Issued: 2 February 2016
Due: 9 February 2016

Reading: Strogatz, sections 2.0-2.3, 2.8, 6.0-6.5, 6.7 and chapter 5; sections 1 and 2 of Liz’s ODE Notes; Parker&Chua, chapter 4; Lorenz’s “Computational Chaos...” article (listed below). Section 2 of Liz’s TSA Notes may also be useful; see the course webpage.

Bibliography:


Problems:

1. Write a fourth-order fixed-time-step Runge-Kutta integrator from scratch. Inputs should consist of a starting time $t_0$, time step $\Delta t$, number of steps $n$, and starting value $\vec{x}(t_0)$ for the state vector. If your language allows functions as arguments, make the system derivative an argument as well. The output of this procedure — a series of state vectors representing the $n$-point state-space trajectory emanating from $\vec{x}(t_0)$ — should go to a file.

Please do not use any canned numerical integration routines, commands, functions, etc. Later problem sets will use this integrator with many different systems; it will save you a lot of time later if you write this version to take arbitrary-size state vectors!
The rest of the problems in this set concern the following equation:

\[ m \frac{d^2 \theta}{dt^2} + \beta \frac{d \theta}{dt} + mg \sin \theta(t) = A \cos(\alpha t) \]

This is the equation of motion of a forced, damped pendulum. The state vector is \([\theta, \omega]^T\); the former is measured in radians and the latter in radians per second. Generate your solutions of this equation using your RK4 solver. There is no need to turn anything in for this problem.

2. Use \(m=0.1\) kg, \(l=0.1\) m, \(\beta=0\) and set the drive amplitude and frequency to zero \((\alpha = A = 0)\).

(a) Turn in a plot of the state-space trajectory emanating from the point \([\theta, \omega] = [3, 0.1]\) with \(\Delta t = 0.005\). Is this initial condition near an equilibrium point? Which one? Is that point stable or unstable?

(b) Turn in a plot of the state-space trajectory emanating from the point \([\theta, \omega] = [0.01, 0]\). You’ll have to use different coordinate axes from those in part (a) to get a good plot. Does this trajectory look more like a perfect ellipse than the trajectory of part (a)? CSCI 5446 students: why or why not?

3. Use your integrator to generate a state-space portrait of the system, using the coefficient values given in problem 2 above. This will entail selecting a representative set of starting points—i.e., a set of initial conditions set that samples all of the salient and interesting features of the dynamics. Simply dropping points on a grid is a bad idea here because you will oversample the boring areas and/or undersample the interesting ones. If you have trouble selecting a good set of points, look at figure 6.7.3 in Strogatz for an example. Turn in a copy of your plot.

4. Now repeat problem 3 with \(\beta = 0.25\). What happens to the various features of the plot? What does this imply about the physical dynamics? Turn in a copy of this plot. What do you think would happen with a higher \(\beta\)? What about a lower \(\beta\)?

5. Modify your code so that it plots \(\theta\) modulo \(2\pi\) and see what that does to your results in problem 4. (Here are some examples that should help you understand what “modulo” means: 2 modulo 3 = 2; 3 modulo 3 = 0; 4 modulo 3 = 1; 7 modulo 3 = 1.) Make sure you understand this, and turn in a copy of the plot.

6. Leaving \(\beta\) at 0.25, turn on the drive. Vary the drive frequency \(\alpha\) and amplitude \(A\) (i.e., “explore the parameter space”) and describe and explain what you see on the plots — in the vocabulary of nonlinear dynamics, not physics (e.g., “bifurcation,” etc.) Find a chaotic orbit1 and turn in a plot of it. Hint: start with the drive frequency at about 3/4 of the natural frequency of the device and slowly increase the drive amplitude. (The natural frequency is related to \(g\) and \(l\) in the manner derived during the first week of the semester.) Make sure you plot \(\theta\) modulo \(2\pi\)!

7. Turn the drive back off, set \(\beta\) back to 0, play with the timestep, and describe the effects (Hint: try increasing the timestep until weird things happen. Describe and attempt to explain them.)

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1“orbit” and “trajectory” are synonyms