Math Physics Test - 10/13/2005

Ordinary Differential Equations

1. Solve the differential equation

$$y'\left(\frac{x}{y} - y\sin y\right) - 1 = 0$$

Solution

Treat x as a function of y, x = x(y)

$$\frac{x}{y} - \frac{dx}{dy} - y\sin y = 0$$

$$-y\left(\frac{x}{y}\right)' - y\sin y = 0$$

$$x = y \left(C + \cos y \right)$$

2. A harmonic oscillator, initially at rest, is driven by a constant force for one half period of free oscillations:

$$\ddot{x} + \omega^2 x = \frac{F}{m} w(t)$$

where

$$w(t) = \begin{cases} 1 & 0 < t < \pi/\omega \\ 0 & t > \pi/\omega \end{cases}$$

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(a) Find the motion of the oscillator for $0 < t < \pi/\omega$

(b) (bonus) Find the motion for $t > \pi/\omega$

Solution

Using variational technique (don't need to here - just for practice):

$$x = u_1 \sin \omega t + u_2 \cos \omega t$$

$$\dot{u}_1 \sin \omega t + \dot{u}_2 \cos \omega t = 0$$

$$\dot{u}_1 \cos \omega t - \dot{u}_2 \sin \omega t = \frac{F}{m\omega}$$

For $t < \pi/\omega$,

$$\dot{u}_{1} = \frac{F}{\omega m} w(t) \cos \omega t \Rightarrow u_{1} = \frac{F}{\omega m} \int_{0}^{t} \cos \omega t dt = \frac{F}{\omega^{2} m} \sin \omega t$$

$$\dot{u}_{2} = -\frac{F}{\omega m} w(t) \sin \omega t \Rightarrow u_{2} = -\frac{F}{\omega m} \int_{0}^{\infty} \sin \omega t dt = \frac{F}{\omega^{2} m} (\cos \omega t - 1)$$

The full motion

$$x = A\sin\omega t + B\cos\omega t + \frac{F}{\omega^2 m}$$

From
$$x(0) = 0$$
, $B = -2F/\omega^2 m$, from $\dot{x}(0) = 0$, $A = 0$

$$x = \frac{F}{\omega^2 m} \left(1 - \cos \omega t \right)$$

Notice that

$$x(\pi/\omega) = 2F/\omega^2 m, \dot{x}(\pi/\omega) = 0$$

For $t > \pi/\omega$,

$$\dot{u}_{1} = \frac{F}{\omega m} w(t) \cos \omega t \Rightarrow u_{1} = \frac{F}{\omega m} \int_{0}^{\pi/\omega} \cos \omega t dt = 0$$

$$\dot{u}_{2} = -\frac{F}{\omega m} w(t) \sin \omega t \Rightarrow u_{2} = -\frac{F}{\omega m} \int_{0}^{\pi/\omega} \sin \omega t dt = -\frac{2F}{\omega^{2} m}$$

The full motion

$$x = -\frac{2F}{\omega^2 m} \cos \omega t$$

3. The Chebyshev polynomials $T_n(x)$ are solutions of the equation

$$(1 - x^2)\frac{d^2y}{dx^2} - x\frac{dy}{dx} + n^2y = 0$$

Show that n must be integer for convergency at ∞ and find $T_2(x)$ and $T_3(x)$ (up to a constant multiplier).

Solution

Look for a solution as

$$y = \sum_{n=0}^{\infty} c_m x^m$$

The recursion relationship

$$(m+1)(m+2)c_{m+2} = (m^2 - n^2)c_m$$

so that

$$\frac{c_{m+2}}{c_m} = \frac{m^2 - n^2}{(m+1)(m+2)} \stackrel{m \to \infty}{\longrightarrow} 1$$

and the series diverges unless n=m - integer. There are even and odd series. Setting $c_0=1$ when $c_1=0$ and vice versa. Using recursion relationship

$$T_2 = 1 - 2x^2$$

$$T_3 = x - \frac{4}{3}x^3$$