2\zeta\omega_n z(2)$ minus $\alpha z(1)^3$, but it may be noted, that in this case as one can have multiple solutions. Unlike in case of the linear system, what we have seen before, so it depends on the initial condition. What we are supplying to the system? So, while solving so depending on the different initial conditions, so one can have different phase portraits and different time response of the system.

So later, when we study about different resonance conditions, and then we will know that. This equation will have many different types of solution, depending on the resonance conditions, and for that matter, for a particular value of forcing frequency ω , for a particular value of forcing frequency ω as it have several solutions. So, one can plot or one can plot the phase portrait, in which taking different initial conditions. One can have the equilibrium positions.

So, one can find the equilibrium position, so by using this Runge-Kutta method. So, one can find the steady state solution, and as it has several solutions; so depending on the initial condition; it will go to a particular solution. So, this plot, which shows the variation of the trajectories depending on the initial conditions are known as basin of attraction basin of attraction.

So, by plotting this basin of attraction, so one can find so one can find the trajectories starting from a particular point and ending at the equilibrium position. So, this basin of attraction there are several methods to plot, this basin of attraction. So, which we will study in later module but, one may note that, the methods may be a point to point mapping method, point to point mapping or cell to cell mapping method. So, one can use either a point to point mapping method or cell to cell mapping method, to plot this basin of attraction for a non-linear system. To find all the equilibrium positions. So later, we will see how to solve this equation by using this Runge-Kutta method and qualitatively qualitatively.

Already, we have seen one example of the Duffing equation, to plot the phase portrait and to study the phase portrait also graphically. There are several methods available to study this phase portrait. So, one such method is the method of isoclines. In case of, method of isoclines, so one can let us see the method of isoclines.

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Graphical methods to plot Phase Portrait

- The following methods are generally used to plot the phase portraits graphically.
- Isocline method ✓
- Delta method
- Double delta method ✓
- In isoclines methods lines with equal slopes have been plotted to draw the phase portrait.
- Consider the following governing equation.
- $\ddot{u} + \omega^2 u = f(u, \dot{u}, t)$ (1)

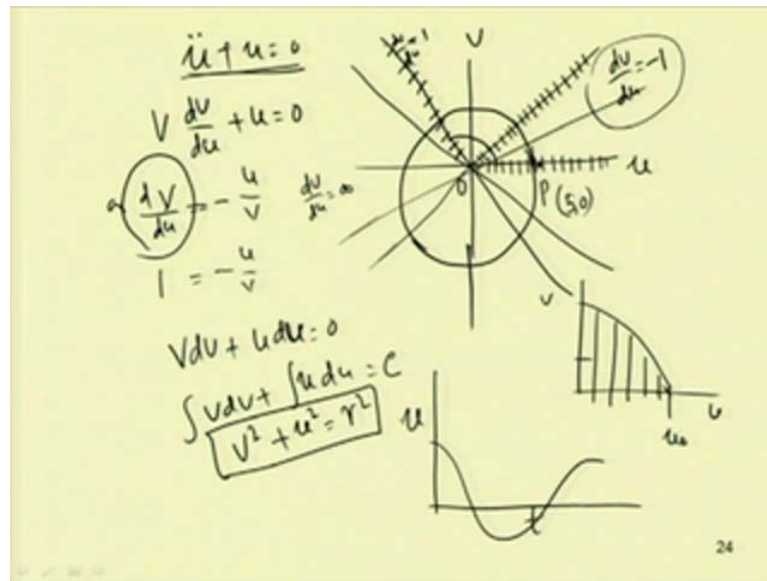
And so, there are several methods. So, one method is method of isoclines, second method is delta method. Then, we can have the modified delta method and we can have the double delta method. So, today class we will see about this isocline method. And, then we will study the straight forward expansion method. So, in case of method of isoclines; iso means similar or equal, so isocline method one has to plot lines with equal slopes, and draw the phase portrait. So let us consider, this equation u double dot plus $\omega^2 u$ equal to $f(u, \dot{u}, t)$ and t .

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- Taking $v = \frac{du}{dt}$ and
- $\ddot{u} = \frac{d}{dt}(\dot{u}) = \frac{dv}{dt} = \frac{dv}{du} \left(\frac{du}{dt} \right) = v \frac{dv}{du} \dots \dots \dots (2)$
- Using Eq.(2) in Eq.(1) one can write
- $v \frac{dv}{du} = f(u, \dot{u}, t) - \omega^2 u \dots \dots \dots (3)$
- Or $\frac{dv}{du} = \frac{f(u, \dot{u}, t) - \omega^2 u}{v} \dots \dots \dots (4)$
- As dv/du represents the slope of the trajectory in the phase portrait (i.e., in $u \sim v$ plane), one can plot a number of lines with constant slopes.

So, in this case by taking v equal to du by dt . So, one can write this u double dot equal to d by dt of u dot, so this is equal to dv by dt equal to, one can write this is equal to dv by du into du by dt , and as we are taking this du by dt equal to v . So, one can write this u double dot equal to v into dv by du , so by taking this equation or substituting this equation in the first equation, one can write v dv by du equal to $f(u, \dot{u}, t)$ minus $\omega^2 u$ or this dv by du equal to $f(u, \dot{u}, t)$ minus $\omega^2 u$ by v as dv by du , represent the slope of the trajectory in the phase portrait. So, one can plot this phase portrait in u v plane, and one can find this phase portrait.

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So, for example let us take the equation, a simple linear equation: $u'' + u = 0$. So in this case, one can write this equation in this form for u'' . One can write this is equal to $v \frac{dv}{du} + u = 0$, so $v \frac{dv}{du} + u = 0$ or one can write this $v \frac{dv}{du} = -u$, now by taking different value of $\frac{dv}{du}$.

So, if one takes this $\frac{dv}{du}$ for example, if one takes this $\frac{dv}{du} = 1$, so then this will be equal to $u = v$ or if one plots this curve u by v , so let this be v and this be u , so this represents a curve, this represents a curve $u = v$; so this is a straight line with 135 degree slope; so it makes an angle 135 degree with the u axis. Similarly, one can take different value of this $\frac{dv}{du}$ and plot several lines, so let one take this $\frac{dv}{du} = -1$. So in that case, this will be a line with 45 degree. Similarly, by taking 3 by 2; that means $\frac{dv}{du} = 1.5$. So, one can get another line, so this way one has to in this method, one has to draw several lines, and this so represents so when this represents v equal to, so this is v equal to 0, v equal to 0 or by putting this $\frac{dv}{du}$ equal to infinity; so this line represents, so the first line what we have plotted with 135 degree, so then this is $\frac{dv}{du}$; so $\frac{dv}{du} = 1$.

So, this is $\frac{dv}{du} = -1$, and this represents this $\frac{dv}{du} = \infty$, so after getting these curves. Now, so for example, taking this $\frac{dv}{du} = 1$, so this represents $u = -v$, now one can find, now one can draw several lines. So,

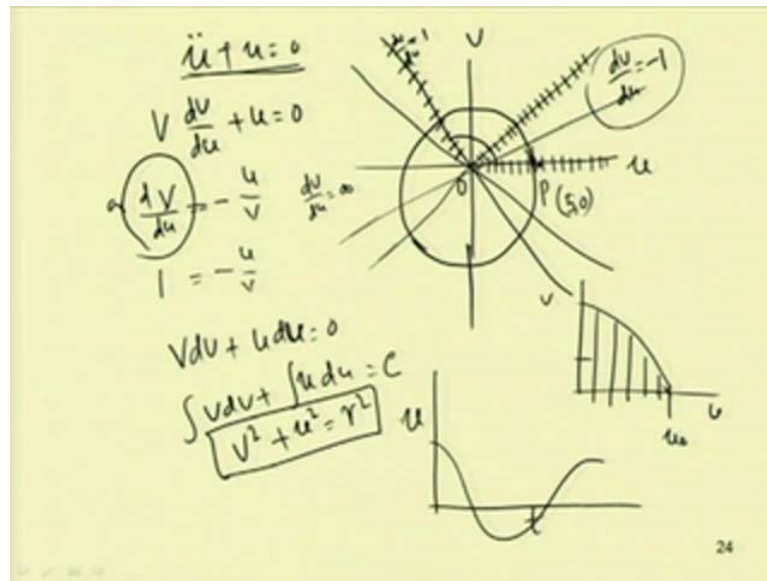
on this curve draw several equi-space lines with a slope $\frac{dv}{du}$ equal to, so this $\frac{dv}{du}$ equal to 1, so by drawing several lines with slope equal to 1. So, one can draw several lines 1, means so it will make the slope will make 45 degree with this u axis. So, one can draw this way.

Similarly, for this line one can draw, so as $\frac{dv}{du}$ equal to infinity. So, it will come in a straight way; so this way one can fill this curve with equating equal distance spaced lines, with the slope given by or the slope taken here. So, by putting these lines, now by starting at a point. So, let us start at a point this, so let us start at a point p, which represent some initial condition, for which this u and v are given; let u and v, so let this is 5 0. So, then one can find the next point, so this curve will start here.

And, if one has several lines. Then one can have a curve, one can obtain the phase portrait, so by joining these lines, so in this case actually this should be this should represent a circle with, so this should represent a circle, with radius (()). Because, in this equation $v \frac{du}{dv} + u = 0$. So, one can write this $v \frac{du}{dv}$, so v this represent $v \frac{du}{dv} + u \frac{dv}{dv} = 0$, $u \frac{dv}{dv} = 0$ or by integrating this thing, one can get, so by integrating one can by integrating this equation $v \frac{du}{dv} + u \frac{dv}{dv}$ plus integration $v \frac{du}{dv}$, so one get a constant. So, this or one get a constant.

So, let us write the constant as c. So, this is v^2 or one can write this equation v^2 plus, so this is u^2 plus u^2 equal to r^2 , so in this case, where r is a constant. So in this case r equal to 5, so by using this method, one can by using this method of isoclines; so one can find the phase portrait of this system. So, after finding this phase portrait, one can find the time and then plot the response of the system.

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So, to find the time one can take, let us take this one quadrant of this, and divide this phase portrait; that is v and u into several time, several steps. So, by taking several steps, let at so this is at u so u , so this represent u_0 ; so this is u_0 ; that is initial condition so u_0 , so at so one has to find, what is the time period or what is the time or with time how this response varies? So, to plot this y versus t , to get the time response, so one has to plot this u versus time, so for that purpose one should know, what is this time? So, this time can be obtained from this equation.

So, one can find this time from this equation dV by dU equal minus u by V or one can get this V equal to dU by dT , so as V equal to dU by dT , and the slope is known, so one can find this time. So, this time will be equal to this h by V , so by taking this average velocity as V or for this from this to this taking this velocity as V_1 , so it will be h by V_1 . So, for this so the time will be equal to h by V_1 plus h by V_2 , so in this way one can find this time, so after finding this time; so as one knows, what is the position, that is u , so one can plot this curve so in this particular case.

So, it will be it will follow the sinusoidal curve; that is y equal to or u equal to a $\sin \omega t$ plus $V \cos \omega t$, so this is the method of isoclines. So later, we will study the method, del delta method and double delta method or modified delta method. And, today class now, we will study about the straight forward expansion method. To find the

response of the system. So, in case of the straight forward expansion as pointed out in the last class.

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THE STRAIGHT FORWARD EXPANSION

$$\ddot{x} + \alpha_1 x + \alpha_2 x^2 + \alpha_3 x^3 = 0$$

$\alpha_1 = \omega_0^2$

$$x(t; \varepsilon) = \varepsilon x_1(t) + \varepsilon^2 x_2(t) + \varepsilon^3 x_3(t) + \dots$$

Order ε $\ddot{x}_1 + \omega_0^2 x_1 = 0$

Order ε^2 $\ddot{x}_2 + \omega_0^2 x_2 = -\alpha_2 x_1^2$

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So, in case of the straight forward expansion method, let us take this equation $\ddot{x} + \alpha_1 x + \alpha_2 x^2 + \alpha_3 x^3 = 0$. So, one can put this book keeping parameter or one can use this book keeping parameter, to write this equation also. In that case, one can use some book keeping parameter to represent the nonlinearity of the system. So, in this case let us take this α_1 equal to ω_0^2 square.

So, by taking this α_1 equal to ω_0^2 and one can expand this equation or one can write this response x , which is a function of time t , t is the variable and ε is the parameter, that is why one use this semicolon instead of a comma. So, this $x(t; \varepsilon)$ so can be written in this form $\varepsilon x_1(t) + \varepsilon^2 x_2(t) + \varepsilon^3 x_3(t)$, and if one expand this thing or one substitute this thing in this equation. So, then one can write this \ddot{x} equal to $\varepsilon \ddot{x}_1 + \varepsilon^2 \ddot{x}_2 + \varepsilon^3 \ddot{x}_3 + \alpha_1 x + \alpha_2 x^2 + \alpha_3 x^3 = 0$. So, one can take higher so more terms also by taking only these three terms, so and expanding this equation one can write this it will be $\varepsilon^2 x_1^2 + \varepsilon^4 x_1^4 + \varepsilon^6 x_1^6 + \dots$.

So, plus 2 into epsilon cube x 1 x 2 plus 2 into x epsilon 4th x 1 x 3 and plus 2 into epsilon to the power 5 into x 3 x 2, so in addition to that, if one take this term, then it will be alpha 3 into the cube term of this equation. So, by substituting this equation in this and ordering of the order of epsilon, so one can find the first equation, one can get that is equal to x 1 double dot plus omega 0 square x 1 equal to 0, so in the order of epsilon square one get the equation x 2 double dot plus omega square x 2 equal to minus alpha 2 x 1 square.

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Order ϵ^3 $\ddot{x} + \omega_0^2 x_3 = -2\alpha_2 x_1 x_2 - \alpha_3 x_1^3$

Powers of ϵ $\begin{cases} s_i = a_i \cos \beta_i \\ v_i = -a_i \omega_i \sin \beta_i \end{cases}$

The result is $x_1(0) = a_1 \cos \beta_1$ and $\dot{x}(0) = -\omega_1 a_1 \sin \beta_1$

$x_n(0) = 0$ and $\dot{x}_n(0) = 0$ For $n \geq 2$

Then one determines the constants of integration in x_1 Such that (7) is satisfied

one includes the homogenous solution in the expression for the x_n , for $n \geq 2$, choosing the constants of integration such that (8) is satisfied at each step.

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And, order of epsilon cube, one can get x double dot plus omega 0 square x 3 equal to minus 2 alpha 2 into x 1 x 2 minus alpha 3 into x 1 cube, so for a given initial conditions, that is at late at time t equal to 0. So if it is given that, the steady state response, so this is equal to s 0 equal to a 0 cos beta 0, because one can find for this order of epsilon.

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THE STRAIGHT FORWARD EXPANSION

$$\ddot{x} + \alpha_1 \dot{x} + \alpha_2 x^2 + \alpha_3 x^3 = 0$$

$\alpha_1 = \omega_0^2$

$$x(t; \varepsilon) = \varepsilon x_1(t) + \varepsilon^2 x_2(t) + \varepsilon^3 x_3(t) + \dots$$

Order ε $\ddot{x}_1 + \omega_0^2 x_1 = 0 \rightarrow x_1 = \left. \begin{matrix} A \cos(\omega_0 t) \\ B \sin(\omega_0 t) \end{matrix} \right\}$

Order ε^2 $\ddot{x}_2 + \omega_0^2 x_2 = -\alpha_2 x_1^2 = C \cos(\omega_0 t + \theta)$

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So, the solution of this equation, one can write x_1 equal to, so one can write the solution equal to $A \cos \omega_0 t + \phi$ or $A \cos \omega_0 t + \phi$ or $B \sin \omega_0 t$, where A and B , so $A \cos \omega_0 t + B \sin \omega_0 t$ or one can write this equation in this form using another constant; that is $C \cos \omega_0 t + \phi$, so as it is a second order differential equation. So, one can have two constants; so either one can use this constant A, B or one can use the constant C and ϕ ; so both these constants can be obtained from this initial condition.

So, for the given initial condition, one can substitute it in this equation and find this A and B or C and ϕ . So, the solution so there are two procedures; one can adopt in the first case, one can use so there are two procedures in the first case; one can substitute the initial condition first, and find the coefficient A and B , and then proceed for the order of ε^2 or in the second case; one can find or substitute this initial condition, after finding all the solutions by taking first taking this equation, and instead of finding this initial condition, substitute this equation in the order of ε^2 and order of ε^3 , and at last find these coefficients or find these constants.

So, one can use either the first procedure, in which in the first stage itself, one can find this constant A and B or C and ϕ , or in the second case; one can find this constant at the end condition. So, one can show that, in both the cases, one can obtain one can obtain same solutions for this equation.

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Order ε^3 $\ddot{x} + \omega_0^2 x_3 = -2\alpha_2 x_1 x_2 - \alpha_3 x_1^3$

Powers of ε $\left\{ \begin{array}{l} s_0 = a_0 \cos \beta_0 \\ v_0 = -a_0 \omega_0 \sin \beta_0 \end{array} \right\}$

The result is $x_1(0) = a_0 \cos \beta_0$ and $\dot{x}_1(0) = -\omega_0 a_0 \sin \beta_0$

$x_n(0) = 0$ and $\dot{x}_n(0) = 0$ For $n \geq 2$

Then one determines the constants of integration in x_1 Such that (7) is satisfied

one includes the homogenous solution in the expression for the x_n , for $n \geq 2$, choosing the constants of integration such that (8) is satisfied at each step.

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So, one can have this initial condition. This way and one can write this $x_1(0)$ equal to $a_0 \cos \beta_0$ and $\dot{x}_1(0)$ equal to $-\omega_0 a_0 \sin \beta_0$, and the higher order term; that is $x_2(0)$ equal to 0 and $\dot{x}_2(0)$ equal to 0, by putting this n equal to n greater than 2 for n greater than 2; one can take this and one can substitute these two equation in this order of epsilon. so after taking this equation, one can one can substitute this equation in the order of epsilon square and order of epsilon cube to find the solution.

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The general solution of (3) can be written in the form $x_1 = a \cos(\omega_0 t + \beta)$

$\ddot{x}_1 + \omega_0^2 x_1 = -\alpha_1 a^2 \cos^2(\omega_0 t + \beta) = -\frac{1}{2} \alpha_1 a^2 [1 + \cos(2\omega_0 t + 2\beta)]$

$x_2 = \frac{\alpha_1 a^2}{6\omega_0^2} [\cos(2\omega_0 t + 2\beta) - 3] + a_2 \cos(\omega_0 t + \beta)$

$x_3 = \frac{\alpha_1 a^2}{6\omega_0^2} [\cos(2\omega_0 t + 2\beta) - 3]$

$x = \varepsilon a \cos(\omega_0 t + \beta) + \varepsilon^2 \left\{ \frac{d\alpha}{6\omega_0^2} [\cos(2\omega_0 t + 2\beta) - 3] + a_2 \cos(\omega_0 t + \beta) \right\} + o(\varepsilon^3)$

$x = \varepsilon a \cos(\omega_0 t + \beta) + \frac{\varepsilon^2 d\alpha}{6\omega_0^2} [\cos(2\omega_0 t + 2\beta) - 3] + o(\varepsilon^3)$

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So, the general solution in this case, one can find the General solution can be written in this form: x_1 equal to $a \cos(\omega_0 t + \beta)$, and this $\ddot{x}_2 + \omega^2 x_2$ can be written as, minus $\frac{1}{2} \alpha^2 a^2 \cos^2(\omega_0 t + \beta)$, so which will be equal to minus half $\alpha^2 a^2$ into $1 + \cos^2$ can be written in this form: $1 + \cos^2(\omega_0 t + 2\beta)$, so x_2 can be so by taking this thing, which depends on the initial condition a and β , so one can find the particular integral of the other part.

So, one can find the particular solution of this equation; so the particular solution of this equation can be written either in this form or in this form. So, one can write this particular integral x_2 of this equation by putting this thing \cos , so this is constant part. So, this is minus $\frac{1}{2} \alpha^2 a^2$, so plus minus $\frac{1}{2} \alpha^2 a^2$ into $\cos^2(\omega_0 t + 2\beta)$, so for this part, one can write the solution to be $\frac{\alpha^2 a^2}{6 \omega_0^2} \cos^2(\omega_0 t + 2\beta) - \frac{3}{2}$ plus for the other part.

It can written plus $\frac{a^2}{2}$ into $\cos^2(\omega_0 t + \beta)$, so instead of writing this constant $\frac{a^2}{2} - \frac{3}{2}$, one can follow the other procedure to write this x_2 in this form, instead of writing $\frac{a^2}{2} - \frac{3}{2}$. So, one can directly write this is equal to $\frac{\alpha^2 a^2}{6 \omega_0^2} \cos^2(\omega_0 t + 2\beta) - \frac{3}{2}$, so in the final stage one can find this a and β or in the first stage one can after finding this, one can substitute it in this equation and one can obtain.

So, the final expression for x_1 can find in this form. So, $\epsilon a \cos(\omega_0 t + \beta) + \epsilon^2 \frac{\alpha^2 a^2}{6 \omega_0^2} \cos^2(\omega_0 t + 2\beta) - \frac{3}{2} + \frac{a^2}{2} \cos^2(\omega_0 t + \beta) - \frac{3}{2}$, so this is order of ϵ^3 ; and neglecting this order of ϵ^3 , one can have this equation or one can write this same equation in this form; that is equal to $\epsilon a \cos(\omega_0 t + \beta) + \epsilon^2 \frac{\alpha^2 a^2}{6 \omega_0^2} \cos^2(\omega_0 t + 2\beta) - \frac{3}{2}$. So, either one using this first one can write this equation, using this second one can write this equation, so writing these equation.

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$$a = A_0 + \varepsilon A_1 + \dots, \quad \beta = B_0 + \varepsilon B_1 + \dots$$

Then

$$\varepsilon a \cos(\omega t + \beta) = (\varepsilon A_1 + \varepsilon^2 A_2 + \dots) [\cos(\omega t + B_1) \cos(\varepsilon B_2 + \dots) - \sin(\omega t + B_1) \sin(\varepsilon B_2 + \dots)]$$

$$= \varepsilon A_1 \cos(\omega t + B_1) + \varepsilon^2 [A_1 \cos(\omega t + B_1) - A_1 B_1 \sin(\omega t + B_1)] + O(\varepsilon^3)$$

$$= \varepsilon A_1 \cos(\omega t + B_1) + \varepsilon^2 (A_1^2 + A_1^2 B_1^2)^{1/2} \cos(\omega t + \theta_1) + O(\varepsilon^3)$$

Where $\theta_1 = B_1 + \tan^{-1} \left(\frac{A_1 B_1}{A_1} \right)$ We can choose $A_1 = a_1, B_1 = \beta_1$

A_1 And B_1 Such that $(A_1^2 + A_1^2 B_1^2)^{1/2} = a_1$ and

$$\beta_0 + \tan^{-1} \left(\frac{A_1 B_1}{A_1} \right) = \beta_2$$

Now, taking this a equal to A plus epsilon A 2 and beta equal to so, a equal to A 1 plus epsilon A 2 and beta equal to B 0 plus epsilon B 1, this so this way, then one can write this epsilon a cos omega 0 t plus beta equal to, so one can expand this equation in this form; so one can write this epsilon, so this will be epsilon A 1 plus epsilon square A 2 into, so this term so by substituting this equation one can write this equation, so where one can further modify this equation and find these things.

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By substituting it yields

$$\ddot{x}_1 + \omega_1^2 x_1 = \frac{\alpha_1^2 a^2}{3\omega_1^2} [3 \cos(\omega_1 t + \beta) - \cos(\omega_1 t + \beta) \cos(2\omega_1 t + 2\beta)] - \alpha_1 a'$$

$$\cos(\omega_1 t + \beta) = \left(\frac{5\alpha_1^2}{6\omega_1^2} - \frac{3\alpha_1}{4} \right) a' \cos(\omega_1 t + \beta) - \left(\frac{\alpha_1}{4} - \frac{\alpha_1^3}{6\omega_1^2} \right) a' \cos(3\omega_1 t + 3\beta)$$

Any particular solution of above equation contains the term

$$\left(\frac{10\alpha_1^2 - 9\alpha_1 \omega_1^2}{24\omega_1^2} \right) a' t \sin(\omega_1 t + \beta)$$

α

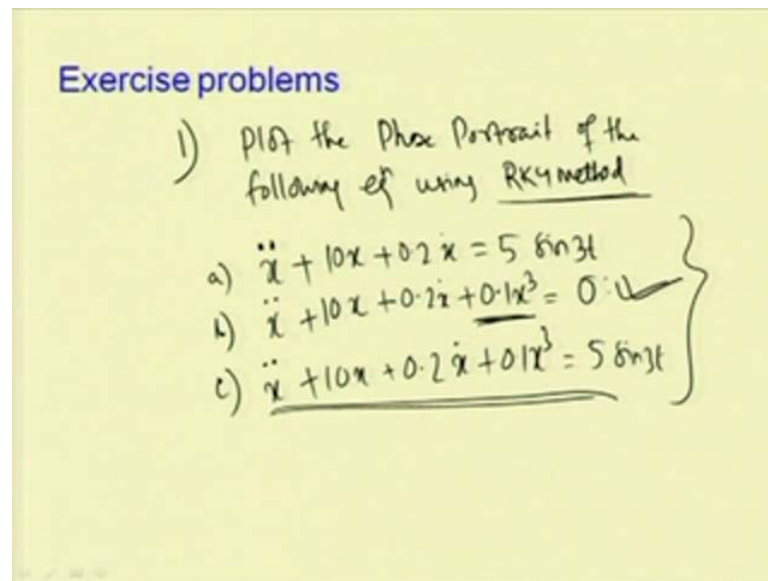
$x_3 + \omega_3^2 x_3 = \cos(\omega_3 t + \beta)$

So by substituting, those equations one can find this and substituting in the third equation. One can write this equation in this form $x^3 \ddot{x} + \omega_0^2 x^3 = \alpha^2 \cos^3(\omega_0 t + \beta)$ equal to $\alpha^2 \cos^3(\omega_0 t + \beta) = \frac{3}{4} \alpha^2 \cos(\omega_0 t + \beta) + \frac{3}{4} \alpha^2 \cos(3\omega_0 t + 3\beta)$. But it may be noted that in this equation, so any particular solution of this equation, so because it contains a term $\cos(\omega_0 t + \beta)$, so the equation, $x^3 \ddot{x} + \omega_0^2 x^3$, which contain a function, which contain a term, so which is let me put some f , so this is $\cos(\omega_0 t + \beta)$ as this is ω_0 and this is ω_0^2 .

So, it will lead to resonance condition and the particular solution of this part will contain a term, which will increase with time. But in actual case, we have observed that the solution is by is bounded, but by doing this straight forward expansion method, so we have see the solution in unbounded, as it varies time. But in actual straight so but, in actual qualitative analysis, one can find a center, in this case while the straight forward expansion method is showing the response to be increasing. So the straight forward method is not giving this correct result in this case.

So this is due to the fact that the constant or the amplitude response, what we have considered that is a we have not considered it be a function of frequency, a is not varying with frequency that for that purpose, so the expansion method, what we did is not correct. So Lindstedt so, he has modified this method and by taking a frequency dependent amplitude term, so he has modified this method; and next class, we will study that method that is the Lindstedt Poincare method for finding the response of the non-linear equation.

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So, you can take few exercise problems to solve. So, plot the phase portrait of the equation, portrait of the following equation following equation; using RK4 method. So, in case of RK4 method, directly you can use the equations, what is shown, you can develop your own code or you can use mat lab to plot this thing. So, let you plot for this $1 \times \text{double dot} + 10 \times \text{plus} + 0.2 \times \text{dot} = 5 \sin 3t$, then $x \text{ double dot} + 5 \times \text{plus} + 0.2 \times \text{dot} + 0.1 \times \text{cube}$, so this is duffing type.

So equal to $5 \sin 3t$, so in this case, so this is the non-linear term added to the previous equation. So, previous linear equation we have plotted, and in this equation, we have a non-linear term $0.1 \times \text{cube}$ added to the system. So, by plotting, so you just check with different initial condition. So, what is the response you are getting. So taking different initial condition, plot this phase portrait; first you take this term this forcing term equal to 0, and in third you just take a forcing term $10 \times \text{plus} + 0.2 \times \text{dot} + 0.1 \times \text{cube} = 5 \sin 3t$. So, solve these three problem using this RK4 method, then solve the last problem using the straight forward, solve the second problem using the straight forward expansion method.

Find, first find the equilibrium point in this case; to find this equilibrium point put $x \text{ double} = 0$, $x \text{ dot} = 0$, find x , and then plot the equilibrium points, and check with the straight forward expansion method. Whether you are getting the same

equilibrium point or not. So next class, we will study about the Lindstedt-Poincaré method.

Thank you.