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Physics 15c (Hoffman)
Lecture #4
Tues, Sept 14, 2010

Reading: Georgi 3.1-3.3 and 4.1
or Morin 2.1-2.3

Math: Linear Algebra, Eigenvalues & Eigenvectors

Physics: Coupled Oscillators

Bg picture road map:

- * we just spent 3 lectures on single oscillators (simple, damped, driven)
 - learned to solve single linear differential equations
- * today we talk about N coupled oscillators (start with $N=2$)
 - N simultaneous linear differential equations
 - need linear algebra
- * next time we take the limit as $N \rightarrow \infty$, "continuum limit"
 - WAVES!

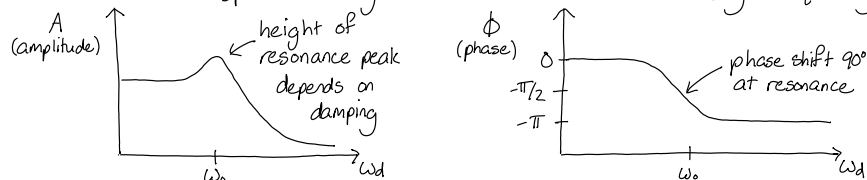
Last time (more specifically):

- * inhomogeneous linear differential equations
 - allowed us to solve for oscillator w/ driving force:

$$m \frac{d^2 x}{dt^2} + b \frac{dx}{dt} + kx = F(t)$$

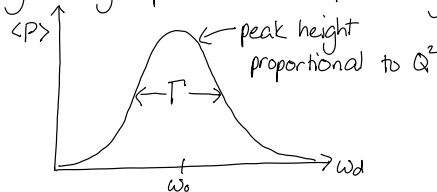
(as a specific example, we solved for an LCR circuit)

- * resonance: response of system is a function of driving frequency



- * Q = "quality factor" of oscillator = ω_0 / Γ

= how easily it rings up at resonance, inversely proportional to damping

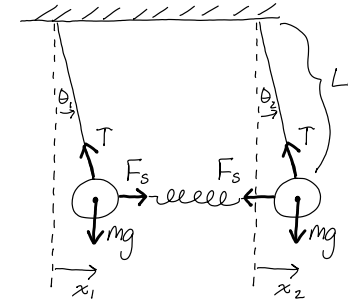


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Goals for today:

- * coupled oscillators
 - simultaneous linear differential eqns
 - linear algebra
 - symmetry
- * prepare for real waves

Example: coupled pendulums



2 coupled pendulums, 3 forces on each:

\vec{T} is canceled by $mg \cos \theta$

\Rightarrow only 2 net forces on each:

- * spring force F_s (along x -axis)
- * net gravitational force $F_g = mg \sin \theta$ (almost along x -axis)

Consider only small oscillations: θ_i small $\Rightarrow x_i = L \sin \theta_i \approx L \theta_i$
 \Rightarrow consider motion only on x -axis (good approx)

$$\textcircled{1} \sum F = F_s - F_g = kx_2 - kx_1 - mg \sin \theta_1 \\ \approx -k(x_1 - x_2) - \frac{mg}{L} x_1$$

$$\textcircled{2} \sum F = -F_s - F_g = -kx_2 + kx_1 - mg \sin \theta_2 \\ \approx -k(x_2 - x_1) - \frac{mg}{L} x_2$$

Newton's 2nd law \rightarrow 2 coupled linear differential eqns

$$m \frac{d^2 x_1}{dt^2} = -\frac{mg}{L} x_1 - k(x_1 - x_2)$$

$$m \frac{d^2 x_2}{dt^2} = -\frac{mg}{L} x_2 - k(x_2 - x_1)$$

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How do we solve coupled lin. diff. eqs?

- * brute force
- * physical intuition
- * linear algebra
- * orthogonality of normal modes
- * commuting symmetry matrix

Brute force

$$① \quad m \frac{d^2 x_1}{dt^2} = -\frac{mg}{L} x_1 - k(x_1 - x_2)$$

$$\Rightarrow x_2 = \frac{1}{k} \left[m \frac{d^2 x_1}{dt^2} + \left(\frac{mg}{L} + k \right) x_1 \right]$$

plug in

$$② \quad m \frac{d^2 x_2}{dt^2} = -\frac{mg}{L} x_2 - k(x_2 - x_1)$$

$$\frac{m^2}{k} \frac{d^4 x_1}{dt^4} + \frac{m}{k} \left(\frac{mg}{L} + k \right) \frac{d^2 x_1}{dt^2} = -\frac{mg}{kL} \left[m \frac{d^2 x_1}{dt^2} + \left(\frac{mg}{L} + k \right) x_1 \right] - \left[m \frac{d^2 x_1}{dt^2} + \left(\frac{mg}{L} + k \right) x_1 - k x_1 \right]$$

$$\frac{m^2}{k} \frac{d^4 x_1}{dt^4} + 2 \left(\frac{m^2 g}{kL} + m \right) \frac{d^2 x_1}{dt^2} + \left(\frac{1}{k} \left(\frac{mg}{L} \right)^2 + \frac{2mg}{L} \right) x_1 = 0$$

4th order homogenous linear diff eqn \rightarrow plug in $x_1(t) = A e^{\alpha t}$

$$\frac{m^2}{k} \alpha^4 A e^{\alpha t} + 2 \left(\frac{m^2 g}{kL} + m \right) \alpha^2 A e^{\alpha t} + \left(\frac{1}{k} \left(\frac{mg}{L} \right)^2 + \frac{2mg}{L} \right) A e^{\alpha t} = 0$$

$$\alpha^4 + 2 \left(\frac{g}{L} + \frac{k}{m} \right) \alpha^2 + \frac{g}{L} \left(\frac{g}{L} + 2 \frac{k}{m} \right) = 0$$

$$\left[\alpha^2 + \frac{g}{L} \right] \left[\alpha^2 + \frac{g}{L} + 2 \frac{k}{m} \right] = 0$$

$$\Rightarrow \alpha = \pm i \sqrt{\frac{g}{L}} \quad \text{or} \quad \alpha = \pm i \sqrt{\frac{g}{L} + 2 \frac{k}{m}}$$

For each of these 4 solutions of α , we have a solution $x_1(t) = A e^{\alpha t}$ which we can plug into

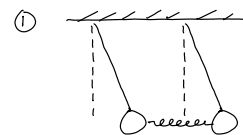
$$x_2(t) = \frac{1}{k} \left[m \frac{d^2 x_1}{dt^2} + \left(\frac{mg}{L} + k \right) x_1 \right]$$

But this is really a big pain!

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Physical Intuition

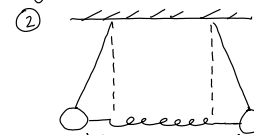
Notice that there are 2 simple ways the pendulums can move:



pendulums move in synch:
spring is never stretched
or compressed

$$\Rightarrow x_1(t) = x_2(t) = A_1 e^{i\omega_1 t} + B_1 e^{-i\omega_1 t}$$

where ω_1 is the same
 $\omega_0 = \sqrt{g/L}$ as for a single
pendulum, because the spring
is never stretched or compressed
and therefore plays no role



pendulums move exactly out-of-synch:
spring is stretched & compressed by
double the displacement of each

$$\Rightarrow x_1(t) = -x_2(t) = A_2 e^{i\omega_2 t} + B_2 e^{-i\omega_2 t}$$

where $\omega_2 > \omega_1$ because the
spring now adds an additional
restoring force, so the system
should oscillate faster

Normal Modes

These 2 different motions are called "normal modes". For a system of N coupled oscillators, it turns out there will always be N normal modes. Normal modes are a convenient way to break down complicated motion into a sum (linear combination) of a few simple motions, each of which oscillate with a single fixed frequency.

* How do we combine them?

* How do we deal with initial conditions?

The system is still linear, so the solutions just add:

$$x_1(t) = C_1 \cos(\omega_1 t) + D_1 \sin(\omega_1 t) + C_2 \cos(\omega_2 t) + D_2 \sin(\omega_2 t)$$

$$x_2(t) = C_1 \cos(\omega_1 t) + D_1 \sin(\omega_1 t) - C_2 \cos(\omega_2 t) - D_2 \sin(\omega_2 t)$$

Now we have 4 initial conditions: x_{10} , x_{20} , v_{10} and v_{20}

and we have 4 constants: C_1 , D_1 , C_2 , and D_2

so we can just solve for C_1 , D_1 , C_2 , D_2 in terms of x_{10} , x_{20} , v_{10} , v_{20}

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Computing the determinant:

$$\det \begin{pmatrix} a & b \\ c & d \end{pmatrix} = ad - bc$$

$$\det \begin{pmatrix} a & b & c \\ d & e & f \\ g & h & i \end{pmatrix} = a(ei - hf) - b(di - gf) + c(dh - ge)$$

bigger matrices? → use Mathematica

<http://downloads.fas.harvard.edu/download>

Student license number: L2983-5986

Need to send email to

<mathsw@fas.harvard.edu> to get password.

Back to our example:

$$\det \begin{pmatrix} \omega^2 - \frac{g}{L} - \frac{k}{m} & \frac{k}{m} \\ \frac{k}{m} & \omega^2 - \frac{g}{L} - \frac{k}{m} \end{pmatrix} = 0$$

$$\left(\omega^2 - \frac{g}{L} - \frac{k}{m}\right)^2 - \left(\frac{k}{m}\right)^2 = 0$$

↓ factor using difference of squares

$$\left(\omega^2 - \frac{g}{L}\right)\left(\omega^2 - \frac{g}{L} - \frac{2k}{m}\right) = 0$$

$$\Rightarrow \omega_1 = \pm \sqrt{\frac{g}{L}} \quad \text{and} \quad \omega_2 = \pm \sqrt{\frac{g}{L} + \frac{2k}{m}}$$

The 2 values of ω^2 are our eigenvalues of matrix \vec{K} .

→ they give us our normal mode frequencies

Now we need to find our eigenvectors

→ to tell us exactly what is moving @ these frequencies

(8)

Start back from $(\vec{K} + \omega^2 \vec{I})\vec{a} = 0$

① $\omega_1 = \sqrt{\frac{g}{L}}$:

$$\begin{pmatrix} -\frac{k}{m} & \frac{k}{m} \\ \frac{k}{m} & -\frac{k}{m} \end{pmatrix} \begin{pmatrix} a_1 \\ a_2 \end{pmatrix} = 0$$

↑ eigenvector is only defined up to a constant
(= amplitude of that normal mode)

⇒ set $a_1 = 1$ and solve for $a_2 \Rightarrow a_2 = 1$

⇒ normal mode is: $\chi^{(1)}(t) = \begin{pmatrix} \chi_1^{(1)}(t) \\ \chi_2^{(1)}(t) \end{pmatrix} = \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^{\pm i\omega_1 t}$

② $\omega_2 = \sqrt{\frac{g}{L} + \frac{2k}{m}}$:

$$\begin{pmatrix} \frac{k}{m} & \frac{k}{m} \\ \frac{k}{m} & \frac{k}{m} \end{pmatrix} \begin{pmatrix} a_1 \\ a_2 \end{pmatrix} = 0$$

⇒ set $a_1 = 1$ and solve for $a_2 \Rightarrow a_2 = -1$

⇒ normal mode is: $\chi^{(2)}(t) = \begin{pmatrix} \chi_1^{(2)}(t) \\ \chi_2^{(2)}(t) \end{pmatrix} = \begin{pmatrix} 1 \\ -1 \end{pmatrix} e^{\pm i\omega_2 t}$

Total solution is linear combination of normal modes.

Linear algebra gives a recipe for finding normal modes by solving an eigenvalue problem.

But what if we have 6 coupled oscillators?

→ need to take the determinant of 6×6 matrix

→ solve 6th order polynomial

→ can use Mathematica

→ or can use mathematical symmetry arguments

* symmetry of \vec{K} matrix

* commuting symmetry operator (à la Georgi, ch4)

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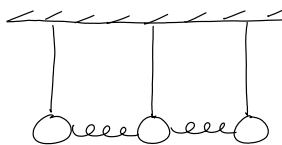
Symmetry of \ddot{K}

If there is no damping, the \ddot{K} matrix is symmetric.

Physically, this follows from Newton's 3rd law: $\vec{F}_{12} = -\vec{F}_{21}$
(in words: every action generates an equal & opposite reaction)
and from the fact that we are dealing with conservative potentials (no damping)
→ see Georgi p61 for more rigorous proof

Fact: the eigenvectors of a symmetric matrix are orthogonal

Challenge: use this fact, combined with your physical intuition, to come up with the 3 normal mode eigenvectors for:

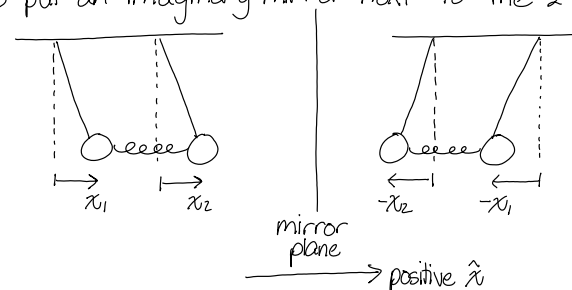


system of
3 coupled pendulums

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Commuting Symmetry Operator

Let's put an imaginary mirror next to the 2-pendulum system:



The physics of the system should be the same even if we reflect it in a mirror, i.e. the "normal mode" should be the same: same frequency, same amplitude ratio.

So if $x(t) = \begin{pmatrix} x_1(t) \\ x_2(t) \end{pmatrix}$ is a solution, then $\tilde{x}(t) = \begin{pmatrix} -x_2(t) \\ -x_1(t) \end{pmatrix}$ is too.

How can we get from $x(t)$ to $\tilde{x}(t)$?

We write down a symmetry matrix $S = \begin{pmatrix} 0 & -1 \\ -1 & 0 \end{pmatrix}$

Check: $\tilde{x}(t) \stackrel{?}{=} Sx(t) = \begin{pmatrix} 0 & -1 \\ -1 & 0 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} -x_2 \\ -x_1 \end{pmatrix} = \tilde{x}(t) \quad \checkmark$

(With a little practice, you will be able to spot the symmetry in a given system and write down the matrix S .)

Real world: $\frac{d^2}{dt^2} x(t) = Kx(t) \quad \textcircled{1}$

Mirror world: should be true that $\frac{d^2}{dt^2} \tilde{x}(t) = K\tilde{x}(t)$

Multiply $\textcircled{1}$ by matrix S :

$$S \underbrace{\frac{d^2}{dt^2}}_{\text{constant}} x(t) = SKx(t)$$

$$\left. \begin{aligned} \frac{d^2}{dt^2} \tilde{x}(t) &= SKx(t) \\ &= K\tilde{x}(t) = KSx(t) \end{aligned} \right\} \Rightarrow SKx(t) = KSx(t)$$

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For scalars (numbers) the order of multiplication doesn't matter, e.g. $2 \times 3 = 3 \times 2 = 6$.
We say that scalars "commute".

This is not generally true of matrices:
in general, $AB \neq BA$, so in general matrices don't commute!

$$\begin{aligned} \text{e.g. } \begin{pmatrix} 1 & 2 \\ 3 & 1 \end{pmatrix} \begin{pmatrix} 1 & 4 \\ 3 & 1 \end{pmatrix} &= \begin{pmatrix} 7 & 6 \\ 6 & 13 \end{pmatrix} \\ \text{but } \begin{pmatrix} 1 & 4 \\ 3 & 1 \end{pmatrix} \begin{pmatrix} 1 & 2 \\ 3 & 1 \end{pmatrix} &= \begin{pmatrix} 13 & 6 \\ 6 & 7 \end{pmatrix} \end{aligned} \quad \left\{ \begin{array}{l} \text{not the same!} \end{array} \right.$$

But some special combinations of matrices commute!

In this 2-pendulum problem, we just found that $SK = KS$.
→ the symmetry matrix commutes with the "force matrix"
(for lack of a better term...)

Suppose $x(t)$ is a normal mode.

Then $\tilde{x}(t)$ is a normal mode with the same frequency. (Note: most physical systems have all distinct eigenfrequencies)

We already know that for this system, $\omega_1 \neq \omega_2$.
so if $\tilde{x}(t)$ is a normal mode with the same frequency, then it must be the same normal mode!

Therefore $\tilde{x}(t)$ must be just a constant times $x(t)$

$$\begin{aligned} \tilde{x}(t) &= \beta x(t) \\ &\quad \uparrow \text{scalar constant} \\ \Rightarrow Sx(t) &= \beta x(t) \end{aligned}$$

So $x(t)$ is an eigenvector of matrix S
(in addition to being an eigenvector of K , which we already knew).

[Note: although S and K share the same set of eigenvectors, they do not necessarily have the same set of eigenvalues.
In other words, it's not generally true that $\beta = -\omega^2$.]

So in order to find the normal modes, we just need to find the eigenvectors of S .

Hold on! Why did we bother? Didn't we just substitute one eigenvector problem for another? How does this help?

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The reason this helps is that S is generally a much simpler matrix than K .

The symmetry matrix S is typically "sparse" (=mostly zero's) with a few 1's and -1's. So it's much simpler to take a determinant.

Furthermore, if we apply the symmetry operator two times (reflect across a mirror plane twice) then we get back to where we started.

$$\begin{aligned} Sx(t) &= \tilde{x}(t) = \beta x(t) \\ S^2 x(t) &= S\tilde{x}(t) = x(t) = \beta^2 x(t) \\ &\quad \text{therefore, } \beta^2 = 1 \\ &\quad \Rightarrow \beta = \pm 1 \end{aligned}$$

We didn't even have to compute a determinant to find the eigenvalues of S !

Use $\beta_1 = -1$, $\beta_2 = +1$ to find the eigenvectors of S :

$$\begin{aligned} \beta_1 = -1 &\Rightarrow \begin{pmatrix} 0 & -1 \\ -1 & 0 \end{pmatrix} \begin{pmatrix} a_1 \\ a_2 \end{pmatrix} = \begin{pmatrix} -a_1 \\ -a_2 \end{pmatrix} \\ &\quad \text{let } a_1 = 1 \Rightarrow a_2 = a_1 = 1 \\ \beta_2 = 1 &\Rightarrow \begin{pmatrix} 0 & -1 \\ -1 & 0 \end{pmatrix} \begin{pmatrix} a_1 \\ a_2 \end{pmatrix} = \begin{pmatrix} a_1 \\ a_2 \end{pmatrix} \\ &\quad \text{let } a_1 = 1 \Rightarrow a_2 = -a_1 = -1 \end{aligned}$$

So the eigenvectors of S are $\begin{pmatrix} 1 \\ 1 \end{pmatrix}$ and $\begin{pmatrix} 1 \\ -1 \end{pmatrix}$

→ these are the amplitude ratios for our 2 normal modes

Now we plug these back into K to find the frequencies:

$$\begin{aligned} \begin{pmatrix} -\frac{g}{L} - \frac{k}{m} & \frac{k}{m} \\ \frac{k}{m} & -\frac{g}{L} - \frac{k}{m} \end{pmatrix} \begin{pmatrix} 1 \\ 1 \end{pmatrix} &= \begin{pmatrix} -\frac{g}{L} \\ -\frac{g}{L} \end{pmatrix} = -\frac{g}{L} \begin{pmatrix} 1 \\ 1 \end{pmatrix} \\ &\quad \text{this is the eigenvalue of } K: -\omega^2 \\ \Rightarrow \omega_1 &= \sqrt{\frac{g}{L}} \Rightarrow x^{(1)}(t) = A_1 \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^{i\sqrt{\frac{g}{L}}t} + B_1 \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^{-i\sqrt{\frac{g}{L}}t} \end{aligned}$$

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$$\begin{pmatrix} -\frac{g}{L} - \frac{k}{m} & \frac{k}{m} \\ \frac{k}{m} & -\frac{g}{L} - \frac{k}{m} \end{pmatrix} \begin{pmatrix} 1 \\ -1 \end{pmatrix} = \begin{pmatrix} -\frac{g}{L} - \frac{2k}{m} \\ \frac{g}{L} + \frac{2k}{m} \end{pmatrix} = -\left(\frac{g}{L} + \frac{2k}{m}\right) \begin{pmatrix} 1 \\ -1 \end{pmatrix}$$

$$\Rightarrow \omega_2 = \sqrt{\frac{g}{L} + \frac{2k}{m}} \Rightarrow x^{(2)}(t) = A_2 \begin{pmatrix} 1 \\ -1 \end{pmatrix} e^{i\sqrt{\frac{g}{L} + \frac{2k}{m}}t} + B_2 \begin{pmatrix} 1 \\ -1 \end{pmatrix} e^{-i\sqrt{\frac{g}{L} + \frac{2k}{m}}t}$$

Great! We got the solutions from symmetry!
For $N=2$, it doesn't look that much simpler.

Exercise: consider $N=3$:



3 beads of mass m on a wire,
equally spaced,
connected by 3 identical springs
of spring constant k

- try to guess the normal modes from physical intuition
- write down the symmetry matrix S
- find the normal modes from S
- this is more time consuming, so it will appear on HW and you're not expected to do it now:
find the frequencies of the normal modes by writing down the K -matrix and plugging in

Note: a, b, and c can be done without ever drawing a force diagram or writing down Newton's laws!

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Summary

Coupled oscillators \rightarrow coupled linear differential equations

Normal mode = solution in which all masses oscillate at the same frequency ω , and with a specific amplitude ratio

$$x(t) = \underbrace{\begin{pmatrix} a_1 \\ a_2 \end{pmatrix}}_{\substack{\text{amplitude ratio} \\ = \text{spatial dependence}}} e^{\underbrace{i\omega t}_{\substack{\text{oscillating part} \\ = \text{time dependence}}}}$$

For N degrees of freedom, we have N normal modes

Most general solution = sum of normal modes

$$x_{\text{tot}}(t) = \sum_{i=1}^N x^{(i)}(t) = \sum_{i=1}^N \left\{ A_i \begin{pmatrix} a_1^{(i)} \\ a_2^{(i)} \\ \vdots \\ a_N^{(i)} \end{pmatrix} e^{+i\omega_i t} + B_i \begin{pmatrix} a_1^{(i)} \\ a_2^{(i)} \\ \vdots \\ a_N^{(i)} \end{pmatrix} e^{-i\omega_i t} \right\}$$

Can find normal modes by:

- * brute force
- * physical intuition
- * linear algebra
- * orthogonality
- * commuting symmetry matrix

Next time:

Take $N \rightarrow \infty \Rightarrow$ continuous wave equation

Reading: H & L 2.1-2.5
or Georgi 5.1 & 5.3
or Morin 2.4