

**MAT 667 (Dynamical Systems)**  
**Homework # 2, Spring 2023 version 4**

1. Newton's Law of cooling for an object in an oscillating ambient temperature is

$$\frac{dx}{dt} = -k(x - (A + B \cos(\omega t))).$$

See our website for February 17, 20. We found that the scaled form of the ODE is

$$\frac{d\bar{x}}{d\bar{t}} = -K(\bar{x} - \cos(\bar{t})),$$

where  $\bar{x} = (x - A)/B$ ,  $\bar{t} = \omega t$ , and  $K := k/\omega$ . Drop the hats and consider the scaled ODE

$$\frac{dx}{dt} = -K(x - \cos(t))$$

The general solution to this ODE is  $x(t) = x_h(t) + x_p(t)$ , as discussed in class.

Find the general solution to the scaled equation, using the complex variable technique of  $x_p(t) = \operatorname{Re}(e^{it})$ . Write the solution in both the form  $x_p(t) = A \cos(t) + B \sin(t)$  and  $x_p(t) = R \cos(t - \delta)$ , getting expressions for  $A$ ,  $B$ ,  $R$ , and  $\delta$  in terms of  $K$ .

2. Use your results from problem 1 to solve the unscaled IVP

$$\frac{dx}{dt} = -2(x - (3 + 4 \cos(5t))), \quad x(0) = 6.$$

3. Recall that the periodic particular solution to  $\frac{dx}{dt} + \frac{1}{Q} \frac{dx}{dt} + x = \cos(\omega t)$  is  $x_p = R \cos(\omega t - \delta)$ , where

$$R = |\hat{A}| = \frac{1}{\sqrt{(1 - \omega^2)^2 + (\omega/Q)^2}} = \frac{Q}{\sqrt{Q^2(1 - \omega^2)^2 + \omega^2}}.$$

Consider  $Q > 0$  as fixed and find the maximum of  $R$  as a function of  $\omega \geq 0$ . Show that the maximum point of the graph  $R = f(\omega)$  is  $(0, 1)$  for  $Q \leq 1/\sqrt{2}$ . For  $Q > 1/\sqrt{2}$  find the maximum point  $(\omega_*, R_*)$ , which depends on  $Q$ .

4. The periodic particular solution to  $\frac{d^2x}{dt^2} + \frac{1}{Q} \frac{dx}{dt} + x = \omega^2 \cos(\omega t)$  is  $x_p = \tilde{R} \cos(\omega t - \delta)$ , where

$$\tilde{R} = \frac{\omega^2}{\sqrt{(1 - \omega^2)^2 + (\omega/Q)^2}} = \frac{Q\omega^2}{\sqrt{Q^2(1 - \omega^2)^2 + \omega^2}}$$

and  $\delta$  is the same as it is for the ODE in problem 3. (This follows since the ODE is linear, and  $x_p$  in problem 4 is  $\omega^2$  times  $x_p$  in problem 3.)

Let  $R = f(\omega)$  as in problem 3. Show that  $\tilde{R} = f(1/\omega)$ . Use this to find the maximum point  $(\omega_*, \tilde{R}_*)$  of the graph  $\tilde{R} = \tilde{f}(\omega)$ , assuming  $Q > 1/\sqrt{2}$ , without taking derivatives.

5. The chaos demonstration made by Doug LaMaster, Jeremy Petak, and Sam Zerbib has a marble rolling on a washboard of the shape  $y = -H \cos(\pi x/L)$  shaken back and forth in the  $x$ -direction with position  $A \cos(\omega t)$ . If  $x(t)$  is the position of the marble relative to the washboard, Newton's laws of motion are approximately

$$\frac{7}{5}m \frac{d^2x}{dt^2} = -\frac{mgH\pi}{L} \sin\left(\frac{\pi x}{L}\right) - m\gamma \frac{dx}{dt} + mA\omega^2 \cos(\omega t).$$

(The factor of  $\frac{7}{5}$  is due to the rolling (as opposed to sliding) of the marble. The first forcing term is from gravity acting on the slope  $\frac{dy}{dx}$  in the small angle approximation assuming  $H/L \ll 1$ . The frictional term has a force proportional to the velocity; the friction constant  $\gamma$  has units of inverse time. The last term is a "pseudo-force" obtained because the equations are written in the reference frame of the accelerating washboard.)

It is clear that the mass  $m$  of the marble cancels in the equation of motion. Show that the time scaling  $t = \alpha \bar{t}$ , with an appropriately chosen  $\alpha$ , gives the driven, damped pendulum equation for the variable  $\theta = \pi x/L$ :

$$\frac{d^2\theta}{d\bar{t}^2} = -\sin(\theta) - c \frac{d\theta}{d\bar{t}} + \bar{A} \bar{\omega}^2 \cos(\bar{\omega} \bar{t}),$$

Find the dimensionless parameters  $c$ ,  $\bar{A}$ , and  $\bar{\omega}$  in terms of the dimensional parameters  $H$ ,  $L$ ,  $A$ ,  $\gamma$ ,  $\omega$ , and  $g$ .

Note: This question is very similar to problem 6 in homework 1.

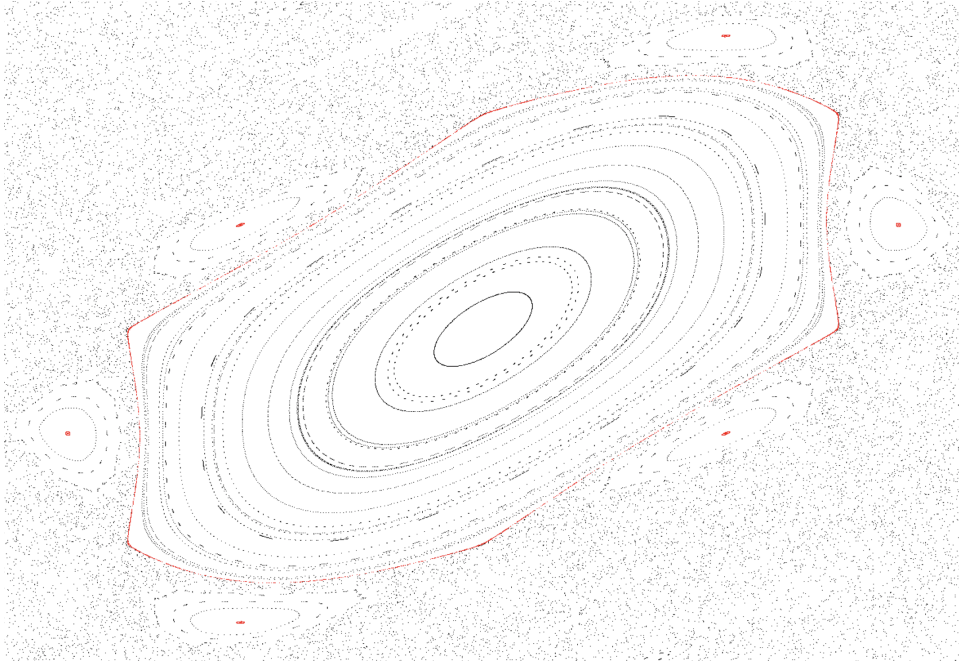
6. The constant  $c$  is the hard one to determine in the driven damped pendulum equation as applied to the shaken washboard. We can estimate  $c$  by looking at the approach of the marble to the bottom of the well when the washboard is stationary ( $A = 0$ , or  $\omega = 0$ ). Estimate the dimensionless constant  $c$  for the green marble and the yellow ball in the videos posted on the web.

Notes:

(1) This is very open ended. I am looking for your estimate to be within a factor of 2 of my estimate. You may use numerical solutions from the Slope Field and Direction Field Applet, or analytical solutions to the small amplitude ( $\sin(x) \approx x$ ) ODE.

(2) This question is very similar to question 5 in homework 1.

7. The following figure is from the standard map interactive app on our web site. The unstable period 5 solution at the corners of the closed curve is the “ $k = \pi/2$ , period 6” solution we discussed in class, with the animation on our web site. The stable period 6 solution shown has  $k = 1.5708$  ( $\pi/2$ ), and initial condition  $x = 4.9697$ ,  $p = 0.7563$ , in the notation of the website. The website’s  $x$  is what I called  $\theta_R$  (Russian) in class. Translate the website’s notation to the  $\theta, \omega$  notation used in the standardMap.nb mathematica notebook. Use the notebook to make an animated gif for this stable period 6 solution.



8. Explore the same interactive app for the standard map used in problem 7. Find another periodic solution that looks interesting and make an animated gif for that periodic solution.