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Week 6: The Harmonic Oscillator

As I've mentioned, many things you study appear over and over again: e.g.,
propagation of sound waves \leftrightarrow light waves.

This is another reason for studying mechanics: many of the themes you see will appear again!

Simple harmonic oscillator is an example of a linear differential equation with constant coefficients:

$$a_n \frac{d^n x}{dt^n} + a_{n-1} \frac{d^{n-1} x}{dt^{n-1}} + \dots + a_1 \frac{dx}{dt} + a_0 x = f(t)$$

[linear ODE of order n].

Arises in many situations, for instance:

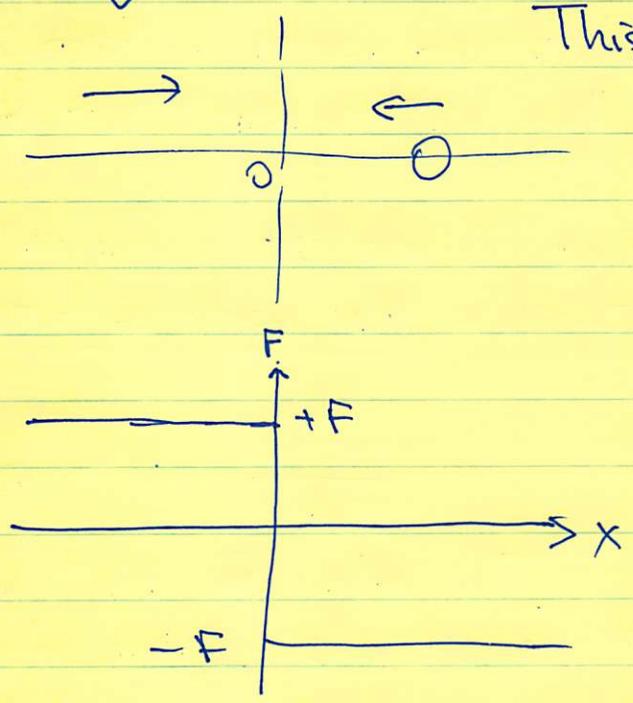
- oscillations of mass on spring
- oscillations of charge in electrical circuit.
- vibrations of tuning fork (sound)
- vibrations of electrons in atom (light).
- complicated chemical reactions
- thermostat
- ecology (growth of colony of bacteria ... foxes eating rabbits eating grass).

Harmonic oscillator



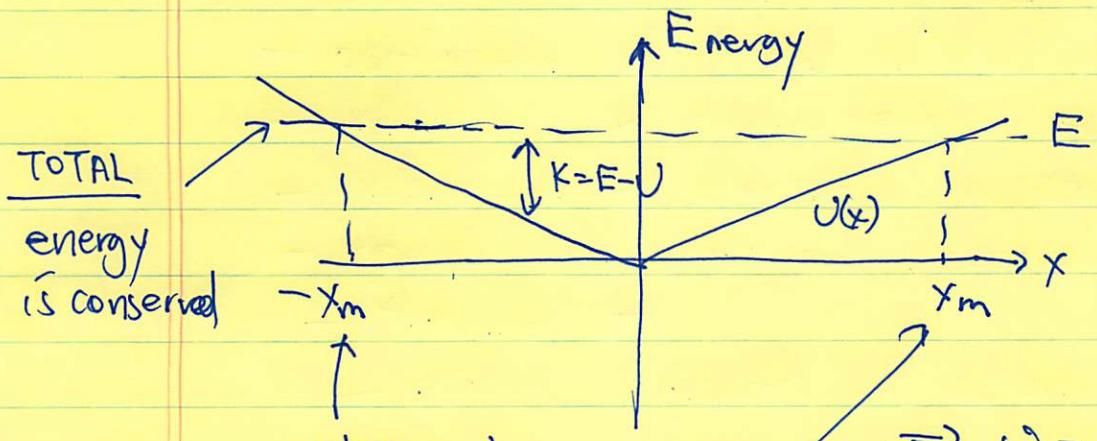
Pendulum, spring experience restoring forces, push back toward equilibrium.

Consider a simple example



This results in a stable equilibrium → system tends to return to equilibrium when slightly displaced (next time: do linear stability analysis).

$$F = -\frac{dU}{dx} = \text{const}$$



TOTAL energy is conserved

places where K.E. = 0

⇒ turning points of system.



$$= +F \quad (x < 0)$$

$$= -F \quad (x > 0)$$

$$\Rightarrow U = -Fx \quad (x < 0)$$

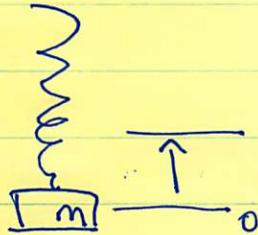
$$Fx \quad (x > 0)$$

~~$F = ma$~~ Conditions for oscillation:

- ~~$F =$~~ ① Forces act to restore
 ② potential energy must have a minimum at equilibrium point (so $F = -\frac{dU}{dx} = 0$ there

→ unperturbed mass will sit at equilibrium point.

Simple harmonic oscillator



Consider mass on spring, and force ~~with~~ which is linear w/ displacement

$F = -kx$ pulls in opposite direction fr. stretch

$$= ma$$

$$= m\ddot{x}$$

$$\Rightarrow \boxed{m\ddot{x} + kx = 0}$$

You already know the solution to this equation. But let's ~~be~~ look at this more carefully.

Consider first

$$\boxed{\ddot{x} = -x}$$

→ want function which equals itself when differentiated 2x, with minus sign.

$$x = \cos t$$

$$\dot{x} = -\sin t$$

$$\ddot{x} = -\cos t \quad \checkmark$$

$$x = \sin t$$

$$\dot{x} = \cos t$$

$$\ddot{x} = -\sin t \quad \checkmark$$

Now how to solve

$$m\ddot{x} = -kx.$$

Maybe can do it by multiplying ~~with~~ $\cos t$ w/ sth.
try

$$x = A \cos t$$

$$\dot{x} = -A \sin t$$

$$\ddot{x} = -A \cos t = -x \quad \text{same solution to}$$

$$\ddot{x} = -x \quad \text{instead!}$$

Important property of linear ODE

→ if multiply solⁿ by a const, it's again a solⁿ.

(Physically: — if pull spring 2x as far, then

acceleration, velocity 2x larger
but has 2x dist to cover: → takes same
time to get back.

Similarly, pendulum period is independent of
amplitude).

So the characteristic of the eqⁿ is the pattern in
time, not the scale of x.

Thus, to solve $m\ddot{x} = -kx$, we must change the
scale of time.

Try:

$$x = \cos \omega t$$

just to remind
ourselves

Note, this is angular
frequency, not angular
velocity of rotating
body.

Then $\dot{x} = -\omega \sin \omega t$
 $\ddot{x} = -\omega^2 \cos \omega t = -\omega^2 x$

$$m\ddot{x} = -kx \Rightarrow \ddot{x} = -\frac{k}{m}x \Rightarrow \boxed{\omega^2 = \frac{k}{m}}$$

What is physical significance of ω ?

cos repeat every 2π , i.e. when $\omega T = 2\pi$

$$\Rightarrow \text{period } T = \frac{2\pi}{\omega} = 2\pi \sqrt{\frac{m}{k}}$$

heavier mass, longer period

stronger spring, shorter period.

Does not depend on amplitude of motion.

~~Most general sol~~

Since independent of amplitude, & both sin & cos are solutions, the most general solⁿ is

$$x = A \cos \omega t + B \sin \omega t.$$

* This also covers the case when we shift the origin of time

suppose have $x = a \cos \omega t$ as solⁿ

but $x = a \cos \omega(t - t_0)$ is also possible
 (shift origin of time)

$$\Rightarrow x = a \cos \omega t + \Delta$$

$$= a [\cos \omega t \cos \Delta - \sin \omega t \sin \Delta]$$

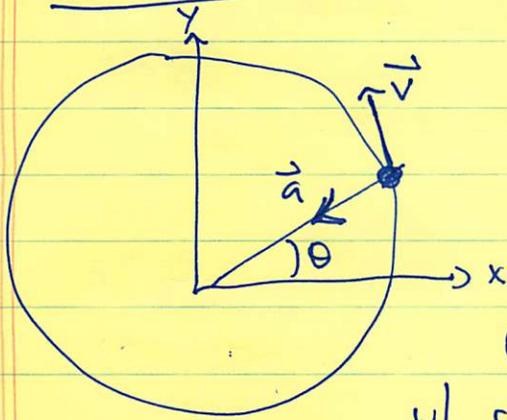
$$= A \cos \omega t + B \sin \omega t$$

$$A = a \cos \Delta$$

$$B = -a \sin \Delta.$$

$a = \text{max displacement}$
 or
Amplitude
 $\Delta = \text{phase shift.}$

Harmonic motion & circular motion



We've actually already solved for SHO before... when studying circular motion.

Consider a particle moving in a circle w/ const speed v .

$$\left. \begin{aligned} x &= R \cos \theta \\ y &= R \sin \theta \end{aligned} \right\} x^2 + y^2 = R^2$$

But it also ~~express~~ experiences an acceleration

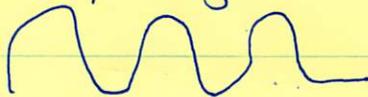
$$\begin{aligned} a_x &= -a \cos \theta \\ &= -\left(\frac{v^2}{R}\right) \cos \theta = -\frac{(\omega R)^2}{R} \cos \theta \\ &= -\omega^2 R \cos \theta \\ &= -\omega^2 x \end{aligned}$$

~~Similarly for y~~ ~~Similarly for y~~

Similarly for y.

~~SHO~~ SHO can be described as the projection of uniform circular motion along the diameter of a circle.

When Galileo first measured the orbits of moons about Jupiter, he got motion which was SHO.



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Can regard ~~SHO~~ as circular motion as combination of SHO at \perp , with identical frequency & amplitude, but differing in phase by 90° .

Initial conditions

$$x = A \cos \omega t + B \sin \omega t$$

What determines A & B ?

They are determined by initial conditions.

$$\dot{x} = v = -\omega A \sin \omega t + \omega B \cos \omega t$$

$$\left. \begin{array}{l} \text{At } t=0, \quad x_0 = A \\ \quad \quad \quad v_0 = \omega B \end{array} \right\} \text{determine } A, B.$$

Conservation of energy \rightarrow since there are no frictional losses, energy should be conserved.

~~$U = \frac{1}{2} kx^2$~~ Let's use

$$x = a \cos(\omega t + \Delta)$$

$$v = -\omega a \sin(\omega t + \Delta)$$

then

$$U = \frac{1}{2} kx^2 = \frac{1}{2} ka^2 \cos^2(\omega t + \Delta)$$

$$T = \frac{1}{2} mv^2 = \frac{1}{2} m\omega^2 a^2 \sin^2(\omega t + \Delta)$$

Note that K.E. & P.E. are 90° out of phase:
KE is max when PE is min, & vice versa

$$\text{Use } \omega^2 = \frac{k}{m} \Rightarrow k = \omega^2 m$$

$$\Rightarrow E = T + U = \frac{1}{2} m \omega^2 a^2 (\cos^2(\omega t + \Delta) + \sin^2(\omega t + \Delta))$$

$$= \frac{1}{2} m \omega^2 a^2$$

$$= \frac{1}{2} k a^2 \quad \leftarrow \quad \underline{E \propto a^2} \Rightarrow \text{if } a \rightarrow 2a \quad E \rightarrow 4a$$

$$\langle U \rangle = \frac{1}{2} \langle \frac{1}{2} m \omega^2 a^2 (\cos^2(\omega t + \Delta)) \rangle$$

$$= \frac{1}{4} m \omega^2 a^2 = \frac{1}{2} E$$

$$\text{Similarly } \langle T \rangle = \frac{1}{2} E$$

Combination of Harmonic Motion

Consider 2 SHO at right angles; sum of 2 independent oscillations.

$$\left. \begin{aligned} x &= x_m \cos(\omega t + \phi_x) \\ y &= y_m \cos(\omega t + \phi_y) \end{aligned} \right\} \begin{array}{l} \text{First consider case} \\ \text{when frequencies are} \\ \text{the same.} \end{array}$$

Phase constants

same ($\phi_x = \phi_y$)

$$\Rightarrow \frac{x}{y} = \frac{x_m}{y_m}$$

~~x, y are in phase~~

$$\Rightarrow y = \left(\frac{y_m}{x_m} \right) x \quad \text{straight line!}$$

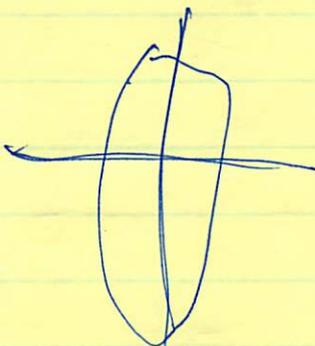
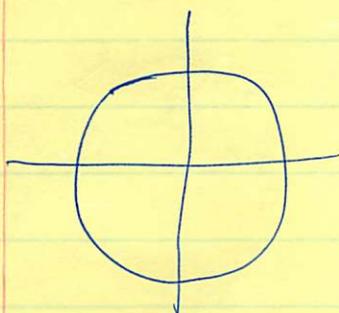
x, y are in phase: they reach their maxima and their minima at the same time.

$\phi_x \neq \phi_y$

E.g., $\phi_x = \phi_y + \frac{\pi}{2}$

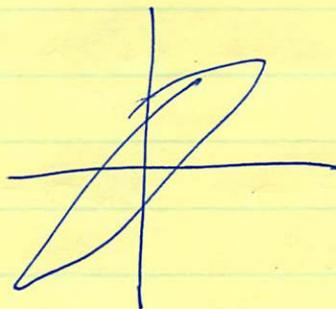
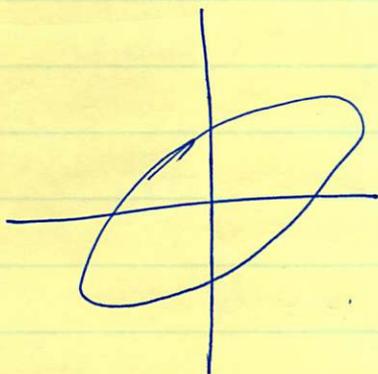
Then max x-displacement. when min y displacement & vice versa.

$x_m = y_m \Rightarrow$ circular
 $x_m \neq y_m \Rightarrow$ elliptical.



$y_m = 2x_m$

if $\phi_x - \phi_y$ ~~has a~~ $\neq \frac{\pi}{2}$, get tilted ellipse.



This all comes fr. fact that straight line, circle are all special cases of ellipse:

~~$x = x_m \cos(\omega t + \phi_x)$~~

~~$y = y_m \cos(\omega t + \phi_y)$~~

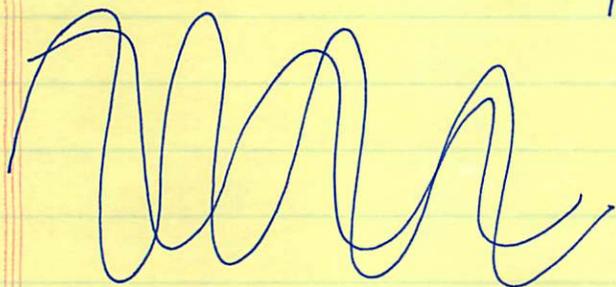
Depends only on ratios of amplitude $\frac{y_m}{x_m}$ & difference in phase $\phi_x - \phi_y$

~~$\Rightarrow \omega t + \phi_x = \cos^{-1}\left(\frac{x}{x_m}\right)$~~

~~$\Rightarrow t = \frac{1}{\omega} [\cos^{-1}\left(\frac{x}{x_m}\right) - \phi_x]$~~ ~~$\Rightarrow \frac{1}{\omega} [\cos^{-1}\left(\frac{y}{y_m}\right) - \phi_y]$~~

Can be clockwise or counterclockwise, depends on which component leads in phase ...

2 different frequencies : more complicated. Motion not periodic unless $\frac{\omega_x}{\omega_y} = \frac{m}{n}$, where m, n are integers.



e.g., Lissajous figure on oscilloscope.

We've only considered SHO in different directions (at 1 to one another). Consider combinations of SHO in same direction, but w/ different amplitudes & phases
 → diffraction, interference, seen in light, sound, QM, ...

DAMPED HARMONIC MOTION

If no frictional forces act, pendulum/mass on string oscillates indefinitely.

In reality, damped by friction — damped harmonic motion

$$F_{\text{drag}} = -bv$$

$$\begin{aligned} \Rightarrow m\ddot{x} &= F_{\text{spring}} + F_{\text{drag}} \\ &= -kx - bv \end{aligned}$$

$$\Rightarrow m\ddot{x} + b\dot{x} + kx = 0.$$

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Solution is:

$$x = x_m e^{-\frac{bt}{2m}} \cos(\omega' t + \phi)$$

Check:

$$\dot{x} = -\frac{b}{2m} \left[x_m e^{-\frac{bt}{2m}} \cos(\omega' t + \phi) \right]$$

$$- \omega' x_m e^{-\frac{bt}{2m}} \sin(\omega' t + \phi)$$

$$\ddot{x} = -\frac{b}{2m} \dot{x} + \frac{\omega' b}{2m} x_m e^{-\frac{bt}{2m}} \sin(\omega' t + \phi)$$

$$- \omega'^2 x$$

$$= \left[\left(\frac{b}{2m} \right)^2 - \omega'^2 \right] x + \left[\frac{\omega' b}{2m} \right] x_m e^{-\frac{bt}{2m}} \sin(\omega' t + \phi)$$

$$m\ddot{x} + b\dot{x} + kx = 0 \Rightarrow \ddot{x} + \frac{b}{m}\dot{x} + \frac{k}{m}x = 0$$

$$\Rightarrow \left[\left(\frac{b}{2m} \right)^2 - \omega'^2 \right]$$

$$\Rightarrow \left[\left(\frac{b}{2m} \right)^2 - \omega'^2 - \frac{b^2}{2m^2} \right] x$$

$$+ \left(\text{sin part cancels} \right) + \frac{k}{m} = 0$$

$$\Rightarrow \omega'^2 = \frac{k}{m} - \left(\frac{b}{2m} \right)^2 \Rightarrow \omega = \sqrt{\frac{k}{m} - \left(\frac{b}{2m} \right)^2}$$

require this to be > 0 .

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Can actually show soln more easily:

$$m\ddot{x} + b\dot{x} + kx = 0$$

Try

$$x = \cancel{e^{at}} e^{\omega t}$$

$$\Rightarrow \cancel{m\omega^2} + b\omega + k = 0$$

$$\Rightarrow \omega = \frac{-b \pm \sqrt{b^2 - 4mk}}{2m}$$

$$\Rightarrow \omega = -\frac{b}{2m} \pm \sqrt{\left(\frac{b}{2m}\right)^2 - \frac{k}{m}}$$

$$= \cancel{e^{-\frac{b}{2m}t}}$$

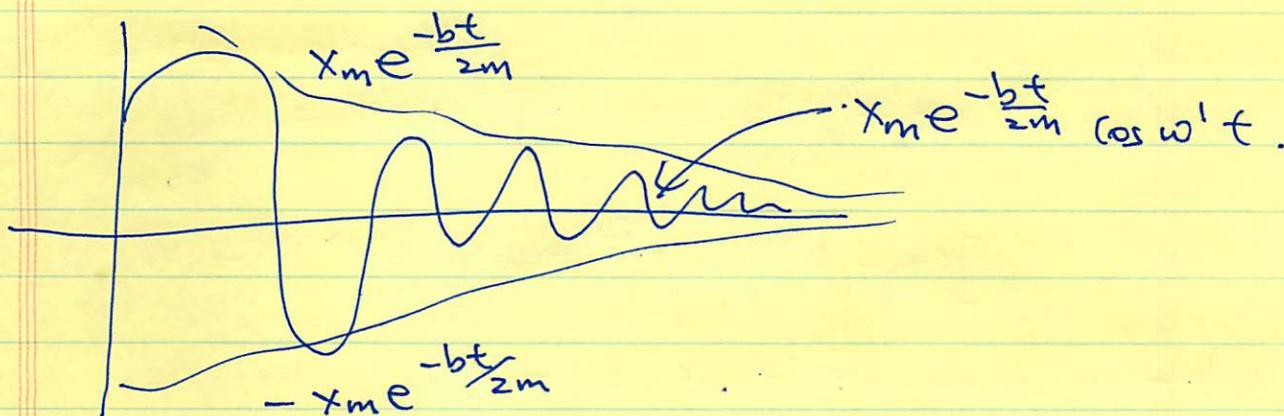
$$= -\frac{b}{2m} \pm i \sqrt{\frac{k}{m} - \left(\frac{b}{2m}\right)^2}$$

$$\Rightarrow x = x_m \left[e^{-\frac{b}{2m}t} e^{i\tilde{\omega}t} \right]$$

$$\tilde{\omega} = \sqrt{\frac{k}{m} - \left(\frac{b}{2m}\right)^2}$$

$$\begin{aligned} \cancel{\frac{k}{m} - \left(\frac{b}{2m}\right)^2} > 0 & \text{ underdamped} \\ & = 0 \text{ critically damped} \\ & < 0 \text{ overdamped.} \end{aligned}$$

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① $\omega' < \omega \Rightarrow$ friction slows down motion, lower frequency.

② Amplitude of motion decays exponentially.

$$e^{-bt/2m} = e^{-t/\tau} \Rightarrow \tau = \frac{2m}{b} \text{ is the mean lifetime.}$$

$$E \approx \frac{1}{2} k a^2$$

↖ instantaneous value of amplitude

$$= \frac{1}{2} k \left(x_m e^{-bt/2m} \right)^2$$

$$= \frac{1}{2} k x_m^2 e^{-bt/m} = E e^{-bt/m}$$

energy decays exponentially.

N.B. solutions only valid for $b \leq 2\sqrt{km}$

$$\omega' = \sqrt{\frac{k}{m} - \left(\frac{b}{2m}\right)^2} > 0$$

$$\Rightarrow b \leq 2\sqrt{km}$$

For

$b = 2\sqrt{km}$, $\omega' = 0 \Rightarrow$ displacement decays w/ no oscillation.

$$\gamma = \frac{2m}{b} = \frac{2m}{2\sqrt{km}} = \sqrt{\frac{m}{k}} = \frac{1}{\omega} \quad \downarrow$$

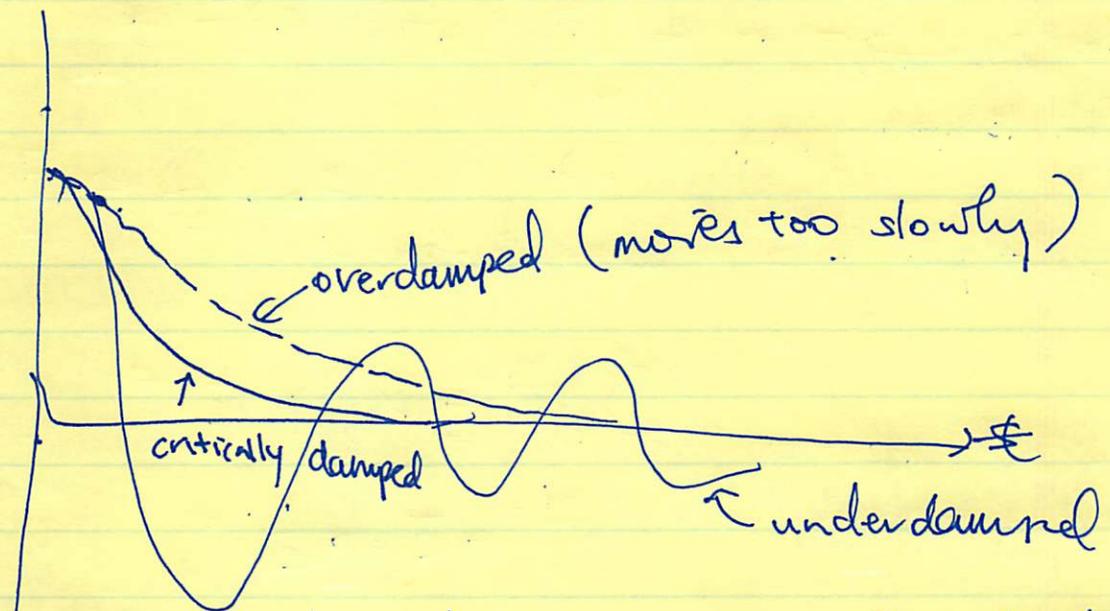
smallest value

→ critical damping

Goal of mechanical engineers in designing system where oscillations disappear in shortest possible time.

What if $b > 2\sqrt{km}$:

System is overdamped



E.g. recoil mechanism in guns is critically damped, so can return to original position after recoil due to firing in least possible time.

Forced oscillations

Suppose a body is subject to an external driving force.
e.g. → bridge vibrates due to marching soldiers
→ eardrum vibrates due to sound wave.

Forced oscillation have freq. of external force, not the natural frequency of the body.

Consider the case where there is no damping:

$$m\ddot{x} = -kx + F(t)$$

Let $F = F_m \cos \omega'' t$.

Let's try as a solution $x = C \cos \omega'' t$.

where $\omega_0 = \sqrt{\frac{k}{m}}$
 $\Rightarrow k = m\omega_0^2$

Then $-m\omega''^2 C \cos \omega'' t + \cancel{k\omega_0^2} C \cos \omega'' t = -m\omega_0^2 C \cos \omega'' t + F_0 \cos \omega'' t$

$$\Rightarrow C = \frac{F_0}{m(\omega_0^2 - \omega''^2)}$$

So m oscillates at frequency of force, but amplitude depends on $\omega_0^2 - \omega''^2$
↑ natural frequency ← frequency of force

$\omega'' < \omega_0 \rightarrow C > 0 \Rightarrow$ displacement & force in same direction

$\omega'' > \omega_0 \Rightarrow C < 0 \Rightarrow$ displacement & force are out of phase.

Note

~~$|\omega_0^2 - \omega^2| \gg \frac{F_0}{m} \Rightarrow C \ll 1$~~
 \Rightarrow amplitude of oscillations small.

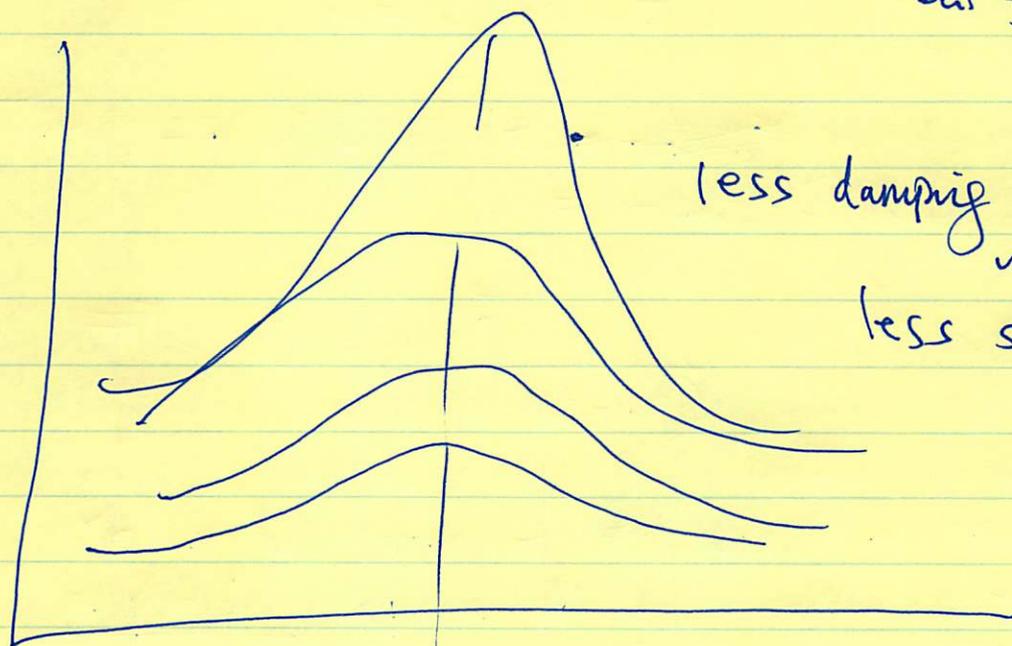
This is the steady-state response.

In practice, there is also a transient response.

As $\omega^2 \rightarrow \omega_0^2$ ("resonance")

$C \rightarrow \infty \Rightarrow$ in practice, friction, etc
 Consider child on swing!

means a large but finite amplitude.



less damping - sharper resonance.

less shift fr. natural frequency.

E.g. :- soprano shattering wine glass
 — Tacoma Narrows Bridge disaster.