

Part 1: Second-order ODEs

A system of first-order ODEs

developed for solving single ODEs.

next step.

A system of first-order ODEs can be solved by any of the methods

· Care must be taking to ensure the proper copying all the solutions.

• When predictor - corrector or Runge-Kutta methods are used, each

step must be applied to all the equations before proceeding to the

5+1

n+>

X(4)

X (+)

· The step-size must be the same for all of the equations.

Ś

n-1

2

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Higher-order ODEs

- In the first part we considered solutions of first-order ordinary differential equations by finite difference methods.
- Many problems in physics are governed by higher-order ODEs.
 The second-order ODEs are most common ODEs.
- In general, a higher-order ODE can be replaced by a system of firstorder ODEs.

Example: Newton's second law provides us with equation of motion

$$\frac{d^2x}{dt^2} = f\left(t, x, \frac{dx}{dt}\right)$$

Introducing dx/dt = v, we get a system of two first-order ODEs

$$\frac{dx}{dt} = v, \qquad \frac{dv}{dt} = f(t, x, v)$$



















Two most popular methods

The leap-frog and Verlet methods are the most popular methods. Both the leap-frog and Verlet methods use that in Newton's second law

$$m\frac{d^2x}{dt^2}=F(t,x,x')$$
 the force depends only on position but not the velocity or time, i.e.
$$F(t,x,x')=F(x)$$

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The leapfrog method - summary

The leapfrog method

Consider Newton's second law

- · The leapfrog method is a second-order method
- It is conditionally stable, as long as the time-step Δt is constant
- It conserves (mostly) the energy of dynamical systems in a long run. This is especially useful when computing orbital dynamics, as many other integration schemes, such as 4th order Runge-Kutta method, do not conserve energy and allow the system to drift substantially over time.
- The method is time-reversible, i.e. one can integrate forward *n* steps, and then reverse the direction of integration and integrate backwards *n* steps to arrive at the same starting position.
- There are a couple variations of the method.



The Verlet method- summary

- Global errors: for $x \sim O(\Delta t)^3$, for $v \sim O(\Delta t)^2$
- The method is very popular in computing trajectories in molecular dynamics simulations
- · The Verlet method provides good numerical stability
- · The method is time-reversible
- There is a velocity Verlet version similar to the leapfrog method.



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The Lorenz model as introduction to chaos In 1962 Lorenz was looking for a simple model for weather predictions and simplified the heat-transport equations to the three equations. -xz + 28x - ydz dt time does not explicitly appear only first-order derivatives • non-linear dissipative solutions are bounded • Lorentz found sensitive dependence on initial conditions "butterfly effect"



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CHAOS

Longman dictionary of contemporary English A situation in which everything is happening in a confused way and nothing is organized or arranged in order. Apple OS dictionary

Chaos - complete disorder and confusion.

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Butterfly effect

One of the classic remarks about the hypersensitivity of chaotic systems to the initial conditions is that the weather pattern in North America is hard to predict well because it is sensitive to the flapping of butterfly wings in South America.

Although this appears to be counterintuitive because we know that systems with essentially identical initial conditions should behave the same, eventually the systems diverge.



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More on chaos:

- A chaotic system is one with an extremely high sensitivity to parameters or initial conditions
- The sensitivity to even miniscule changes is so high that, in practice, it is impossible to predict the long range behavior unless the parameters are known to infinite precision (which they never are in practice)
- Chaotic motion is not random
- Chaos is the deterministic behavior of a system displaying no
 discernable regularity
- Note: a double pendulum is a good system to study chaos



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Chaotic structure in phase space

Predictable attractors

There are orbits, such as fixed points and limit cycles, into which the system settles or returns to often, and that are not particularly sensitive to initial conditions. If your location in phase space is near a predictable attractor, ensuing times will bring you to it.



Chaotic structure in phase space

Strange attractors

Well-defined, yet complicated, semi-periodic behaviors that appear to be uncorrelated with the motion at an earlier time. They are distinguished from predictable attractors by being fractal chaotic, and highly sensitive to the initial conditions. Even after millions of oscillations, the motion remains attracted to them.



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Other non-linear oscillators

Van der Pol oscillator

 $x^{\prime\prime} - b(1 - x^2)x^{\prime} + x = g\cos(\omega_d t)$

interesting analytic exercises:

a) b~ε (small) and g = 0 – use perturbation theory
b) b is large: use relaxation oscillations

Duffing oscillator

 $x^{\prime\prime} + bx^{\prime} \pm x^3 = g\cos(\omega_d t)$

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Lyapunov exponent

How can we quantify this lack of predictably?

This divergence of the trajectories can be described by the Lyapunov exponent $\lambda,$ which is defined by the relation

 $|\Delta x_n| = |\Delta x_0| e^{\lambda_n}$

where Δx_n is the difference between the trajectories at time n. If the Lyapunov exponent λ is positive, then nearby trajectories diverge exponentially.

Chaotic behavior is characterized by the exponential divergence of nearby trajectories.

Chaotic paths

Regions of phase space that appear as filled-in bands rather than lines. Continuity within the bands implies complicated behaviors, yet still with simple underlying structure.

Chaotic structure in phase space

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- The dream of classical physics was that if the initial conditions and all the forces acting on a system were known, then we could predict the future with as much precision as we desire.
- · The existence of chaos has shattered that dream.
- However, if a system is chaotic, we can still control its behavior with small, but carefully chosen, perturbations of the system.
- Good illustration can be found in Gould et all, Computer simulation methods. Application to physical systems (2007)



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The drag force

The drag force \vec{F}_{D} and the velocity \vec{v} point in opposite directions

$$\vec{F}_D = -f(v)\hat{v},$$

where \hat{v} is the unit vector in the direction of velocity, and f(v) is the magnitude of the drug force.

The function f(v) that give the magnitude of the air resistance varies with v in a complicated way, however often it can be well approximated as^{*}

$$f(v) = bv + cv^2 = f_{lin} + f_{qua}$$

In many practical cases we will work with the quadratic drag component The physical origin of the terms: The linear term corresponds to the viscosity drag of the medium. The quadratic term describes the acceleration of the mass of air pushed by the projectile. *for more details see Classical mechanics by J.R Taylor (Chapter 2)



Terminal speed					
from					
		<i>mg</i> =	$\frac{1}{2} C \rho A v_t^2$		
	object	speed (m/s)	speed (mph)	distance (m) 95%	
	shot	145	316	2500	
	sky diver	60	130	430	
	baseball	42	92	210	
	basketball	20	44	47	
	raindrop	7	15	6	
	parachutist	5	11	3	
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Gravitational force

Newton's universal law of gravitation states that a particle of mass M attracts another particle of mass m with a force given by

$$\vec{F} = -G \frac{mM}{r^3}$$

where the vector \hat{r} is directed from *M* to *m*. The negative sign in implies that the gravitational force is attractive. And *G* is the gravitational constant.



Properties of the gravitational force

1. Central force

The gravitational force has two general properties: its magnitude depends only on the separation of the particles, and its direction is along the line joining the particles. Such a force is called a central force. The assumption of a central force implies that the orbit of the Earth (if *m* is Earth and *M* is the Sun) is restricted to a plane (x, y), and the angular momentum is conserved

$$L_z = m(xy_y - yv_x)$$

$$E = \frac{1}{2}mv^2 - G\frac{mN}{r}$$

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Equations of motion

If we fix the coordinate system at the mass M, the equation of motion of of mass m is

$$m \frac{d^2 \vec{r}}{dt^2} = -G \frac{mM}{r^3} \hat{r}$$

It is convenient to write the forces and equations of motion in Cartesian coordinates with $r^2=x^2+y^2$

$$F_x = -G \frac{mM}{r^2} \cos \vartheta = -G \frac{mM}{r^3} x$$

$$F_y = -G \frac{mM}{r^2} \sin \vartheta = -G \frac{mM}{r^3} y$$

$$\frac{d^2 x}{dt^2} = -G \frac{M}{r^3} x$$

$$\frac{d^2 y}{dt^2} = -G \frac{M}{r^3} y$$

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Comments on units For astronomical objects it is much more convenient to work in astronomical units scaled on systems of interest (e.g. satellite motion around Earth, the solar system, ...) Example: Satellite motion around Earth SI units: $R_E = 6.371 \cdot 10^6$ m, $G = 6.674 \cdot 10^{-11}$ N m²/kg We want units where $R_E = 1.0$, $T_E = 1.0$ where T_E is a period of a circular orbit with $R_E = 1.0$. For circular orbits: $\frac{mv^2}{R_E} = -G \frac{mM}{R_E^{-1}} T_E = \frac{2\pi R_E}{v_0}$ then from the two equations above

 $v_0 = 2\pi, \qquad GM = 4\pi^2$





