

Small oscillations:

Consider $x_i = x_i(q_1, \dots, q_s)$, $T = \frac{1}{2} \sum_i m_i \dot{x}_i^2$

Assume that there is an equilibrium at (q_{10}, \dots, q_{s0}) .

Then we introduce $\xi_j = q_j - q_{j0}$ as deviations from the equilibrium. Obviously (as $\dot{q}_{j0} = 0$) $\dot{\xi}_j = \dot{q}_j$,

$$\dot{x}_i = \sum_j \frac{\partial x_i}{\partial q_j} \dot{q}_j, \quad \xi_j \text{ is assumed to be small}$$

$$\Rightarrow T = \frac{1}{2} \sum_{n,m=1}^s \mu_{nm} \dot{\xi}_n \dot{\xi}_m \quad \mu_{nm} = \sum_i m_i \frac{\partial x_i}{\partial q_n} \frac{\partial x_i}{\partial q_m} \Big|_{q=q_0}$$

μ is symmetric and positive definite

Stable equilibrium: $U = U(q)$ has a minimum at q_0

hence $\frac{\partial U}{\partial q_j} \Big|_{q=q_0} = 0$

$$\Rightarrow U = U(q_0) + \frac{1}{2} \sum_{n,m=1}^s K_{nm} \xi_n \xi_m, \quad K_{nm} = \frac{\partial^2 U}{\partial q_n \partial q_m} \Big|_{q=q_0}$$

$$\Rightarrow L = \frac{1}{2} \sum_{n,m=1}^s \mu_{nm} \dot{\xi}_n \dot{\xi}_m - K_{nm} \xi_n \xi_m$$

$$\frac{\partial L}{\partial \dot{\xi}_m} = \sum_{n=1}^s \mu_{nm} \dot{\xi}_n \quad \frac{\partial L}{\partial \xi_n} = - \sum_{m=1}^s k_{nm} \xi_m$$

$$\Rightarrow \sum_{m=1}^s \mu_{nm} \ddot{\xi}_m + k_{nm} \xi_m = 0$$

$$\text{Set } \xi_m = a_m e^{-i\omega t} \Rightarrow \underbrace{(K - \omega^2 \mu)}_{\text{matrix}} \begin{pmatrix} a_1 \\ \vdots \\ a_s \end{pmatrix} = 0$$

\Rightarrow solve $|K - \omega^2 \mu| = 0$ to obtain $\lambda_k = \omega_k^2$

The $\omega_k = \sqrt{\lambda_k}$ are called eigenfrequencies of the problem.

If we choose $a^{(k)}$ such that $K a^{(k)} = \lambda_k \mu a^{(k)}$,

then the $\xi^{(k)} = a^{(k)} e^{-i\omega_k t}$ are called normal modes

$\xi = \sum_k a^{(k)} B_k \cos(\omega_k t + \varphi_k)$ is the general solution

Note: $\omega_k^2 = 0$ leads to the term $\xi_0 + \dot{\xi}_0 t$ (translation)

Remark: Product of two symmetric matrices is not necessarily symmetric.

$$\begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} \begin{pmatrix} 2 & 0 \\ 0 & 1 \end{pmatrix} = \begin{pmatrix} 0 & 1 \\ 2 & 0 \end{pmatrix}$$

Remark: $\lambda_k = \omega_k^2$ is real. To show this consider

$$K a^{(k)} = \lambda_k \mu a^{(k)} \quad \text{and multiply both sides by } \bar{a}^{(k)}$$

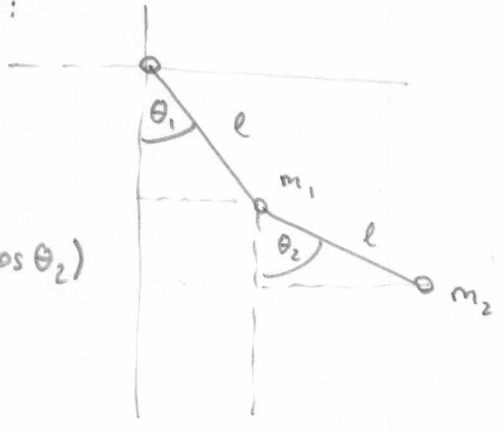
$$\underbrace{\bar{a}^{(k)} \cdot K a^{(k)}}_{\in \mathbb{R}} = \lambda_k \underbrace{\bar{a}^{(k)} \cdot \mu a^{(k)}}_{\in \mathbb{R}}$$

(remember, if M is symmetric, it has a complete basis $(\psi_k) \Rightarrow a = \sum a_k \psi_k, \bar{a} = \sum \bar{a}_k \psi_k, \bar{a} \cdot M a = \sum_{i,j} \bar{a}_i a_j \lambda_j \psi_i \cdot \psi_j \in \mathbb{R})$

Example: Double pendulum

$$L = m l^2 \dot{\theta}_1^2 + \frac{1}{2} m l^2 \dot{\theta}_2^2 + m l^2 \cos(\theta_1 - \theta_2) \dot{\theta}_1 \dot{\theta}_2 + 2 m g l \cos \theta_1 + m g l \cos \theta_2$$

To see this:



$$m = m_1 = m_2$$

$$y_1 = -l \cos \theta_1$$

$$y_2 = -(l \cos \theta_1 + l \cos \theta_2)$$

$$T_1 = \frac{1}{2} m l^2 \dot{\theta}_1^2$$

T_2 requires a little bit of work.

$$\vec{r}_2 = \begin{pmatrix} -l \sin \theta_1 + l \sin \theta_2 \\ -l \cos \theta_1 - l \cos \theta_2 \end{pmatrix}$$

$$\dot{\vec{r}}_2 = l \begin{pmatrix} \dot{\theta}_1 \cos \theta_1 + \dot{\theta}_2 \cos \theta_2 \\ \dot{\theta}_1 \sin \theta_1 + \dot{\theta}_2 \sin \theta_2 \end{pmatrix}$$

$$\dot{r}^2 = l^2 \dot{\theta}^2 \left[\dot{\theta}_1^2 + \dot{\theta}_2^2 + 2\dot{\theta}_1 \dot{\theta}_2 (\cos \theta_1 \cos \theta_2 + \sin \theta_1 \sin \theta_2) \right]$$

Now we linearize L and obtain (up to 2nd order)

$$L \approx ml^2 \dot{\theta}_1^2 + \frac{1}{2} ml^2 \dot{\theta}_2^2 + ml^2 \dot{\theta}_1 \dot{\theta}_2 - mgl \theta_1^2 - \frac{1}{2} mgl \theta_2^2$$

Euler-Lagrange:

$$2ml^2 \ddot{\theta}_1 + ml^2 \ddot{\theta}_2 = -2mgl \theta_1$$

$$ml^2 \ddot{\theta}_2 + ml^2 \ddot{\theta}_1 = -mgl \theta_2$$

$$2\ddot{\theta}_1 + \ddot{\theta}_2 = -\frac{2g}{l} \theta_1$$

$$\ddot{\theta}_2 + \ddot{\theta}_1 = -\frac{g}{l} \theta_2$$

Set $\begin{pmatrix} \theta_1 \\ \theta_2 \end{pmatrix} = \begin{pmatrix} a_1 \\ a_2 \end{pmatrix} e^{-i\omega t}$

$$\Rightarrow -2\omega^2 a_1 - \omega^2 a_2 = -\frac{2g}{e} a_1$$

$$-\omega^2 a_1 - \omega^2 a_2 = -\frac{g}{e} a_2$$

$$\Rightarrow \left\{ \begin{array}{l} (-2\omega^2 + \frac{2g}{e}) a_1 - \omega^2 a_2 = 0 \\ -\omega^2 a_1 + (-\omega^2 + \frac{g}{e}) a_2 = 0 \end{array} \right.$$

$$Ma = 0$$

$$|M| = 0$$

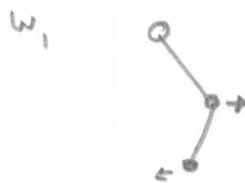
$$\Rightarrow \left(\frac{2g}{e} - 2\omega^2 \right) \left(\frac{g}{e} - \omega^2 \right) - \omega^4 = 0$$

$$\frac{2g^2}{e^2} - 4\omega^2 \frac{g}{e} + \omega^4 = 0$$

$$\omega^4 - 4\omega^2 \frac{g}{e} + 4 \left(\frac{g}{e} \right)^2 = 2 \left(\frac{g}{e} \right)^2$$

$$\omega^2 - 2 \frac{g}{e} = \pm \frac{g}{e} \sqrt{2}$$

$$\Rightarrow \omega_1^2 = (2 + \sqrt{2}) \frac{g}{e}, \quad \omega_2^2 = (2 - \sqrt{2}) \frac{g}{e}$$



$$\omega_1 > \omega_2$$

higher frequency

Normal vectors:

$$\textcircled{1} \omega^2 = \omega_1^2 = (2 + \sqrt{2}) \frac{g}{\ell} \text{ in } (*)$$

$$\left((-4 - 2\sqrt{2}) \frac{g}{\ell} + \frac{2g}{\ell} \right) a_1 - (2 + \sqrt{2}) \frac{g}{\ell} a_2 = 0$$

$$-(2 + \sqrt{2}) \frac{g}{\ell} a_1 + \left(-(2 + \sqrt{2}) \frac{g}{\ell} + \frac{g}{\ell} \right) a_2 = 0$$

$$-(2 + 2\sqrt{2}) a_1 - (2 + \sqrt{2}) a_2 = 0 \Rightarrow a_2 = -\frac{(2 + 2\sqrt{2})}{2 + \sqrt{2}} a_1$$

$$-(2 + \sqrt{2}) a_1 + (-\sqrt{2} - 1) a_2 = 0 \Rightarrow a_2 = -\frac{2 + \sqrt{2}}{1 + \sqrt{2}} a_1$$

$$\frac{2 + \sqrt{2}}{1 + \sqrt{2}} \cdot \frac{1 - \sqrt{2}}{1 - \sqrt{2}} = \frac{2 - 2\sqrt{2} + \sqrt{2} - 2}{1 - 2} = \sqrt{2}$$

$$\Rightarrow \vec{a} = \begin{pmatrix} 1 \\ -\sqrt{2} \end{pmatrix}$$

$$\textcircled{2} \omega^2 = \omega_2^2 = (2 - \sqrt{2}) \frac{g}{\ell}$$

$$\left((-4 + 2\sqrt{2}) + 2 \right) a_1 - (2 - \sqrt{2}) a_2 = 0$$

$$a_2 = \frac{2\sqrt{2} - 2}{2 - \sqrt{2}} a_1 = \frac{(2\sqrt{2} - 2)(2 + \sqrt{2})}{4 - 2} a_1$$

$$= \frac{4\sqrt{2} + 4 - 4 - 2\sqrt{2}}{2} a_1 = \sqrt{2} a_1$$

$$\Rightarrow \vec{a} = \begin{pmatrix} 1 \\ +\sqrt{2} \end{pmatrix}$$

The general solution is given by

$$\begin{pmatrix} \theta_1 \\ \theta_2 \end{pmatrix} = \alpha_1 \cos(\omega_1 t + \varphi_1) \begin{pmatrix} 1 \\ -\sqrt{2} \end{pmatrix} + \alpha_2 \cos(\omega_2 t + \varphi_2) \begin{pmatrix} 1 \\ \sqrt{2} \end{pmatrix}$$

as a superposition of both modes:

$$\theta_1 = \alpha_1 \cos(\omega_1 t + \varphi_1) + \alpha_2 \cos(\omega_2 t + \varphi_2)$$

$$\theta_2 = -\sqrt{2} \alpha_1 \cos(\omega_1 t + \varphi_1) + \sqrt{2} \alpha_2 \cos(\omega_2 t + \varphi_2)$$

$$= \begin{pmatrix} 1 & 1 \\ -\sqrt{2} & \sqrt{2} \end{pmatrix} \begin{pmatrix} \alpha_1 \cos(\omega_1 t + \varphi_1) \\ \alpha_2 \cos(\omega_2 t + \varphi_2) \end{pmatrix}$$

Hence we might be tempted to try a coordinate transform

$$\begin{pmatrix} \theta_1 \\ \theta_2 \end{pmatrix} = \begin{pmatrix} 1 & 1 \\ -\sqrt{2} & \sqrt{2} \end{pmatrix} \begin{pmatrix} b_1 \\ b_2 \end{pmatrix} = \begin{pmatrix} b_1 + b_2 \\ -\sqrt{2} b_1 + \sqrt{2} b_2 \end{pmatrix}$$

in the ODEs:

$$2\ddot{\theta}_1 + \ddot{\theta}_2 = -\frac{2g}{\ell} \theta_1$$

$$\ddot{\theta}_2 + \ddot{\theta}_1 = -\frac{g}{\ell} \theta_2$$

after some algebra: $\ddot{b}_2 = -\frac{g}{\ell} (2 - \sqrt{2}) b_2$

$$\ddot{b}_1 = -\frac{g}{\ell} (2 + \sqrt{2}) b_1$$

meaning that the system is decoupled

We can see this also in L :

$$L = ml^2 \dot{\theta}_1^2 + \frac{1}{2} ml^2 \dot{\theta}_2^2 + ml \dot{\theta}_1 \dot{\theta}_2 - mgl \theta_1^2 - \frac{1}{2} mgl \theta_2^2$$

$$\theta_1 = b_1 + b_2$$

$$\dot{\theta}_1 = \dot{b}_1 + \dot{b}_2$$

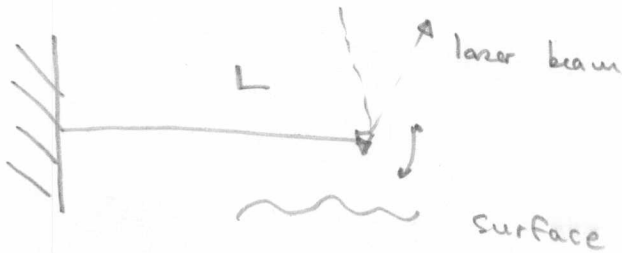
$$\theta_2 = -\sqrt{2} b_1 + \sqrt{2} b_2$$

$$\dot{\theta}_2 = -\sqrt{2} \dot{b}_1 + \sqrt{2} \dot{b}_2$$

$$\begin{aligned} L &= ml^2 (\dot{b}_1 + \dot{b}_2)^2 + \frac{1}{2} ml^2 (-\sqrt{2} \dot{b}_1 + \sqrt{2} \dot{b}_2)^2 \\ &\quad + ml^2 (\dot{b}_1 + \dot{b}_2)(-\sqrt{2} \dot{b}_1 + \sqrt{2} \dot{b}_2) - mgl (b_1 + b_2)^2 \\ &\quad \quad \quad - \frac{1}{2} mgl (-\sqrt{2} b_1 + \sqrt{2} b_2)^2 \\ &= ml^2 (\dot{b}_1^2 + \underbrace{2\dot{b}_1\dot{b}_2}_{\text{cross term}} + \dot{b}_2^2) + \frac{1}{2} ml^2 (2\dot{b}_1^2 - \underbrace{4\dot{b}_1\dot{b}_2}_{\text{cross term}} + 2\dot{b}_2^2) \\ &\quad + ml^2 (-\sqrt{2}\dot{b}_1^2 + \underbrace{\sqrt{2}\dot{b}_1\dot{b}_2}_{\text{cross term}} - \underbrace{\sqrt{2}\dot{b}_1\dot{b}_2}_{\text{cross term}} + \sqrt{2}\dot{b}_2^2) \\ &\quad - mgl (b_1^2 + \underbrace{2b_1b_2}_{\text{cross term}} + b_2^2) - \frac{1}{2} mgl (2b_1^2 - \underbrace{4b_1b_2}_{\text{cross term}} + 2b_2^2) \\ &= ml^2 (2 - \sqrt{2}) \dot{b}_1^2 + ml^2 (2 + \sqrt{2}) \dot{b}_2^2 \\ &\quad - 2mgl b_1^2 - 2mgl b_2^2 \quad \text{is clearly decoupled.} \end{aligned}$$

Applied Problem:

Cantilever of Atomic-Force-Microscope



$$\xi A \frac{\partial^2 y}{\partial t^2} + EI \frac{\partial^4 y}{\partial x^2} = 0$$

$x=0$: clamped end: $y=0, \quad y_x=0$

$x=L$: free end: $y_{xx}=0, \quad y_{xxx}=0$ } boundary conditions

General solution:

$$y(x,t) = (a_1 \sin kx + a_2 \cos kx + a_3 \sinh kx + a_4 \cosh kx) e^{-i\omega t}$$

Yields (a) dispersion relation: $-\omega^2 \xi A + k^4 EI = 0$

(b) b.c. impose condition on k :

$$1 + \cos(kL) \cosh(kL) = 0$$

Solutions k_n determine frequencies ω_n