

Return to springs and masses moving in one dimension. Allow displacement to change over time.

$$\begin{cases} u_1 = u_1(t) \\ u_2 = u_2(t) \\ u_3 = u_3(t) \end{cases} \rightarrow \begin{cases} e_1 = e_1(t) \\ e_2 = e_2(t) \\ e_3 = e_3(t) \end{cases} \rightarrow \begin{cases} f_1 = f_1(t) \\ f_2 = f_2(t) \end{cases}$$

The force balance equation

$$Ku = f$$

must be modified to include acceleration:

$$\underbrace{Mu'' + Ku}_{\text{Mu''}} + \underbrace{f}_{\text{Ku}} = f$$

"Mass matrix"
 Diagonal matrix
 of masses.

$$\begin{bmatrix} m_1 u_1'' \\ m_2 u_2'' \\ \vdots \end{bmatrix} = \begin{bmatrix} m_1 & 0 & \dots \\ 0 & m_2 & \dots \\ \vdots & \ddots & \ddots \end{bmatrix} \begin{bmatrix} u_1'' \\ u_2'' \\ \vdots \end{bmatrix}$$

We will focus on isolated (i.e. "free") systems where all internal force from stretching/contracting springs is converted to acceleration of masses:

$$Mu'' + Ku = 0$$

Recall: Everything is a function of time, so

$$u'' = \frac{d^2}{dt^2} u(t). \quad \text{The force balance equation}$$

$$Mu'' + Ku = 0$$

is a 2nd order differential equation.

"Fancy Differential Equations Stuff" is not necessary to solve $Mu'' + Ku = 0$.

→ These are masses on springs... they should oscillate with some amplitude and frequency

Try to solve for amplitude & frequency:

$$\begin{cases} u_1(t) = a_1 \cos(\omega t) \\ u_2(t) = a_2 \cos(\omega t) \end{cases} \rightarrow u = \begin{bmatrix} a_1 \\ a_2 \end{bmatrix} \cos(\omega t)$$

$$\begin{aligned} a_1 &= \text{amplitude for mass 1} & \omega &= \text{frequency} \\ a_2 &= \text{amplitude for mass 2} \end{aligned}$$

$$\begin{cases} \frac{d}{dt} u_1(t) = -a_1 \omega \sin(\omega t) \\ \frac{d}{dt} u_2(t) = -a_2 \omega \sin(\omega t) \end{cases} \rightarrow u' = - \begin{bmatrix} a_1 \\ a_2 \end{bmatrix} \omega \sin(\omega t)$$

...

$$\rightarrow u'' = - \begin{bmatrix} a_1 \\ a_2 \end{bmatrix} \omega^2 \cos(\omega t)$$

(solving for amplitude & frequency ...)

→ Plug u & u'' into $Mu'' + Ku = 0$

$$M \left(-\begin{bmatrix} a_1 \\ a_2 \end{bmatrix} \omega^2 \cos(\omega t) \right) + K \left(\begin{bmatrix} a_1 \\ a_2 \end{bmatrix} \cos(\omega t) \right) = 0$$

$$K \begin{bmatrix} a_1 \\ a_2 \end{bmatrix} \cos(\omega t) = M \begin{bmatrix} a_1 \\ a_2 \end{bmatrix} \omega^2 \cos(\omega t)$$

↑ These cancel because we
can choose t so that $\cos(\omega t) \neq 0$

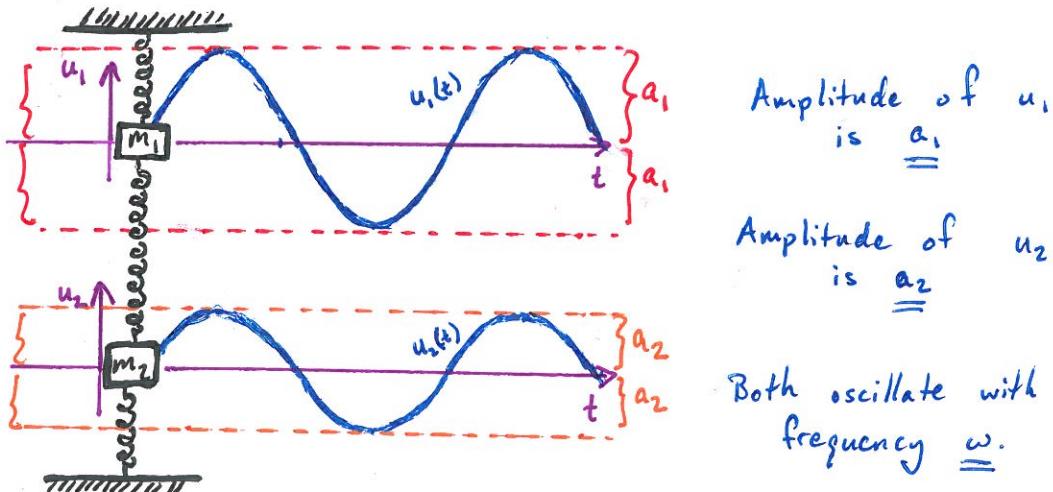
$$\underline{\underline{M^{-1}K}} \begin{bmatrix} a_1 \\ a_2 \end{bmatrix} = \omega^2 \begin{bmatrix} a_1 \\ a_2 \end{bmatrix}$$

$$\begin{bmatrix} 1/m_1 & 0 & \dots \\ 0 & 1/m_2 & \dots \\ \vdots & \ddots & \ddots \end{bmatrix}$$

Diagonal matrix
of $1/mass$

(Note: $M^{-1}K$ divides
each row of K by mass)

- Amplitudes are eigenvectors!
- Frequencies are sqrt of eigenvalues!



Note: Each eigenvalue & eigenvector gives two solutions (2)

$$\begin{bmatrix} a_1 \\ a_2 \end{bmatrix} \cos(\omega t) \quad \text{and} \quad \begin{bmatrix} a_1 \\ a_2 \end{bmatrix} \sin(\omega t)$$

Solution with
 initial position = $\begin{bmatrix} a_1 \\ a_2 \end{bmatrix}$
 initial velocity = $\begin{bmatrix} 0 \\ 0 \end{bmatrix}$

Solution with
 initial position = $\begin{bmatrix} 0 \\ 0 \end{bmatrix}$
 initial velocity = $\begin{bmatrix} \omega a_1 \\ \omega a_2 \end{bmatrix}$

In general, solutions are a sum of these

$$c \begin{bmatrix} a_1 \\ a_2 \end{bmatrix} \cos(\omega t) + d \begin{bmatrix} a_1 \\ a_2 \end{bmatrix} \sin(\omega t)$$

→ the cos term sets initial position
 the sin term sets initial velocity

Solutions where the masses all move together with the same frequency (synchronized) are called "Fundamental Modes of Oscillation"

→ Each eigenvalue & eigenvector of $M^{-1}K$ gives one Fundamental Mode of system

→ Most solutions are sums of multiple Fundamental Modes

Summary: Displacement functions in 1-dimensional oscillating spring systems are determined by eigenvalues & eigenvectors of $M^{-1}K$

→ eigenvalue gives frequency of fund. mode
 $\omega = \sqrt{\lambda}$

→ eigenvector gives (relative) amplitudes

$$\mathbf{v} = \begin{bmatrix} a_1 \\ a_2 \\ \vdots \end{bmatrix}$$

Solution is

$$u(t) = \boxed{c_1 \mathbf{v}_1 \cos(\omega_1 t)} + \boxed{d_1 \mathbf{v}_1 \sin(\omega_1 t)} \quad \text{Fundamental Mode \#1} \\ + \boxed{c_2 \mathbf{v}_2 \cos(\omega_2 t)} + \boxed{d_2 \mathbf{v}_2 \sin(\omega_2 t)} \quad \text{Fundamental Mode \#2} \\ + \dots \text{(other eigenvalue terms)} \dots \quad \text{Other Modes}$$

Determines initial position
 $c_1 \mathbf{v}_1 + c_2 \mathbf{v}_2 + \dots$

Determines initial velocity
 $w_1 d_1 \mathbf{v}_1 + w_2 d_2 \mathbf{v}_2 + \dots$

Remember K is stiffness matrix from before.
 $M^{-1}K$ divides each row by its mass.

Ex: Find the fundamental modes for the following



$c_1 = 4$

$m_1 = \frac{1}{2}$

$c_2 = 2$

$m_2 = \frac{1}{4}$

First we should compute K and $M^{-1}K$

$K = \begin{bmatrix} c_1 + c_2 & -c_2 \\ -c_2 & c_2 \end{bmatrix} = \begin{bmatrix} 6 & -2 \\ -2 & 2 \end{bmatrix}$

$M^{-1}K = \begin{bmatrix} \frac{1}{2} & 0 \\ 0 & \frac{1}{4} \end{bmatrix} \begin{bmatrix} 6 & -2 \\ -2 & 2 \end{bmatrix} = \begin{bmatrix} 12 & -4 \\ -8 & 8 \end{bmatrix}$

Now we find eigenvalues & eigenvectors of $M^{-1}K$

$\det \begin{bmatrix} 12-\lambda & -4 \\ -8 & 8-\lambda \end{bmatrix} = 0$

$\lambda^2 - 20\lambda + 64 = 0$

$(\lambda - 4)(\lambda - 16) = 0$

$\lambda = 4, 16 \quad \Rightarrow \omega = 2, 4$

(eigenvectors on next page)

An Initial Value Problem (IVP) includes values for $u(0)$ and $u'(0)$, which can be used to solve for c_1, c_2, d_1, d_2 , etc.

$$\underline{\lambda=4} \quad \begin{bmatrix} 12-4 & -4 \\ -8 & 8-4 \end{bmatrix} \begin{bmatrix} a_1 \\ a_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

(w=2) (use U from LU Decomp.)

$$\begin{bmatrix} -8 & -4 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} a_1 \\ a_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \quad a_2 = \text{free} \quad a_1 = -a_2/2$$

$$\begin{bmatrix} a_1 \\ a_2 \end{bmatrix} = \begin{bmatrix} -\frac{1}{2} \\ 1 \end{bmatrix} a_2 \xrightarrow{a_2=2} \begin{bmatrix} -1 \\ 2 \end{bmatrix}$$

$$\underline{\lambda=16} \quad \begin{bmatrix} 12-16 & -4 \\ -8 & 8-16 \end{bmatrix} \begin{bmatrix} a_1 \\ a_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

(w=4) (use U from LU Decomp.)

$$\begin{bmatrix} -4 & -4 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} a_1 \\ a_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \quad a_2 = \text{free} \quad a_1 = -a_2$$

$$\begin{bmatrix} a_1 \\ a_2 \end{bmatrix} = \begin{bmatrix} -1 \\ 1 \end{bmatrix} a_2 \xrightarrow{a_2=1} \begin{bmatrix} -1 \\ 1 \end{bmatrix}$$

Fundamental Modes:

$$c_1 \begin{bmatrix} -1 \\ 2 \end{bmatrix} \cos(2t) + d_1 \begin{bmatrix} -1 \\ 2 \end{bmatrix} \sin(2t)$$

and

$$c_2 \begin{bmatrix} -1 \\ 1 \end{bmatrix} \cos(4t) + d_2 \begin{bmatrix} -1 \\ 1 \end{bmatrix} \sin(4t)$$

Ex: Give the general solution for the following:



$$c_1 = 4 \quad m_1 = 1 \\ c_2 = 1 \quad m_2 = 1/4 \\ c_3 = 1$$

$$K = \begin{bmatrix} 4+1 & -1 & 0 \\ -1 & 1+1 & 0 \\ 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 5 & -1 & 0 \\ -1 & 2 & 0 \\ 0 & 0 & 1 \end{bmatrix} \quad M^{-1}K = \begin{bmatrix} 5 & -1 & 0 \\ -1 & 2 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$\det \begin{bmatrix} 5-1 & -1 & 0 \\ -1 & 2-1 & 0 \\ 0 & 0 & 1 \end{bmatrix} = 0$$

$$\lambda^2 - 13\lambda + 36 = 0$$

$$(\lambda - 4)(\lambda - 9) = 0 \quad \lambda = 4, 9$$

$$\underline{\lambda=4} \quad \underline{w=2} \quad \begin{bmatrix} 5-4 & -1 & 0 \\ -1 & 2-1 & 0 \\ 0 & 0 & 1 \end{bmatrix} = L \begin{bmatrix} 1 & -1 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

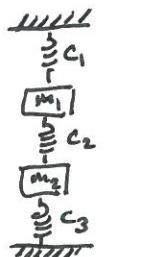
$$\hookrightarrow \text{eigenv} = \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}$$

$$\underline{\lambda=9} \quad \underline{w=3} \quad \begin{bmatrix} 5-9 & -1 & 0 \\ -1 & 2-9 & 0 \\ 0 & 0 & 1 \end{bmatrix} = L \begin{bmatrix} -4 & -1 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

$$\hookrightarrow \text{eigenv} = \begin{bmatrix} -1 \\ 4 \\ 0 \end{bmatrix}$$

General Solution: $u(t) = c_1 \begin{bmatrix} 1 \\ 1 \end{bmatrix} \cos(2t) + d_1 \begin{bmatrix} 1 \\ 1 \end{bmatrix} \sin(2t) + c_2 \begin{bmatrix} -1 \\ 4 \end{bmatrix} \cos(3t) + d_2 \begin{bmatrix} -1 \\ 4 \end{bmatrix} \sin(3t)$

Ex: Solve the initial value problem.



$$c_1 = 1$$

$$m_1 = 1$$

$$u(0) = \begin{bmatrix} 2 \\ 0 \end{bmatrix}$$

$$c_2 = 4$$

$$m_2 = 1 \quad \text{with}$$

$$u'(0) = \begin{bmatrix} 4 \\ -2 \end{bmatrix}$$

$$c_3 = 1$$

Write the answer as $u_1(t)$ & $u_2(t)$ = displacement of masses at time t

$$K = \begin{bmatrix} 1+4 & -4 \\ -4 & 1+4 \end{bmatrix} = \begin{bmatrix} 5 & -4 \\ -4 & 5 \end{bmatrix} \quad M^{-1}K = \begin{bmatrix} 5 & -4 \\ -4 & 5 \end{bmatrix}$$

eigenval. $\det \begin{bmatrix} 5-\lambda & -4 \\ -4 & 5-\lambda \end{bmatrix} = 0$

$$\lambda^2 - 10\lambda + 9 = 0$$

$$(\lambda - 9)(\lambda - 1) = 0 \quad \underline{\lambda = 1, 9}$$

eigenvect.

$$\begin{array}{l} \lambda=1 \\ w=1 \end{array} \quad \begin{bmatrix} 5-1 & -4 \\ -4 & 5-1 \end{bmatrix} = L \begin{bmatrix} 4 & -4 \\ 0 & 0 \end{bmatrix} \quad \rightarrow \text{eigenvect} = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$$\begin{array}{l} \lambda=9 \\ w=3 \end{array} \quad \begin{bmatrix} 5-9 & -4 \\ -4 & 5-9 \end{bmatrix} = L \begin{bmatrix} -4 & -4 \\ 0 & 0 \end{bmatrix} \quad \rightarrow \text{eigenvect} = \begin{bmatrix} -1 \\ 1 \end{bmatrix}$$

general sol'n.

$$u = c_1 \begin{bmatrix} 1 \\ 1 \end{bmatrix} \cos(t) + d_1 \begin{bmatrix} 1 \\ 1 \end{bmatrix} \sin(t) + c_2 \begin{bmatrix} -1 \\ 1 \end{bmatrix} \cos(3t) + d_2 \begin{bmatrix} -1 \\ 1 \end{bmatrix} \sin(3t)$$

solve for c_1, c_2, d_1, d_2 .

$$\begin{bmatrix} 2 \\ 0 \end{bmatrix} = u(0) = c_1 \begin{bmatrix} 1 \\ 1 \end{bmatrix} \cos 0^\circ + d_1 \begin{bmatrix} 1 \\ 1 \end{bmatrix} \sin 0^\circ + c_2 \begin{bmatrix} -1 \\ 1 \end{bmatrix} \cos 0^\circ + d_2 \begin{bmatrix} -1 \\ 1 \end{bmatrix} \sin 0^\circ$$

$$\begin{bmatrix} 1 & -1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} c_1 \\ c_2 \end{bmatrix} = \begin{bmatrix} 2 \\ 0 \end{bmatrix}$$

Eigenvectors

$$2 \times 2 \text{ inverse} \Leftrightarrow \begin{bmatrix} c_1 \\ c_2 \end{bmatrix} = \frac{1}{1+1} \begin{bmatrix} 1 & 1 \\ -1 & 1 \end{bmatrix} \begin{bmatrix} 2 \\ 0 \end{bmatrix} = \begin{bmatrix} \frac{1}{2} \\ -\frac{1}{2} \end{bmatrix}$$

$$\begin{bmatrix} 4 \\ -2 \end{bmatrix} = u'(0) = c_1 \begin{bmatrix} 1 \\ 1 \end{bmatrix} \sin 0^\circ + d_1 \begin{bmatrix} 1 \\ 1 \end{bmatrix} \cdot \cos 0^\circ + c_2 \begin{bmatrix} -1 \\ 1 \end{bmatrix} 3 \sin 0^\circ + d_2 \begin{bmatrix} -1 \\ 1 \end{bmatrix} 3 \cdot \cos 0^\circ$$

Initial Velocity

$$\begin{bmatrix} 1 & -1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} 1 \cdot d_1 \\ 3 \cdot d_2 \end{bmatrix} = \begin{bmatrix} 4 \\ -2 \end{bmatrix}$$

Eigenvectors \uparrow w.d.

$$\Leftrightarrow \begin{bmatrix} d_1 \\ 3d_2 \end{bmatrix} = \frac{1}{2} \begin{bmatrix} 1 & 1 \\ -1 & 1 \end{bmatrix} \begin{bmatrix} 4 \\ -2 \end{bmatrix} = \begin{bmatrix} 1 \\ -3 \end{bmatrix}$$

$$\Rightarrow d_1 = 1 \quad \& \quad d_2 = -1$$

Solution: $u = \frac{1}{2} \begin{bmatrix} 1 \\ 1 \end{bmatrix} \cos t + 1 \cdot \begin{bmatrix} 1 \\ 1 \end{bmatrix} \sin t - \frac{1}{2} \begin{bmatrix} -1 \\ 1 \end{bmatrix} \cos 3t - 1 \cdot \begin{bmatrix} -1 \\ 1 \end{bmatrix} \sin 3t$

$u_1(t) = \text{top component}$

$$= \frac{1}{2} \cos t + \sin t + \frac{1}{2} \cos 3t + \sin 3t$$

$u_2(t) = \text{bottom component}$

$$= \frac{1}{2} \cos t + \sin t - \frac{1}{2} \cos 3t - \sin 3t$$

Ex: Solve the initial value problem.



$$c_1 = 5 \quad m_1 = 1$$

$$c_2 = 4 \quad m_2 = \frac{1}{5}$$

with

$$u(0) = \begin{bmatrix} 6 \\ -3 \end{bmatrix}$$

$$u'(0) =$$

Write the answer as $u_1(t)$ & $u_2(t)$.

$$K = \begin{bmatrix} 5+4 & -4 \\ -4 & 4 \end{bmatrix} = \begin{bmatrix} 9 & -4 \\ -4 & 4 \end{bmatrix} \quad M^{-1}K = \begin{bmatrix} 9 & -4 \\ -20 & 20 \end{bmatrix}$$

eigenval. $\det \begin{bmatrix} 9-\lambda & -4 \\ -20 & 4-\lambda \end{bmatrix} = 0$

$$\lambda^2 - 29\lambda + 100 = 0$$

$$(\lambda - 4)(\lambda - 25) = 0 \quad \underline{\lambda = 4, 25}$$

eigenvect.

$$\underline{\lambda = 4} \quad \begin{bmatrix} 9-4 & -4 \\ -20 & 20-4 \end{bmatrix} = L \begin{bmatrix} 5 & -4 \\ 0 & 0 \end{bmatrix}$$

$$\omega = 2$$

$$\hookrightarrow \text{eigenvect} = \begin{bmatrix} 4 \\ 5 \end{bmatrix}$$

$$\underline{\lambda = 25} \quad \begin{bmatrix} 9-25 & -4 \\ -20 & 20-25 \end{bmatrix} = L \begin{bmatrix} -16 & -4 \\ 0 & 0 \end{bmatrix}$$

$$\omega = 5$$

$$\hookrightarrow \text{eigenvect} = \begin{bmatrix} -1 \\ 4 \end{bmatrix}$$

general solution.

$$u = c_1 \begin{bmatrix} 4 \\ 5 \end{bmatrix} \cos(2t) + d_1 \begin{bmatrix} 4 \\ 5 \end{bmatrix} \sin(2t) \\ + c_2 \begin{bmatrix} -1 \\ 4 \end{bmatrix} \cos(5t) + d_2 \begin{bmatrix} -1 \\ 4 \end{bmatrix} \sin(5t)$$

plug in initial position.

$$\begin{bmatrix} 4 & -1 \\ 5 & 4 \end{bmatrix} \begin{bmatrix} c_1 \\ c_2 \end{bmatrix} = u(0) = \begin{bmatrix} 6 \\ -3 \end{bmatrix}$$

$$\hookrightarrow \begin{bmatrix} c_1 \\ c_2 \end{bmatrix} = \frac{1}{16+5} \begin{bmatrix} 4 & 1 \\ -5 & 4 \end{bmatrix} \begin{bmatrix} 6 \\ -3 \end{bmatrix} = \begin{bmatrix} 1 \\ -2 \end{bmatrix}$$

plug in initial velocity.

$$\begin{bmatrix} 4 & -1 \\ 5 & 4 \end{bmatrix} \begin{bmatrix} 2d_1 \\ 5d_2 \end{bmatrix} = u'(0) = \begin{bmatrix} 8 \\ 10 \end{bmatrix}$$

$$\hookrightarrow \begin{bmatrix} 2d_1 \\ 5d_2 \end{bmatrix} = \frac{1}{21} \begin{bmatrix} 4 & 1 \\ -5 & 4 \end{bmatrix} \begin{bmatrix} 8 \\ 10 \end{bmatrix} = \begin{bmatrix} 2 \\ 0 \end{bmatrix}$$

$$\Rightarrow d_1 = 1 \text{ & } d_2 = 0$$

solution.

$$u = 1 \cdot \begin{bmatrix} 4 \\ 5 \end{bmatrix} \cos(2t) + 1 \cdot \begin{bmatrix} 4 \\ 5 \end{bmatrix} \sin(2t) \\ + (-2) \begin{bmatrix} -1 \\ 4 \end{bmatrix} \cos(5t) + 0 \cdot \begin{bmatrix} -1 \\ 4 \end{bmatrix} \sin(2t)$$

$$u = \begin{bmatrix} 4 \cos(2t) + 4 \sin(2t) + 2 \cos(5t) \\ 5 \cos(2t) + 5 \sin(2t) - 8 \cos(5t) \end{bmatrix} \begin{array}{l} \leftarrow u_1 \\ \leftarrow u_2 \end{array}$$

$$u_1 = 4 \cos(2t) + 4 \sin(2t) + 2 \cos(5t)$$

$$u_2 = 5 \cos(2t) + 5 \sin(2t) - 8 \cos(5t)$$