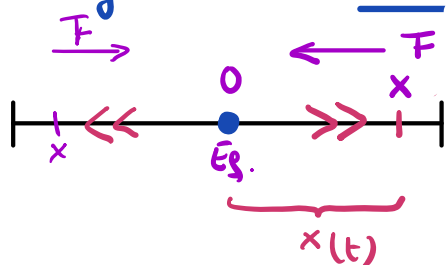


TODAY: We'll solve differential equations modeling:

- ① the motions of vibrations producing sound
- ② oscillations or waves of periodic motions.

§1 Simple Harmonic Motion:

Definition: If an object or a particle moves back & forth in a straight line (say the x-axis), so that the force required to move it back to equilibrium ( $x=0$ ) is proportional to the distance away from equilibrium, we say we have a simple harmonic motion (SHM)



$$F(t) = m a(t) = m \frac{d^2 x}{dt^2} = -k x(t)$$

(restorative force)

for  $k > 0$   
(if  $k=0$ , no movement)

gives  $\frac{d^2 x}{dt^2} = -\frac{k}{m} x(t)$

Now:  $k, m > 0$  so  $c = \frac{k}{m} > 0$  we write  $c = a^2 > 0$  for some  $a$ , to ensure it is positive!

Conclusion: The equation governing the SHM is

$$(*) \quad \boxed{\frac{d^2 x}{dt^2} + a^2 x(t) = 0 \quad \text{for } a > 0} \quad (\text{degree 2})$$

Initial conditions:  $\begin{cases} x(t_0) = x_0 & (\text{initial position}) \\ x'(t_0) = v_0 & (\text{initial velocity, typically } v_0 = 0) \end{cases}$

EXAMPLE:  $a=1$  gives  $x'' + x = 0 \rightsquigarrow$  2 building blocks for solutions  
namely:  $\sin t$  &  $\cos t$ . General solution:  $x = \alpha \sin t + \beta \cos t$   
( $\alpha, \beta$  parameters)

Theorem: The solutions to the SHM equation (\*) are of the form:

$$x(t) = A \sin(at + b) \quad \text{for some } a, b \text{ in } \mathbb{R}$$

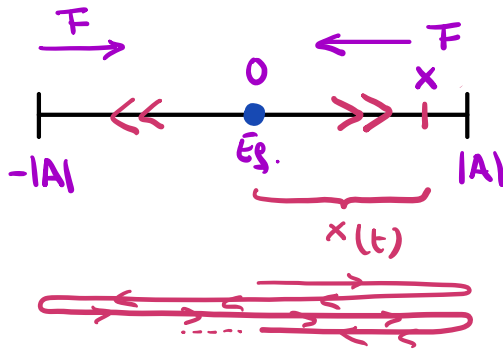
Names: •  $|A|$  = amplitude

•  $T = \frac{2\pi}{a}$  = period (= smallest time it takes to return to a given position.)

Indeed,  $x(t+T) = A \sin(a(t+T) + b) = A \sin(at + b + 2\pi) = A \sin(at + b) = x(t)$

•  $f = \frac{1}{T} = \frac{a}{2\pi}$  = frequency (= number of cycles per second)

Note: By construction, the movement oscillates between  $-|A|$  &  $|A|$



It takes  $\frac{2\pi}{a}$  seconds to go over the cycle once.

Why? We will give 2 arguments:

① Write  $\frac{d^2x}{dt^2} = a(t) = \frac{dv}{dt}$  & use Chain Rule on  $v = v(x)$

$$\frac{dv}{dt} = \frac{dv}{dx} \cdot \frac{dx}{dt} = \frac{dv}{dx} \cdot v \quad (\text{as we did for Escape Velocity calculations})$$

(SHM) equations  $\frac{d^2x}{dt^2} + a^2x = 0$  becomes:

$$\frac{dv}{dx} v + a^2x = 0$$

We can solve this via separation of variables:

$$dv \cdot v = -a^2x dx$$

$$\int v dv = \int -a^2x dx$$

$$\frac{v^2}{2} = -\frac{a^2x^2}{2} + C$$

Conclude:  $v^2 + a^2x^2 = 2C \geq 0$  is constant

Next, we use the initial conditions to determine  $C$  & so  $v$ :

$$\text{At } t=t_0 \text{ we get } v_0^2 + a^2 x_0^2 = 2C$$

$$\text{So } v^2(x) = v_0^2 + a^2 x_0^2 - a^2 x^2 = v_0^2 + a^2(x_0^2 - x^2)$$

$$= a^2 \left( \underbrace{\left(\frac{v_0}{a}\right)^2 + x_0^2}_{=: A^2} - x^2 \right) \quad \rightarrow \text{ } x \text{ cannot exceed } |A| \\ (v^2 = a^2(A^2 - x^2) \geq 0)$$

$$\text{Then } \frac{dx}{dt} = v = \pm a \sqrt{A^2 - x^2} \quad (\text{sign depends on the direction!})$$

Once again, we can use separation of variables to solve for  $x$ :

$$\frac{dx}{\sqrt{A^2 - x^2}} = \pm a dt$$

$$\int \frac{dx}{\sqrt{A^2 - x^2}} = \int \pm a dt = \pm at + b$$

(LHS) can be computed by substitution  $u = \frac{x}{A}$

$$\int \frac{dx}{\sqrt{A^2 - x^2}} = \int \frac{dx}{\sqrt{A^2 \left(1 - \left(\frac{x}{A}\right)^2\right)}} = \int \frac{du}{\sqrt{1 - u^2}} = \arcsin(u) = \arcsin\left(\frac{x}{A}\right)$$

$u = \frac{x}{A}$   
 $du = \frac{dx}{A}$

Conclude:  $\arcsin\left(\frac{x}{A}\right) = \pm at + b \quad \rightarrow \quad x = A \sin(\pm at + b)$

• If  $v > 0$ , then  $x = A \sin(at + b)$

• If  $v < 0$ , then  $x = -A \sin(-at + b) = (-A) \sin(at - b)$   
 $\hookrightarrow \sin(-w) = -\sin(w)$

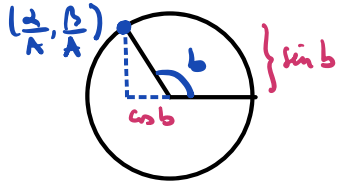
So the sign of  $A$  depends on the direction of the movement, but the formula for  $x(t)$  looks the same in both situations.

② For our 2<sup>nd</sup> approach we need the following claim:

CLAIM: Any solution to (\*) has the form  $x(t) = \alpha \sin(at) + \beta \cos(at)$

Since we don't want the trivial solution  $x(t) \equiv 0$ , we can assume either  $\alpha$  or  $\beta \neq 0$ .

We set  $A = \sqrt{\alpha^2 + \beta^2} > 0$ , so the point  $(\frac{\alpha}{A}, \frac{\beta}{A})$  lies on the unit circle. Using polar coordinates, we can find  $b$



with  $\frac{\alpha}{A} = \cos b$  &  $\frac{\beta}{A} = \sin b$

Conclude: 
$$\begin{aligned} x(t) &= \alpha \sin(at) + \beta \cos(at) \\ &= A \left( \frac{\alpha}{A} \sin(at) + \frac{\beta}{A} \cos(at) \right) \\ &= A (\cos b \sin(at) + \sin b \cos(at)) \\ &= A \sin(at+b) \end{aligned}$$

Note: The only thing we need is  $A \neq 0$ . This expression will also be a solution to (SHM) even if  $A < 0$ .

Key:  $A = \sqrt{\alpha^2 + \beta^2}$  if  $x(t) = \alpha \sin(at) + \beta \cos(at)$  is a solution to (SHM)  $\implies T = \frac{2\pi}{a}$  &  $f = \frac{1}{T} = \frac{a}{2\pi}$

§ 2. An alternative solution:

Proposition: Any solution to  $y'' + a^2 y = 0$  for  $a \neq 0$  has the form  $y(t) = \alpha \sin(at) + \beta \cos(at)$

Q: Why? We argue in 4 steps

STEP 1: If  $f(t), g(t)$  are solutions &  $\alpha, \beta$  are real numbers,  $y(t) = \alpha f(t) + \beta g(t)$  is also a solution. (Note  $\sin(at)$  &  $\cos(at)$  are solutions)

This is easy to check:

$$\begin{aligned} y' &= \alpha f' + \beta g' \implies y'' = \alpha f'' + \beta g'' \\ &+ a^2 y = \alpha f'' + \beta g'' + a^2 \alpha f + a^2 \beta g \\ \hline y'' + a^2 y &= \alpha \underbrace{(f'' + a^2 f)}_{=0} + \beta \underbrace{(g'' + a^2 g)}_{=0} = 0 \end{aligned}$$

STEP 2: If  $y = f(t)$  is a solution, then  $a^2 f(t)^2 + (f'(t))^2$  is a constant.

Why? Check that  $h(t) = a^2 f(t)^2 + (f'(t))^2$  has derivative 0.

$$\frac{d}{dt} (a^2 f(t)^2 + (f'(t))^2) = a^2 \cdot 2 f(t) f'(t) + 2 f' \cdot f'' = 2 f' (a^2 f + f'') = 0$$

STEP 3: If  $y(t)$  is a solution &  $y(0) = y'(0) = 0$ , then  $y(t) = 0$  for all  $t$ .

Why? We use STEP 2:  $a^2 y(t)^2 + (y'(t))^2 = \text{constant}$   
& we get the constant from setting  $t=0$ . We get  $a^2 \cdot 0^2 + 0^2 = 0$ .

So  $\underbrace{a^2 y^2}_{\geq 0} + \underbrace{(y')^2}_{\geq 0} = 0$  This forces  $a y(t) = 0$  &  $y'(t) = 0$   
Since  $a \neq 0$ , we get  $y(t) = 0$  for all  $t$

STEP 4: Pick a solution  $y(t)$  & write

$$f(t) = y(t) - \underbrace{\frac{1}{a} y'(0)}_{=\alpha} \sin(at) - \underbrace{y(0)}_{=\beta} \cos(at)$$

solution by STEP 1

solution by STEP 1

$$\begin{aligned} \text{Now } f'(t) &= y'(t) - \frac{1}{a} y'(0) \cos(at) + y(0) (-\sin(at) \cdot a) \\ &= y'(t) - y'(0) \cos(at) + a y(0) \sin(at) \end{aligned}$$

$$\begin{aligned} \text{In particular } f(0) &= y(0) - \frac{1}{a} y'(0) \sin(0) - y(0) \cos(0) \\ &= y(0) - 0 - y(0) \cdot 1 = 0 \end{aligned}$$

$$f'(0) = y'(0) - y'(0) \cos(0) + a y(0) \sin(0) = 0$$

By STEP 3, we get  $f(t) = 0$  (solution with trivial initial conditions)

Conclude:  $y(t) = \underbrace{\frac{1}{a} y'(0)}_{=\alpha} \sin(at) + \underbrace{y(0)}_{=\beta} \cos(at)$

Exercise Find the amplitude & frequency of the SHM of a particle with trajectory  $x(t) = 3 \sin 2t + 4 \cos 2t$ . Determine its maximal velocity.

Solution: Recall: we need to write  $x(t) = A \sin(at+b)$

Differential equation satisfied by  $x(t)$  is  $x''(t) + a^2 x(t) = 0$

Check the given trajectory solves this:

$$x' = 6 \cos 2t + 8(-\sin 2t)$$

$$x'' = -12 \sin 2t + 16(-\cos 2t) = -4(3 \sin 2t + 4 \cos 2t) = -4x$$

So  $a^2 = 4$ . Take  $a = 2$

$\Rightarrow$  Period:  $T = \frac{2\pi}{a} = \pi$  & frequency:  $f = \frac{1}{T} = \frac{1}{\pi}$

To find  $A$  &  $b$  we need to pick sample points:

$t=0$  gives:  $x(0) = 3 \cdot 0 + 4 \cdot 1 = 4 = A \sin b$

$t = \frac{\pi}{4}$  ———  $x(\frac{\pi}{4}) = 3 \cdot 1 + 4 \cdot 0 = 3$

$$= A \sin(2 \cdot \frac{\pi}{4} + b) = A \sin(\frac{\pi}{2} + b) = A \cos b$$

$$\left. \begin{array}{l} \text{So } A \sin b = 4 \\ A \cos b = 3 \end{array} \right\} \Rightarrow A^2 = A^2 (\sin^2 b + \cos^2 b) = 4^2 + 3^2 = 25$$

So  $A = \pm 5$

$\Rightarrow$  Amplitude:  $|A| = 5$ . (Approach ②:  $A = \sqrt{\alpha^2 + \beta^2} \Rightarrow 5$ )

• Velocity:  $x' = 6 \cos 2t + 8(-\sin 2t)$

Also  $x' = 2A \cos(2t+b) \Rightarrow$  maximal  $x' = |2A| = 10$

In general: Maximal velocity for SHM  $x(t) = A \sin(at+b)$  is  $a|A|$  since  $x'(t) = aA \cos(at+b)$