PHY 711 Classical Mechanics and Mathematical Methods
10-10:50 AM MWF Online or (occasionally) in Olin 103

Discussiont of Lecture 15 – Chap. 4 (F & W)

Analysis of motion near equilibrium

1. Small oscillations about equilibrium
2. Normal modes of vibration

Schedule for weekly one-on-one meetings

Nick – 11 AM Monday (ED/ST)
Tim – 9 AM Tuesday
Bamidele – 7 PM Tuesday
Zhi– 8 PM Tuesday -- possibly shift time?
Jeanette – 11 AM Friday
Derek – 12 PM Friday

Course schedule

(Preliminary schedule -- subject to frequent adjustment.)

	Date	F&W Reading	Topic	Assignment	Due
1	Wed, 8/26/2020	Chap. 1	Introduction	#1	8/31/2020
2	Fri, 8/28/2020	Chap. 1	Scattering theory	#2	9/02/2020
3	Mon, 8/31/2020	Chap. 1	Scattering theory	#3	9/04/2020
4	Wed, 9/02/2020	Chap. 1	Scattering theory		
5	Fri, 9/04/2020	Chap. 1	Scattering theory	#4	9/09/2020
6	Mon, 9/07/2020	Chap. 2	Non-inertial coordinate systems		
7	Wed, 9/09/2020	Chap. 3	Calculus of Variation	#5	9/11/2020
8	Fri, 9/11/2020	Chap. 3	Calculus of Variation	#6	9/14/2020
9	Mon, 9/14/2020	Chap. 3 & 6	Lagrangian Mechanics	#7	9/18/2020
10	Wed, 9/16/2020	Chap. 3 & 6	Lagrangian & constraints	#8	9/21/2020
11	Fri, 9/18/2020	Chap. 3 & 6	Constants of the motion		
12	Mon, 9/21/2020	Chap. 3 & 6	Hamiltonian equations of motion	#9	9/23/2020
13	Wed, 9/23/2020	Chap. 3 & 6	Liouville theorm	#10	9/25/2020
14	Fri, 9/25/2020	Chap. 3 & 6	Canonical transformations		
15	Mon, 9/28/2020	Chap. 4	Small oscillations about equilibrium	#11	10/02/2020
16	Wed, 9/30/2020	Chap. 4	Normal modes of vibration		

PHY 711 -- Assignment #11

Sept. 28, 2020

Start reading Chapter 4 in **Fetter & Walecka**.

1. Consider the the mass and spring system described by Eq. 24.1 and Fig. 24.1 in **Fetter & Walecka**. Explicitly consider the case of N=4 and find the 4 coupled equations of motion. Compare the normal mode eigenvalues for this case (obtained with the help of Maple or Mathematica) with the equivalent analysis given by Eq. 24.38.

Your questions –
From Gao –

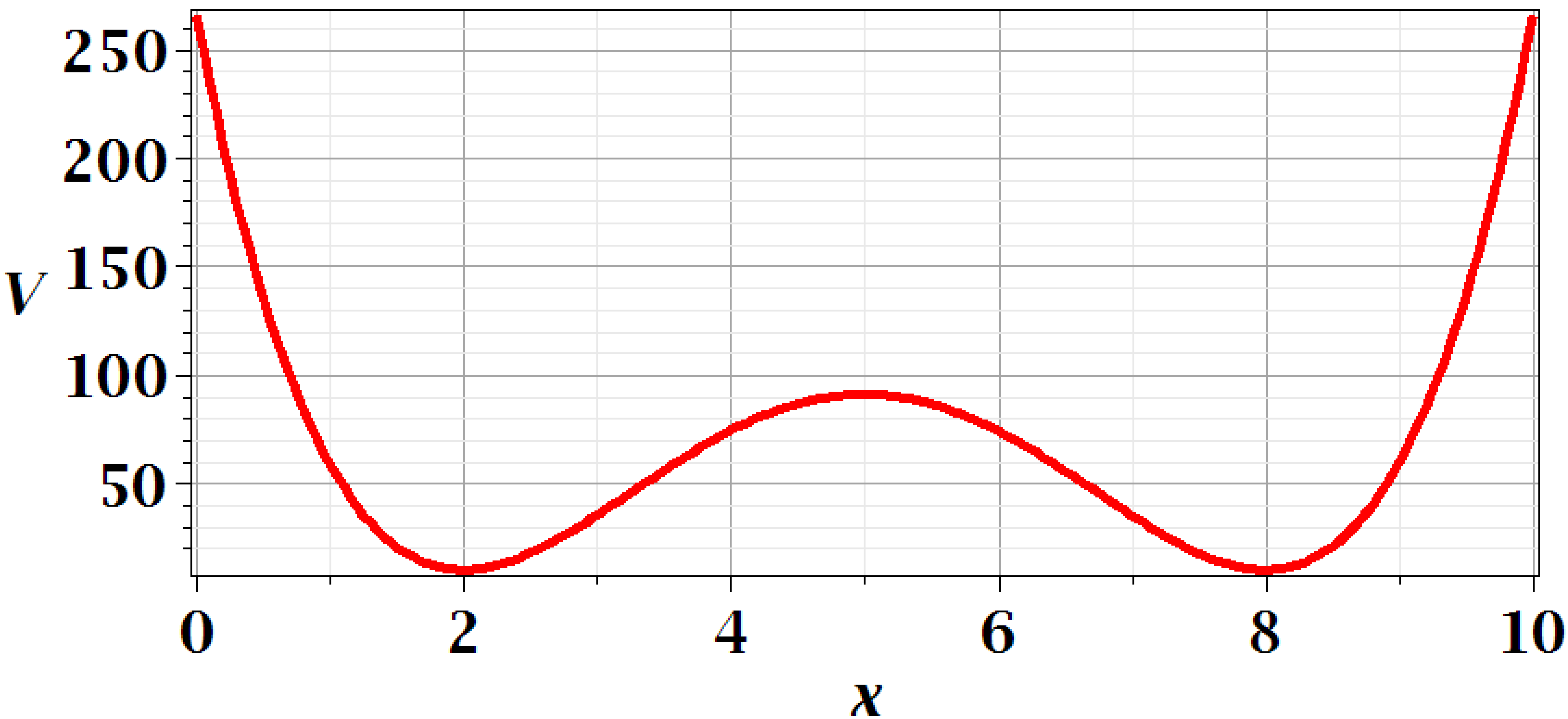
1. How to find U and V to diagonal the matrix that makes a coupled question to be a decoupled question?

My question –
For the mathematical methods portion of this class, what is the state of your knowledge of linear algebra methods as they relate to physics?

a. Good enough
b. Could use more information specially for …..?
c. Need N dedicated lectures to this material

Motivation for studying small oscillations – many interacting systems have stable and meta-stable configurations. For a one-dimensional system, this is well approximated by:

$$V(x) \approx V(x_{eq}) + \tfrac{1}{2}\left(x - x_{eq}\right)^2 \left.\frac{d^2V}{dx^2}\right|_{x_{eq}} = V(x_{eq}) + \tfrac{1}{2}k\left(x - x_{eq}\right)^2$$



Equations of motion for a single oscillator:

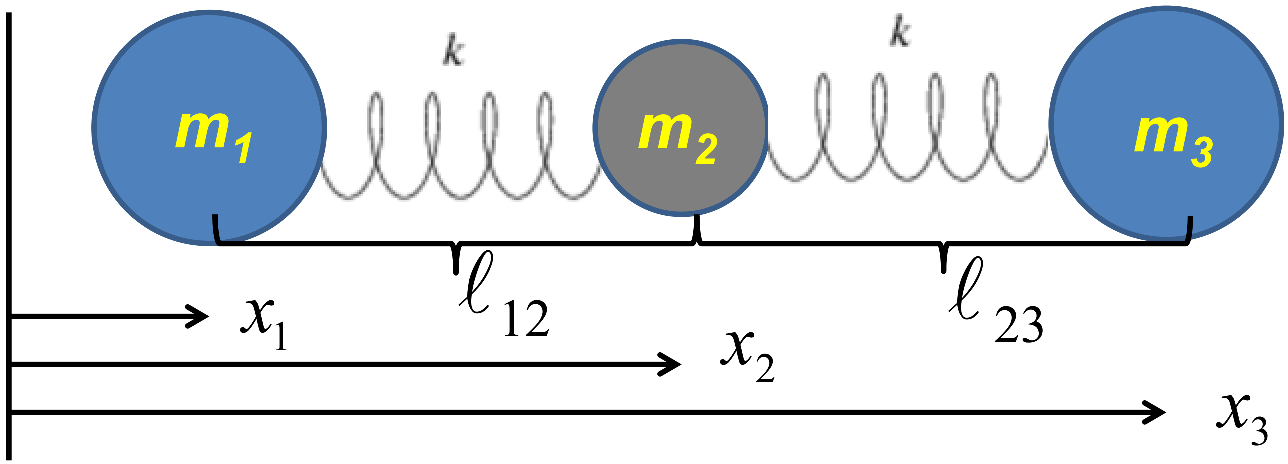
Let $k \equiv m\omega^2$

$$L(x,\dot{x},t) = \frac{1}{2}m\dot{x}^2 - \frac{1}{2}m\omega^2 x^2$$

$$\frac{d}{dt}\frac{\partial L}{\partial \dot{x}} = \frac{\partial L}{\partial x} \qquad \Rightarrow m\ddot{x} = -m\omega^2 x$$

$$x(t) = A\sin(\omega t + \varphi)$$

Extending the analysis to coupled oscillators near equilibrium -- Example – linear molecule



$$L = \frac{1}{2}m_1\dot{x}_1^2 + \frac{1}{2}m_2\dot{x}_2^2 + \frac{1}{2}m_3\dot{x}_3^2$$

$$-\frac{1}{2}k\left(x_2 - x_1 - \ell_{12}\right)^2 - \frac{1}{2}k\left(x_3 - x_2 - \ell_{23}\right)^2$$

$$L = \frac{1}{2}m_1\dot{x}_1^2 + \frac{1}{2}m_2\dot{x}_2^2 + \frac{1}{2}m_3\dot{x}_3^2$$

$$-\frac{1}{2}k\left(x_2 - x_1 - \ell_{12}\right)^2 - \frac{1}{2}k\left(x_3 - x_2 - \ell_{23}\right)^2$$

$$\text{Let}: \quad x_1 \to x_1 - x_1^0 \qquad x_2 \to x_2 - x_1^0 - \ell_{12} \qquad x_3 \to x_3 - x_1^0 - \ell_{12} - \ell_{23}$$

$$L = \frac{1}{2}m_1\dot{x}_1^2 + \frac{1}{2}m_2\dot{x}_2^2 + \frac{1}{2}m_3\dot{x}_3^2 - \frac{1}{2}k\left(x_2 - x_1\right)^2 - \frac{1}{2}k\left(x_3 - x_2\right)^2$$

Coupled equations of motion using simplified variables:

$$m_1\ddot{x}_1 = k\left(x_2 - x_1\right)$$

$$m_2\ddot{x}_2 = -k\left(x_2 - x_1\right) + k\left(x_3 - x_2\right) = k\left(x_1 - 2x_2 + x_3\right)$$

$$m_3\ddot{x}_3 = -k\left(x_3 - x_2\right)$$

Coupled equations of motion :

$$m_1\ddot{x}_1 = k(x_2 - x_1)$$

$$m_2\ddot{x}_2 = -k(x_2 - x_1) + k(x_3 - x_2) = k(x_1 - 2x_2 + x_3)$$

$$m_3\ddot{x}_3 = -k(x_3 - x_2)$$

Mathematical methods for solving these coupled linear differential equations:

Let $x_i(t) = X_i^\alpha e^{-i\omega_\alpha t}$

$$-\omega_\alpha^2 m_1 X_1^\alpha = k\left(X_2^\alpha - X_1^\alpha\right)$$

$$-\omega_\alpha^2 m_2 X_2^\alpha = k\left(X_1^\alpha - 2X_2^\alpha + X_3^\alpha\right)$$

$$-\omega_\alpha^2 m_3 X_3^\alpha = -k\left(X_3^\alpha - X_2^\alpha\right)$$

Coupled linear equations:

$$-\omega_\alpha^2 m_1 X_1^\alpha = k\left(X_2^\alpha - X_1^\alpha\right)$$

$$-\omega_\alpha^2 m_2 X_2^\alpha = k\left(X_1^\alpha - 2X_2^\alpha + X_3^\alpha\right)$$

$$-\omega_\alpha^2 m_3 X_3^\alpha = -k\left(X_3^\alpha - X_2^\alpha\right)$$

Matrix form:

$$\begin{pmatrix} k-\omega_\alpha^2 m_1 & -k & 0 \\ -k & 2k-\omega_\alpha^2 m_2 & -k \\ 0 & -k & k-\omega_\alpha^2 m_3 \end{pmatrix}\begin{pmatrix} X_1^\alpha \\ X_2^\alpha \\ X_3^\alpha \end{pmatrix} = 0$$

Matrix form:

$$\begin{pmatrix} k-\omega_\alpha^2 m_1 & -k & 0 \\ -k & 2k-\omega_\alpha^2 m_2 & -k \\ 0 & -k & k-\omega_\alpha^2 m_3 \end{pmatrix} \begin{pmatrix} X_1^\alpha \\ X_2^\alpha \\ X_3^\alpha \end{pmatrix} = 0$$

More convenient form:

Let $Y_i \equiv \sqrt{m_i} X_i$ Equations for Y_i take the form:

$$\begin{pmatrix} \kappa_{11}-\omega_\alpha^2 & -\kappa_{12} & 0 \\ -\kappa_{12} & 2\kappa_{22}-\omega_\alpha^2 & -\kappa_{23} \\ 0 & -\kappa_{23} & \kappa_{33}-\omega_\alpha^2 \end{pmatrix} \begin{pmatrix} Y_1^\alpha \\ Y_2^\alpha \\ Y_3^\alpha \end{pmatrix} = 0$$

where $\kappa_{ij} = \kappa_{ji} \equiv \dfrac{k}{\sqrt{m_i m_j}}$

If you had to solve* these equations, which form is more convenient?

*Find unknowns $\omega_\alpha, X_1^\alpha, ...$

Form A:

$$\begin{pmatrix} k-\omega_\alpha^2 m_1 & -k & 0 \\ -k & 2k-\omega_\alpha^2 m_2 & -k \\ 0 & -k & k-\omega_\alpha^2 m_3 \end{pmatrix} \begin{pmatrix} X_1^\alpha \\ X_2^\alpha \\ X_3^\alpha \end{pmatrix} = 0$$

Form B:

$$\begin{pmatrix} \kappa_{11}-\omega_\alpha^2 & -\kappa_{12} & 0 \\ -\kappa_{12} & 2\kappa_{22}-\omega_\alpha^2 & -\kappa_{23} \\ 0 & -\kappa_{23} & \kappa_{33}-\omega_\alpha^2 \end{pmatrix} \begin{pmatrix} Y_1^\alpha \\ Y_2^\alpha \\ Y_3^\alpha \end{pmatrix} = 0$$

Digression:

Eigenvalue properties of matrices $\quad \mathbf{M}\mathbf{y}_{\alpha} = \lambda_{\alpha}\mathbf{y}_{\alpha}$

Hermitian matrix: $\quad \mathbf{H}\mathbf{y}_{\alpha} = \lambda_{\alpha}\mathbf{y}_{\alpha} \qquad H_{ij} = H^{*}_{ji}$

Theorem for Hermitian matrices:

$$\lambda_{\alpha} \text{ have real values and } \mathbf{y}_{\alpha}^{H} \cdot \mathbf{y}_{\beta} = \delta_{\alpha\beta}$$

Unitary matrix: $\quad \mathbf{U}\mathbf{y}_{\alpha} = \lambda_{\alpha}\mathbf{y}_{\alpha} \qquad \mathbf{U}\mathbf{U}^{H} = \mathbf{I}$

$$\left|\lambda_{\alpha}\right| = 1 \text{ and } \mathbf{y}_{\alpha}^{H} \cdot \mathbf{y}_{\beta} = \delta_{\alpha\beta}$$

Digression on matrices -- continued

Eigenvalues of a matrix are "invariant" under a similarity transformation

Eigenvalue properties of matrix: $\mathbf{M}\mathbf{y}_\alpha = \lambda_\alpha \mathbf{y}_\alpha$

Transformed matrix: $\mathbf{M}'\mathbf{y}'_\alpha = \lambda'_\alpha \mathbf{y}'_\alpha$

If $\mathbf{M}' = \mathbf{S}\mathbf{M}\mathbf{S}^{-1}$ then $\lambda'_\alpha = \lambda_\alpha$ and $\mathbf{S}^{-1}\mathbf{y}'_\alpha = \mathbf{y}_\alpha$

Proof $\mathbf{S}\mathbf{M}\mathbf{S}^{-1}\mathbf{y}'_\alpha = \lambda'_\alpha \mathbf{y}'_\alpha$

$$\mathbf{M}\left(\mathbf{S}^{-1}\mathbf{y}'_\alpha\right) = \lambda'_\alpha \left(\mathbf{S}^{-1}\mathbf{y}'_\alpha\right)$$

Example of transformation:

Original problem written in eigenvalue form:

$$\begin{pmatrix} k/m_1 & -k/m_1 & 0 \\ -k/m_2 & 2k/m_2 & -k/m_2 \\ 0 & -k/m_3 & k/m_3 \end{pmatrix} \begin{pmatrix} X_1^\alpha \\ X_2^\alpha \\ X_3^\alpha \end{pmatrix} = \omega_\alpha^2 \begin{pmatrix} X_1^\alpha \\ X_2^\alpha \\ X_3^\alpha \end{pmatrix}$$

Let $\quad \mathbf{S} = \begin{pmatrix} \sqrt{m_1} & 0 & 0 \\ 0 & \sqrt{m_2} & 0 \\ 0 & 0 & \sqrt{m_3} \end{pmatrix}; \qquad \mathbf{SMS}^{-1} = \begin{pmatrix} \kappa_{11} & -\kappa_{12} & 0 \\ -\kappa_{12} & 2\kappa_{22} & -\kappa_{23} \\ 0 & -\kappa_{23} & \kappa_{33} \end{pmatrix}$

Let $\mathbf{Y} \equiv \mathbf{SX}$

$$\begin{pmatrix} \kappa_{11} & -\kappa_{12} & 0 \\ -\kappa_{12} & 2\kappa_{22} & -\kappa_{23} \\ 0 & -\kappa_{23} & \kappa_{33} \end{pmatrix} \begin{pmatrix} Y_1^\alpha \\ Y_2^\alpha \\ Y_3^\alpha \end{pmatrix} = \omega_\alpha^2 \begin{pmatrix} Y_1^\alpha \\ Y_2^\alpha \\ Y_3^\alpha \end{pmatrix}$$

where $\quad \kappa_{ij} = \kappa_{ji} \equiv \frac{k}{\sqrt{m_i m_j}}$

Note, here we have defined **S** as a transformation matrix (often called a similarity transformation matrix)

Sometimes, the similarity transformation is also unitary so that

$$\mathbf{U}^{-1} = \mathbf{U}^{H}$$

Example for 2x2 case --

$$\mathbf{U} = \begin{pmatrix} \cos\theta & \sin\theta \\ -\sin\theta & \cos\theta \end{pmatrix} \qquad \mathbf{U}^{-1} = \mathbf{U}^{H} = \begin{pmatrix} \cos\theta & -\sin\theta \\ \sin\theta & \cos\theta \end{pmatrix}$$

How can you find the transformation that diagonalizes a matrix?

Example -- $\mathbf{M} = \begin{pmatrix} A & B \\ B & C \end{pmatrix} \qquad \mathbf{M}' = \begin{pmatrix} \lambda_1 & 0 \\ 0 & \lambda_2 \end{pmatrix}$

Example -- $\mathbf{M} = \begin{pmatrix} A & B \\ B & C \end{pmatrix}$ $\quad \mathbf{M}' = \begin{pmatrix} \lambda_1 & 0 \\ 0 & \lambda_2 \end{pmatrix}$

$$\mathbf{M}' = \mathbf{U}\mathbf{M}\mathbf{U}^H \qquad \text{for } \mathbf{U} = \begin{pmatrix} \cos\theta & \sin\theta \\ -\sin\theta & \cos\theta \end{pmatrix}$$

$$\mathbf{M}' = \begin{pmatrix} A\cos^2\theta + C\sin^2\theta + B\sin 2\theta & -B\cos 2\theta - \frac{1}{2}(C-A)\sin 2\theta \\ -B\cos 2\theta - \frac{1}{2}(C-A)\sin 2\theta & A\sin^2\theta + C\cos^2\theta - B\sin 2\theta \end{pmatrix}$$

$$\Rightarrow \text{choose } \theta = \tan^{-1}\left(\frac{-2B}{C-A}\right)$$

$$\Rightarrow \lambda_1 = A\cos^2\theta + C\sin^2\theta + B\sin 2\theta$$

$$\Rightarrow \lambda_2 = A\sin^2\theta + C\cos^2\theta - B\sin 2\theta$$

In our case :

$$\begin{pmatrix} \kappa_{11} & -\kappa_{12} & 0 \\ -\kappa_{12} & 2\kappa_{22} & -\kappa_{23} \\ 0 & -\kappa_{23} & \kappa_{33} \end{pmatrix} \begin{pmatrix} Y_1^\alpha \\ Y_2^\alpha \\ Y_3^\alpha \end{pmatrix} = \omega_\alpha^2 \begin{pmatrix} Y_1^\alpha \\ Y_2^\alpha \\ Y_3^\alpha \end{pmatrix}$$

for $m_1 = m_3 \equiv m_O$ and $m_2 \equiv m_C$ (CO_2)

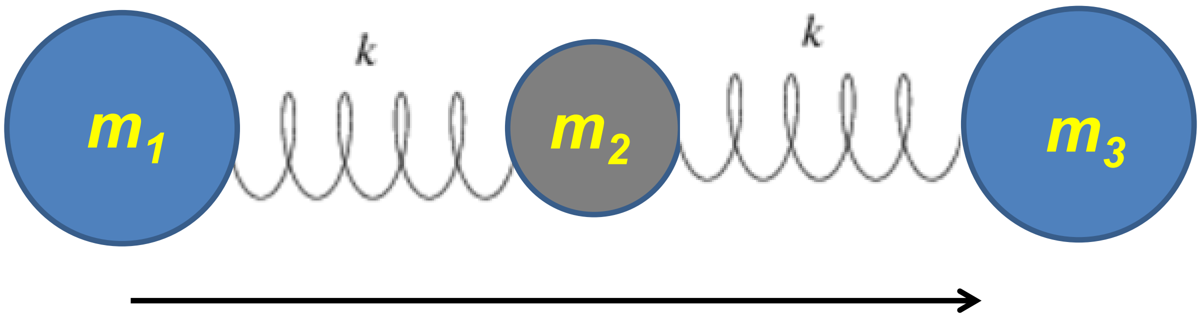
$$\begin{pmatrix} \kappa_{OO} & -\kappa_{OC} & 0 \\ -\kappa_{OC} & 2\kappa_{CC} & -\kappa_{OC} \\ 0 & -\kappa_{OC} & \kappa_{OO} \end{pmatrix} \begin{pmatrix} Y_1^\alpha \\ Y_2^\alpha \\ Y_3^\alpha \end{pmatrix} = \omega_\alpha^2 \begin{pmatrix} Y_1^\alpha \\ Y_2^\alpha \\ Y_3^\alpha \end{pmatrix}$$

Eigenvalues and eigenvectors :

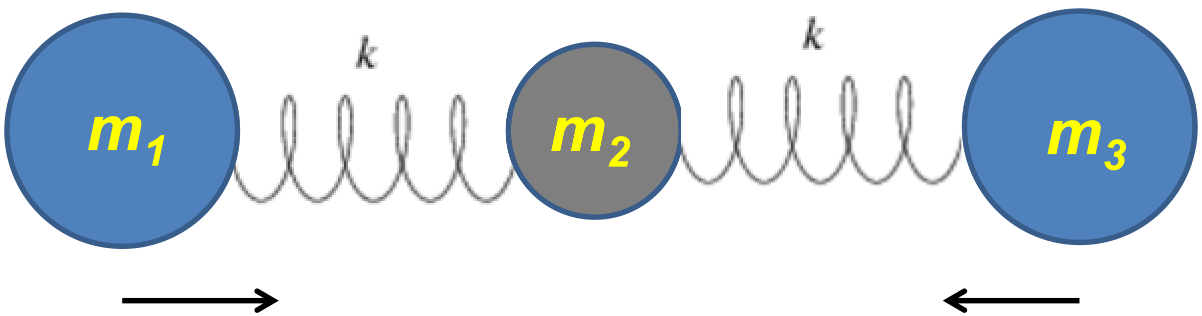
$$\omega_1^2 = 0 \qquad \begin{pmatrix} Y_1^1 \\ Y_2^1 \\ Y_3^1 \end{pmatrix} = N_1 \begin{pmatrix} \sqrt{\frac{m_O}{m_C}} \\ 1 \\ \sqrt{\frac{m_O}{m_C}} \end{pmatrix}, \quad \begin{pmatrix} X_1^1 \\ X_2^1 \\ X_3^1 \end{pmatrix} = N'_1 \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$$

$$\omega_2^2 = \frac{k}{m_O} \qquad \begin{pmatrix} Y_1^2 \\ Y_2^2 \\ Y_3^2 \end{pmatrix} = N_2 \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix}, \quad \begin{pmatrix} X_1^2 \\ X_2^2 \\ X_3^2 \end{pmatrix} = N'_2 \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix}$$

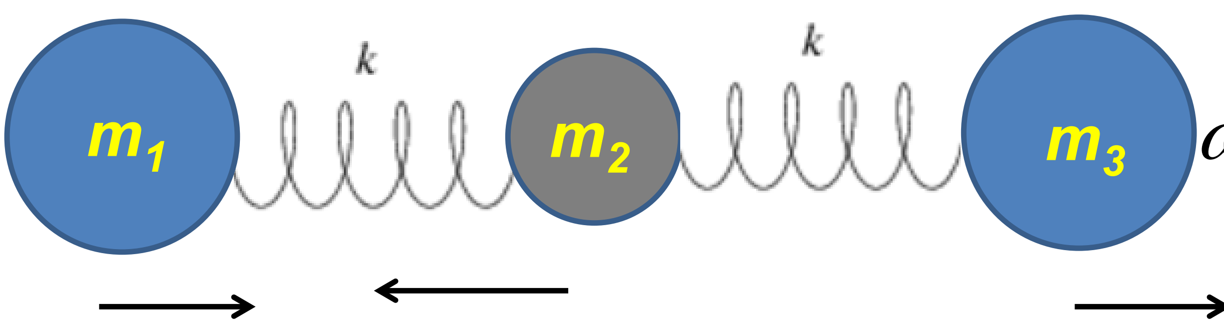
$$\omega_3^2 = \frac{k}{m_O} + \frac{2k}{m_C} \qquad \begin{pmatrix} Y_1^3 \\ Y_2^3 \\ Y_3^3 \end{pmatrix} = N_3 \begin{pmatrix} 1 \\ -2\sqrt{\frac{m_O}{m_C}} \\ 1 \end{pmatrix}, \quad \begin{pmatrix} X_1^3 \\ X_2^3 \\ X_3^3 \end{pmatrix} = N'_3 \begin{pmatrix} 1 \\ -2 \\ 1 \end{pmatrix}$$



$$\omega_1 = 0$$



$$\omega_2 = \sqrt{\frac{k}{m_O}}$$



$$\omega_3 = \sqrt{\frac{k}{m_O} + \frac{2k}{m_C}}$$

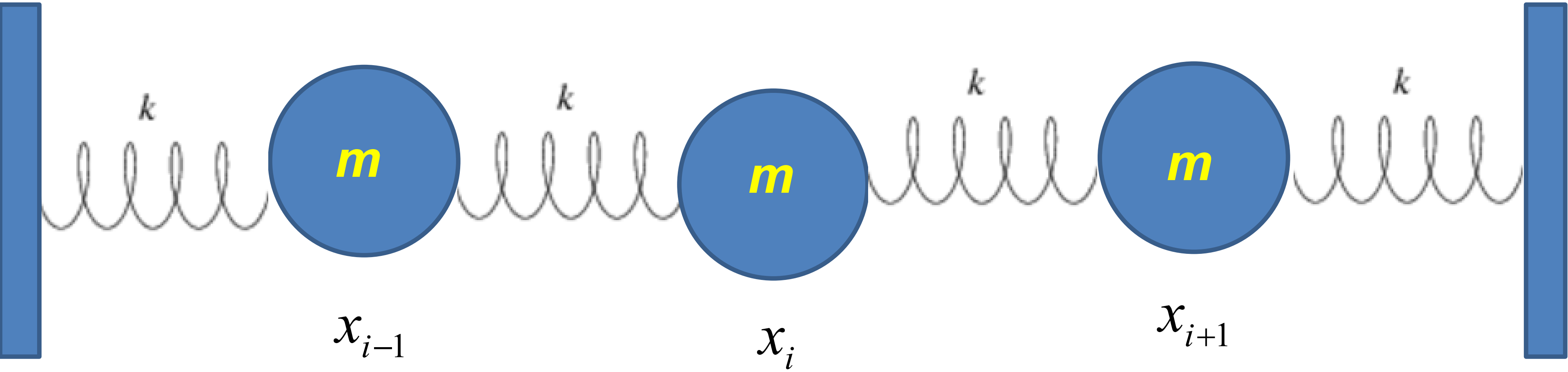
General solution :

$$x_i(t) = \Re\left(\sum_\alpha C^\alpha X_i^\alpha e^{-i\omega_\alpha t} \right)$$

For example, normal mode amplitudes

C^α can be determined from initial conditions

Consider an extended system of masses and springs:



Note: each mass coordinate is measured relative to its equilibrium position x_i^0

$$L = T - V = \frac{1}{2} m \sum_{i=1}^{N} \dot{x}_i^2 - \frac{1}{2} k \sum_{i=0}^{N} \left(x_{i+1} - x_i \right)^2$$

Note: In fact, we have N masses; x_0 and x_{N+1} which will be treated using boundary conditions.

$$L = T - V = \frac{1}{2} m \sum_{i=1}^{N} \dot{x}_i^2 - \frac{1}{2} k \sum_{i=0}^{N} \left(x_{i+1} - x_i \right)^2$$

$$x_0 \equiv 0 \text{ and } x_{N+1} \equiv 0$$

From Euler - Lagrange equations :

$$m\ddot{x}_1 = k\left(x_2 - 2x_1\right)$$

$$m\ddot{x}_2 = k\left(x_3 - 2x_2 + x_1\right)$$

$$\cdots\cdots\cdots\cdots\cdots\cdots$$

$$m\ddot{x}_i = k\left(x_{i+1} - 2x_i + x_{i-1}\right)$$

$$\cdots\cdots\cdots\cdots\cdots\cdots$$

$$m\ddot{x}_N = k\left(x_{N-1} - 2x_N\right)$$

Matrix formulation --

Assume $x_i(t) = X_i e^{-i\omega t}$

$$\frac{m}{k}\omega^2 \begin{pmatrix} X_1 \\ X_2 \\ \vdots \\ X_{N-1} \\ X_N \end{pmatrix} = \begin{pmatrix} 2 & -1 & 0 & \cdots & 0 \\ -1 & 2 & -1 & \cdots & 0 \\ \vdots & \vdots & \vdots & \cdots & \vdots \\ \cdots & \cdots & -1 & 2 & -1 \\ \cdots & \cdots & 0 & -1 & 2 \end{pmatrix} \begin{pmatrix} X_1 \\ X_2 \\ \vdots \\ X_{N-1} \\ X_N \end{pmatrix}$$

Can solve as an eigenvalue problem –

(Why did we not have to transform the equations as we did in the previous example?)

> $with(LinearAlgebra);$

> $M := \begin{bmatrix} 2 & -1 & 0 & 0 & 0 \\ -1 & 2 & -1 & 0 & 0 \\ 0 & -1 & 2 & -1 & 0 \\ 0 & 0 & -1 & 2 & -1 \\ 0 & 0 & 0 & -1 & 2 \end{bmatrix};$

> $Eigenvalues(M);$

$$\begin{bmatrix} 1 \\ 2 \\ 3 \\ 2-\sqrt{3} \\ 2+\sqrt{3} \end{bmatrix}$$

This example also has an algebraic solution --

From Euler - Lagrange equations :

$$m\ddot{x}_j = k\left(x_{j+1} - 2x_j + x_{j-1}\right) \qquad \text{with } x_0 = 0 = x_{N+1}$$

Try : $\quad x_j(t) = Ae^{-i\omega t + iqaj}$

$$-\omega^2 Ae^{-i\omega t + iqaj} = \frac{k}{m}\left(e^{iqa} - 2 + e^{-iqa}\right)Ae^{-i\omega t + iqaj}$$

$$-\omega^2 = \frac{k}{m}\left(2\cos(qa) - 2\right)$$

$$\Rightarrow \omega^2 = \frac{4k}{m}\sin^2\left(\frac{qa}{2}\right)$$

Is this treatment cheating?

a. Yes.
b. No cheating, but we are not done.

From Euler-Lagrange equations -- continued:

$$m\ddot{x}_j = k\left(x_{j+1} - 2x_j + x_{j-1}\right) \qquad \text{with } x_0 = 0 = x_{N+1}$$

Try: $x_j(t) = Ae^{-i\omega t + iqaj}$ $\quad \Rightarrow \omega^2 = \frac{4k}{m}\sin^2\left(\frac{qa}{2}\right)$

Note that: $x_j(t) = Be^{-i\omega t - iqaj}$ $\quad \Rightarrow \omega^2 = \frac{4k}{m}\sin^2\left(\frac{qa}{2}\right)$

General solution:

$$x_j(t) = \Re\left(Ae^{-i\omega t + iqaj} + Be^{-i\omega t - iqaj}\right)$$

Impose boundary conditions:

$$x_0(t) = \Re\left(Ae^{-i\omega t} + Be^{-i\omega t}\right) = 0$$

$$x_{N+1}(t) = \Re\left(Ae^{-i\omega t + iqa(N+1)} + Be^{-i\omega t - iqa(N+1)}\right) = 0$$

Impose boundary conditions -- continued:

$$x_0(t) = \Re\left(Ae^{-i\omega t} + Be^{-i\omega t} \right) = 0$$

$$x_{N+1}(t) = \Re\left(Ae^{-i\omega t + iqa(N+1)} + Be^{-i\omega t - iqa(N+1)} \right) = 0$$

$$\Rightarrow B = -A$$

$$x_{N+1}(t) = \Re\left(Ae^{-i\omega t}\left(e^{iqa(N+1)} - e^{-iqa(N+1)} \right)\right) = 0$$

$$\Rightarrow \sin\left(qa\left(N+1 \right)\right) = 0$$

$$\Rightarrow \; qa\left(N+1 \right) = \nu\pi \quad \text{where } \nu = 0,1,2\cdots$$

$$qa = \frac{\nu\pi}{N+1}$$

Summary of results:

$$\Rightarrow \omega_\nu^2 = \frac{4k}{m}\sin^2\left(\frac{\nu\pi}{2(N+1)}\right) \qquad x_n = \Re\left(2iA\sin\left(\frac{\nu\pi n}{N+1}\right)\right)$$

$$\nu = 0,1,\ldots N \qquad n = 1,2,\ldots\ldots N$$