

- $A$  is called the amplitude, and  $\delta$  is called the phase angle

~~Ex: Express  $2 \cos(\frac{1}{2}t) + \sin(\frac{1}{2}t)$  in phase-amplitude form.~~

~~- since  $c_1 = 2$  and  $c_2 = 1$ , we get that~~

~~$$A = \sqrt{2^2 + 1^2} = \sqrt{5}$$~~

~~$$\tan \delta = \frac{1}{2} \Rightarrow \delta =$$~~

Ex: Express  $\sqrt{3} \cos(\frac{1}{2}t) + \sin(\frac{1}{2}t)$  in phase-amplitude form.

- Since  $c_1 = \sqrt{3}$  and  $c_2 = 1$ , we get that

$$A = \sqrt{\sqrt{3}^2 + 1^2} = \sqrt{4} = 2$$

$$\tan \delta = \frac{1}{\sqrt{3}} \Rightarrow \delta = \frac{\pi}{6}$$

so in phase-amplitude form we get

$$2 \cos(\frac{1}{2}t - \frac{\pi}{6})$$

Ex: Express  $\sqrt{3} \cos(5t - \frac{2\pi}{3})$  in component form.

- since  $A = \sqrt{3}$  and  $\delta = \frac{2\pi}{3}$ , we get that

$$c_1 = \sqrt{3} \cos \frac{2\pi}{3} = -\frac{\sqrt{3}}{2}$$

$$c_2 = \sqrt{3} \sin \frac{2\pi}{3} = \frac{3}{2}$$

so in component form, we get

$$-\frac{\sqrt{3}}{2} \cos(5t) + \frac{3}{2} \sin(5t)$$

- Note: sometimes calculating  $\delta$  can be tricky: for example if

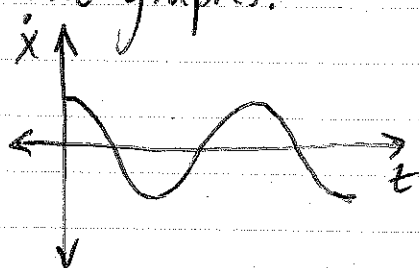
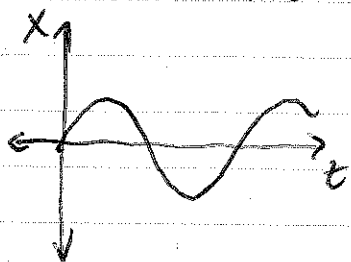
$$\tan \delta = -1,$$

then both  $\delta = \frac{3\pi}{4}$  and  $\delta = -\frac{\pi}{4}$  are solutions! Usually, we restrict  $\delta$  to be between  $-\frac{\pi}{2}$  and  $\frac{\pi}{2}$  to fix this issue.

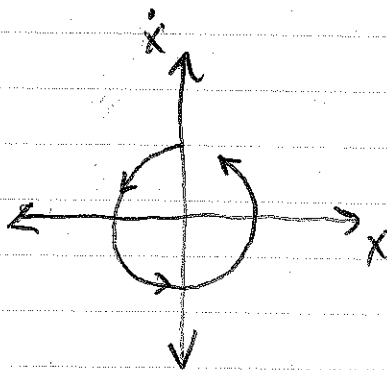
~~Phase Plane Description~~  
Phase Plane Description

## Phase Plane Description

- Sometimes it's more useful to look at how both  $x$  and  $\dot{x}$  evolve in time
- You could look at two graphs:



but it's useful to ~~sketch~~ treat  $x(t)$  and  $\dot{x}(t)$  as parametric eqns that make a curve in the  $x-\dot{x}$  phase plane:



"phase portrait"

- An advantage of phase portraits is that you can qualitatively sketch them without solving the DE

- Similar to direction fields
- First, convert the DE into a system of 1<sup>st</sup> order equations:  
given

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

let  $y = \dot{x}$ . Then  $\dot{y} = \ddot{x}$ , so

$$\begin{aligned} \dot{x} &= y \\ \dot{y} &= \ddot{x} = -\frac{b}{m}\dot{x} - \frac{k}{m}x \\ &= -\frac{b}{m}y - \frac{k}{m}x \end{aligned}$$

- The system of 1<sup>st</sup> order eqns:

$$\begin{aligned} \dot{x} &= y \\ \dot{y} &= -\frac{b}{m}y - \frac{k}{m}x \end{aligned}$$

- The right-hand side defines the vector field which trajectories in the phase plane follow

Ex: Suppose we're given the following DE:

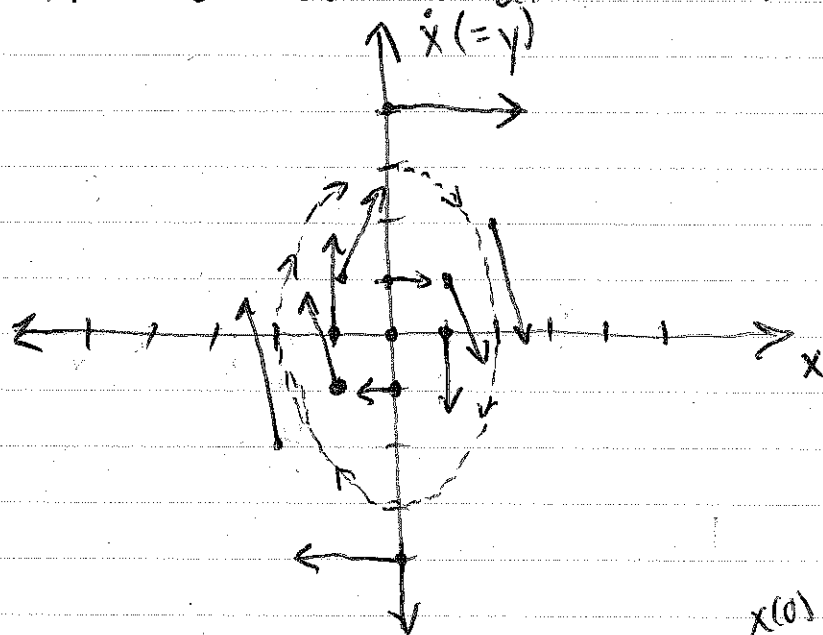
~~$$\ddot{x} + 4x = 0$$~~

$$\ddot{x} + 4x = 0$$

converting to a system:

$$\begin{aligned} \dot{x} &= y \\ \dot{y} &= -4x \end{aligned}$$

- Now, for each point in the  $xy$ -plane (i.e. the  $x\dot{x}$ -plane), the RHS defines the direction vector:



- the trajectory starting at  $(0, 3)$  follows the vectors in the vector field to trace the dotted line

## 4.2 Real Characteristic Roots

- In this section we'll be solving diff. eqn's of the form

$$\boxed{ay'' + by' + cy = 0 \quad (2)}$$



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

- Section 2.3 suggests 'guessing' that  $y = e^{rt}$  is a solution. Substituting

$$y = e^{rt}, \quad y' = re^{rt}, \quad y'' = r^2 e^{rt}$$

into (2) gives

$$ar^2 e^{rt} + bre^{rt} + ce^{rt} = 0$$

$$\Leftrightarrow e^{rt} (ar^2 + br + c) = 0$$

$$\Leftrightarrow \boxed{ar^2 + br + c = 0 \quad (3)}$$

- (3) is called the characteristic equation. It's very important, because it says that  $y = e^{rt}$  is a solution to (2) only when  $r$  satisfies (3).

- Since (3) is a quadratic eqn, we know  
$$r = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$$

- there are 3 possible outcomes for  $r$ :

① two distinct real-valued #'s

② one real-valued #

③ two complex #'s (complex  $\Rightarrow$  imaginary part  $\neq 0$ )

- we'll focus on cases ① + ② for now

~~Let's call:~~

• the values of  $r$  which satisfy (3) are called the characteristic roots

• Let's call  $\Delta = b^2 - 4ac$  the discriminant of (3) (the thing under the  $\sqrt{\quad}$ ).

• Case ① (two distinct roots) happens precisely when  $\Delta > 0$ . Let's call our two distinct real roots

$$r_1 = \frac{-b + \sqrt{\Delta}}{2a}, \quad r_2 = \frac{-b - \sqrt{\Delta}}{2a}$$

- We know that  $y_1 = e^{r_1 t}$  and  $y_2 = e^{r_2 t}$  are both solutions to (2).

- By the superposition principle, the general solution is

$$y = c_1 e^{r_1 t} + c_2 e^{r_2 t}$$

where  $c_1 + c_2$  are constants determined by initial conditions.

- Thing to remember:

$$\boxed{\begin{array}{l} 2 \text{ distinct} \\ \text{real roots} \end{array} \Rightarrow y = c_1 e^{r_1 t} + c_2 e^{r_2 t}}$$

Ex: Find the general solution to

$$y'' + 5y' + 6y = 0$$

- First, we write down the characteristic equation:

$$r^2 + 5r + 6 = 0$$

$$\Leftrightarrow (r+2)(r+3) = 0$$

$$\Leftrightarrow r = -2, -3$$

- 2 distinct real roots, so the general solution is

$$y = c_1 e^{-2t} + c_2 e^{-3t}$$

- It turns out that  $e^{r_1 t}$  and  $e^{r_2 t}$  are linearly independent, and that  $\{e^{r_1 t}, e^{r_2 t}\}$  forms a basis for the solution space of (2).

- This tells us that the solution space is 2-dimensional