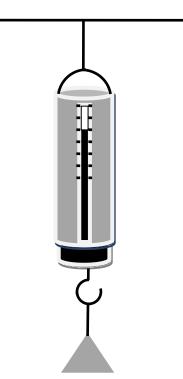


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A spring balance measures the weight for a range of items by exerting an equal and opposite force to the gravitational force acting on a mass attached to the hook. The spring balance is therefore capable of applying a variable force, the source of which is the material properties of a spring. When in equilibrium, the spring balance and mass attached to the hook causes the spring to extend from an initial position until the resultant force is zero. Provided the structure of the spring is unaltered by these forces, the tension T in the spring is proportional to the extension x of the spring from the natural length of the spring.

The tension due to the spring is an example of a force which is a function of displacement:

$$T = f(x)$$

Hooke's Law, empirically determined (determined by experiment), states for a spring of natural length l m when extended x m beyond the natural length exerts a tension T proportional to the extension x. Introducing the constant λN known as modulus of elasticity for a particular spring (or extensible string), the tension due to the extension of the spring is given by:

$$T = \frac{\lambda}{l}x$$

The term natural length means the length of a spring before any external forces act to stretch or compress the spring.

If a particle is attached to a light spring and the spring is stretched to produce a displacement x m from the natural length of the spring, then the force acting upon the particle due to the spring is given by

$$F = -\frac{\lambda}{l}x$$

Applying Newton's second law of motion F = ma, where $a = \frac{d^2x}{dt^2}$ the equation can be written in terms of x and derivatives of x as follows.

$$m\frac{d^2x}{dt^2} = -\frac{\lambda}{l}x \quad \cdots \quad (1)$$

Equation (1) is a second order linear differential equation, the solution of which provides the displacement as a function of time t s in the form x = x(t). Differential equations are often



encountered when studying dynamics, therefore before returning to problems relating to the motion of particles attached to elastic strings and springs the technical aspects of differential equations will be considered.

Differential Equations

Ordinary differential equations involve a function and derivative of the function with respect to an independent variable. For example the displacement from an origin of a particle travelling in a straight line might be expressed in the form of a differential equation for the displacement x = x(t) in the form

$$\frac{d^2x}{dt^2} + 5\frac{dx}{dt} + 6x = 2e^{-t} \quad \cdots \quad (2)$$

A differential equation is a prescription for how a function x(t) and functions obtained by differentiating the function can be combined to produce a specific function, in this case $2e^{-t}$.

Whenever the derivative of a function is involved, a certain amount of information is lost. The integral of a derivative of a function is the function plus an arbitrary constant. The arbitrary constant represents the lost information resulting from when the derivative is calculated. For example,

$$\frac{d[x^2]}{dx} = 2x$$
 and $\frac{d[x^2+3]}{dx} = 2x$

The two functions x^2 and $x^2 + 3$ both have the same derivative 2x therefore if presented with the derivative alone, the precise nature of the function is unknown; hence the use of a constant of integration whenever a function is integrated.

$$\int 2x \, dx = x^2 + C$$

Combining derivatives to form a differential equation for a function also means information about the function is missing within the definition and for this reason the solution to a differential equation must be expressed as a family of solutions corresponding to constants introduced to accommodate the potential loss of information associated with the derivatives. A general solution to Equation (2) is

$$x(t) = Ae^{-3t} + Be^{-2t} + e^{-t}$$

A and B are constants yet to be determined. Both $x(t) = 2e^{-3t} + 10e^{-2t} + e^{-t}$ and $x(t) = 3e^{-3t} + 3e^{-2t} + e^{-t}$ are solutions to the differential equation as are any number of other choices for the values of A and B. For a given problem, if at a given time the position and the derivative of position are known, then a specific solution from the set of solutions represented by Equation (3) can be obtained. The method used to establish solutions to equations of the standard form, of which Equation (2) is an example, will be discussed in detail later.

Solving general differential equations is a large subject, so for sixth form mechanics the types of differential equations considered are limited to a subset of equations which fit standard forms. Equations (1) and (2) are linear second order differential equations with constant coefficients. To begin with, solutions for certain standard forms of first order differential equations will be considered.



The differential equations used to model the vertical motion of a particle with air resistance prescribe the rate of change of velocity in terms of velocity:

$$\frac{dv}{dt} = g - \frac{k}{m}v \quad \cdots \quad (3)$$

Or depending on the model used for the resistance force,

$$\frac{dv}{dt} = g - \frac{k}{m}v^2 \quad \cdots \quad (4)$$

Equations (3) and (4) are first order differential equations specifying the velocity as a function of time. Equation (3) is a linear first order differential equation since v and $\frac{dv}{dt}$ appear in the equation without products such as $v \times v$, $\frac{dv}{dt} \times \frac{dv}{dt}$ or $\frac{dv}{dt} \times v$. Equation (4) is nonlinear because v^2 appears in the equation. These first order differential equations (3) and (4) are also in a standard form, namely,

$$\frac{dy}{dx} = f(x)g(y) \quad \cdots \quad (5)$$

The key point being the derivative can be expressed as the product of two function where one function expresses a relationship between the dependent variable y while the other only involves the independent variable x. For equation (4) f(t) = 1 and $g(v) = g - \frac{k}{m}v^2$. The solution for the standard form (5) is obtained by assuming

$$\int \frac{1}{g(y)} dy = \int f(x) \, dx + C \quad \cdots \quad (6)$$

The solution relies on the separation of the variables. For Equation (3), f(t) = 1 and $g(v) = g - \frac{k}{m}v$, therefore the solution can be obtained as follows:

$$\int \frac{1}{g - \frac{k}{m}v} dv = \int 1 dt + C$$

$$\cdot \frac{m}{k} ln\left(\left|g - \frac{k}{m}v\right|\right) = t + C \Longrightarrow g - \frac{k}{m}v = e^{-\frac{k}{m}(t+C)} \Longrightarrow v = \frac{mg}{k} - e^{-\frac{k}{m}C}e^{-\frac{k}{m}t}$$

If the is particle initially released from rest, then v = 0 when t = 0, therefore $e^{-\frac{k}{m}C} = \frac{mg}{k}$, hence

$$v(t) = \frac{mg}{k} \left(1 - e^{-\frac{k}{m}t} \right)$$

The same procedure could be used to find a solution for the nonlinear differential equation (4). Equation (3) represents a first order linear differential equation for which two standard forms can apply. In addition to being open to direct integration using (5) and (6), Equation (3) is of the form:

$$\frac{dy}{dx} + P(x)y = Q(x) \quad \cdots \quad (7)$$

Differential equations of the form (7) can be solved by determining a, so called, integrating factor f(x) such that the differential equation can be reduced to an equivalent equation:



$$\frac{du}{dx} = g(x) \quad \cdots \quad (8)$$

If u = f(x)y, then by the rule for differentiating products

$$\frac{du}{dx} = \frac{d[f(x)y]}{dx} = y\frac{df(x)}{dx} + f(x)\frac{dy}{dx}$$

If Equation (7) is multiplied throughout by the integrating factor f(x)

$$f(x)\frac{dy}{dx} + f(x)P(x)y = f(x)Q(x) \quad \cdots \quad (9)$$

Equation (9) will reduce to Equation (8) provided

$$f(x)\frac{dy}{dx} + f(x)P(x)y = y\frac{df(x)}{dx} + f(x)\frac{dy}{dx} \quad \cdots \quad (10)$$

And

$$g(x) = f(x)Q(x)$$

Equation (10) is valid provided

$$f(x)P(x)y = y\frac{df(x)}{dx}$$

Or

$$\frac{df}{dx} = P(x)f$$

Applying the solution based on separation of variables yields

$$ln|f| = \int P(x) dx \Longrightarrow f(x) = e^{\int P(x) dx}$$

Equation (9) can now be written in the form

$$e^{\int P(x) dx} \frac{dy}{dx} + e^{\int P(x) dx} P(x) y = e^{\int P(x) dx} Q(x) \quad \cdots \quad (11)$$

Therefore if $u = e^{\int P(x) dx} y$ is used in Equation (8), an equivalent differential equation to Equation (11) is obtained as follows

$$\frac{d\left[e^{\int P(x) \, dx} y\right]}{dx} = e^{\int P(x) \, dx} Q(x)$$
$$\implies e^{\int P(x) \, dx} y = \int e^{\int P(x) \, dx} Q(x) \, dx + C$$

Since Equation (3) can be written in the standard form defined by Equation (7), namely,

$$\frac{dv}{dt} + \frac{k}{m}v = g$$



We can therefore identify the following functions $P(t) = \frac{k}{m}$ and Q(t) = g, therefore the solution requires an integrating factor of $e^{\int \frac{k}{m}dt} = e^{\frac{k}{m}t}$, therefore

$$e^{\frac{k}{m}t}v = \int e^{\frac{k}{m}t}g \, dt + C$$
$$e^{\frac{k}{m}t}v = \frac{mg}{k}e^{\frac{k}{m}t} + C \Longrightarrow v = \frac{mg}{k} + Ce^{-\frac{k}{m}t}$$

Applying the same initial conditions as before, namely, v = 0 when t = 0 yields $C = -\frac{mg}{k}$ resulting in the same answer as before

$$v(t) = \frac{mg}{k} \left(1 - e^{-\frac{k}{m}t} \right)$$

Two different methods applied to a single problem leading to the same conclusion provide a sense of reassurance. An alternative to explicitly solving a differential equation is to calculate the solution using numerical methods. It is important to realise, however, that even when an expression or a numerical solution is produced, there is the possibility an assumption used in the solution is invalid and therefore the solution is only valid for a limited range of the independent variable. An equation of the form

$$t\frac{dv}{dt} - v = t \qquad t > 0$$

requires the condition t > 0 since the solution involves $\frac{1}{t}$. The importance of such restrictions can be nicely illustrated by the follow sequence of algebraic steps applied to any number a leading to a contradiction.

$$a^{2} - a^{2} = (a + a)(a - a)$$
$$\Rightarrow a(a - a) = (a + a)(a - a)$$

So far so good, but attempting to divide by (a - a) leads to

$$\Rightarrow a = (a + a)$$
$$\Rightarrow a = 2a \Rightarrow 1 = 2?$$

In terms of manipulation of numbers, these steps appear fine but for the step in which a - a = 0 is eliminated. Dividing by zero is clearly shown to produce an incorrect answer. Differential equations may have conditions leading to similar issues, but for now it is sufficient to understand the solution techniques for differential equations and defer these problematic considerations for those studying mathematics at a higher level than this text.

Second Order Linear Differential Equations with Constant Coefficients

Dynamics problems involving Newton's second law of motion often involve second order linear differential equations as illustrated in the derivation of Equation (1) for a particle attached to a light spring. For an understanding of simple harmonic motion it is sufficient to investigate the solution of differential equations with constant coefficients:



$$a\frac{d^2x}{dt^2} + b\frac{dx}{dt} + cx = f(t) \quad \cdots \quad (12)$$

That is, equations of the form (12) for which a, b and c are all constant.

The equation of motion for a particle attached to a light spring is of the form (12)

$$m\frac{d^2x}{dt^2} + \frac{\lambda}{l}x = 0 \quad \cdots \quad (13)$$

where a = m, b = 0, $c = \frac{\lambda}{l}$ and f(t) = 0.

Apart from being important mathematical methods for mechanics in their own right, solutions of first order differential equations play a role in solving equations of the form (12). Before writing down the solution for Equation (12), first the solution for the equation

$$a\frac{d^2x}{dt^2} + b\frac{dx}{dt} + cx = 0 \quad \cdots \quad (14)$$

must be established.

While $\frac{dx}{dt}$ is a function obtained from the function x(t), the act of differentiating x(t) could be defined in the sense that

$$\frac{dx}{dt} = \left(\frac{d}{dt}\right)x$$

Similarly, the second derivative of x(t) might be expressed as

$$\frac{d^2x}{dt^2} = \left(\frac{d}{dt}\right) \left(\frac{d}{dt}\right) x$$

Using these alternative forms for the first and second derivative of x(t) Equation (14) could be expressed as

$$\left(a\left(\frac{d}{dt}\right)\left(\frac{d}{dt}\right) + b\frac{d}{dt} + c\right)x = 0 \quad \cdots \quad (15)$$

It might seem reasonable to think of these operations expressed by Equation (15) in an equivalent form using the analogy for factorising a quadratic equation

$$am^2 + bm + c = 0$$

as

$$(m - \alpha_1)(m - \alpha_2) = 0$$
$$\left(\left(\frac{d}{dt}\right) - \alpha_1\right) \left(\left(\frac{d}{dt}\right) - \alpha_2\right) x = 0 \quad \cdots \quad (16)$$

If Equations (15) and (16) are equivalent, then the solution x(t) might reasonably be expected to be obtained from the first order differential equation



$$\left(\left(\frac{d}{dt}\right) - \alpha_2\right) x = 0 \text{ or } \frac{dx}{dt} - \alpha_2 x = 0 \quad \cdots \quad (17)$$

Applying separation of variables

$$\int \frac{1}{x} dx = \int \alpha_2 dt + C \Longrightarrow \ln|x| = \alpha_2 t + C \Longrightarrow x(t) = e^{(\alpha_2 t + C)} = Be^{\alpha_2 t}$$

Thus a solution to Equation (16) obtain from the methods above is $x(t) = Be^{\alpha_2 t}$.

Since the roots for the quadratic polynomial are also interchangeable when Equation (17) was chosen, it might also be reasonable to assume $x(t) = Ae^{\alpha_1 t}$ is also a function which satisfies Equation (14).

Since

$$x(t) = Ae^{\alpha_1 t}$$
$$\Rightarrow \frac{dx}{dt} = A\alpha_1 e^{\alpha_1 t}$$
$$\Rightarrow \frac{d^2 x}{dt^2} = A\alpha_1^2 e^{\alpha_1 t}$$

Therefore substituting into Equation (14)

$$a\frac{d^{2}x}{dt^{2}} + b\frac{dx}{dt} + cx = aA\alpha_{1}^{2}e^{\alpha_{1}t} + bA\alpha_{1}e^{\alpha_{1}t} + cAe^{\alpha_{1}t} = Ae^{\alpha_{1}t}(a\alpha_{1}^{2} + b\alpha_{1} + c)$$

And since the value α_1 is a root of $am^2 + bm + c = 0 \Rightarrow a\alpha_1^2 + b\alpha_1 + c = 0$, hence $x(t) = Ae^{\alpha_1 t}$ is a solution of the differential equation (14). Similarly, $x(t) = Be^{\alpha_2 t}$ must be a solution and since 0 + 0 = 0,

$$x(t) = Ae^{\alpha_1 t} + Be^{\alpha_2 t} \quad \cdots \quad (18)$$

is also a solution of the differential equation (14).

Equation (18) is consistent with the previous discussion about potential loss of information resulting from differentiating a function, namely, the second derivative of a function potentially needs two constants of integration to allow for a class of functions all of which have the same second derivative. The introduction of two constants in the solution serves to introduce the necessary generality needed to accommodate the range of functions x(t) satisfying Equation (14).

Repeated Root for $am^2 + bm + c = 0$

The generality of the solution (18) runs into problems if the quadratic equation $am^2 + bm + c = 0$ has repeated roots α , in which case Equation (18) reduces to

$$x(t) = Ae^{\alpha t} + Be^{\alpha t} = (A+B)e^{\alpha t} = Ce^{\alpha t}$$

Namely only a single constant and function appear in the solution. It becomes necessary to look for a further solution before all the possible solutions to the differential equation are obtained. It can be shown that if $x(t) = Ae^{\alpha t}$ is a solution of (14), then $x(t) = Bte^{\alpha t}$ is also a solution of (14). The



fact that a second solution is required and the method for constructing the second solution are both consequences of theory beyond the scope of this text, so simply showing that $x(t) = Bte^{\alpha t}$ is a solution of (14) will suffice.

$$x(t) = Bte^{\alpha t}$$

$$\Rightarrow \frac{dx}{dt} = Be^{\alpha t} + Bt\alpha e^{\alpha t} \Rightarrow \frac{d^2x}{dt^2} = B\alpha e^{\alpha t} + B\alpha e^{\alpha t} + Bt\alpha^2 e^{\alpha t} = 2B\alpha e^{\alpha t} + Bt\alpha^2 e^{\alpha t}$$

Substituting into the left-hand side of (14)

$$a\frac{d^{2}x}{dt^{2}} + b\frac{dx}{dt} + cx = a(2B\alpha e^{\alpha t} + Bt\alpha^{2}e^{\alpha t}) + b(Be^{\alpha t} + Bt\alpha e^{\alpha t}) + cBte^{\alpha t}$$
$$= Bte^{\alpha t}(a\alpha^{2} + b\alpha + c) + Be^{\alpha t}(2\alpha a + b)$$

If α is a repeated root of $am^2 + bm + c = 0$ then

$$b^2 - 4ac = 0 \Longrightarrow \alpha = -\frac{b}{2a}$$
 so $a\alpha^2 + b\alpha + c = 0$ and $2\alpha a + b = 0$

$$\therefore \quad a\frac{d^2x}{dt^2} + b\frac{dx}{dt} + cx = Bte^{\alpha t}(a\alpha^2 + b\alpha + c) + Be^{\alpha t}(2\alpha a + b) = 0$$

For repeated roots of the auxiliary equation $am^2 + bm + c = 0$, the general solution of (14) is

$$x(t) = (A + Bt)e^{\alpha t}$$

Complex Roots for $am^2 + bm + c = 0$

The motivation for considering differential equations was the equation of motion for a particle attached to a light spring. The resulting differential equation is written in the form of a second order differential equation with constant coefficients:

$$\frac{d^2x}{dt^2} + cx = 0 \quad \cdots \quad (19)$$

The auxiliary equation is therefore

$$m^2 + c = 0 where c > 0$$

This quadratic equation has no real roots, however the complex roots are $\alpha_1 = i\sqrt{c} = i\omega$ and $\alpha_2 = -i\sqrt{c} = -i\omega$, where $i = \sqrt{-1}$ and $\omega^2 = c$. The solution (18) still applies in the sense

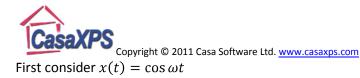
$$x(t) = Ae^{i\omega t} + Be^{-i\omega t}$$

Using Euler's formula $e^{i\theta} = \cos \theta + i \sin \theta$, the complex solution to Equation (19) is

$$x(t) = A(\cos \omega t + i \sin \omega t) + B(\cos \omega t - i \sin \omega t)$$

$$x(t) = (A+B)\cos\omega t + i(A-B)\sin\omega t \quad \cdots \quad (20)$$

While expressed as a complex valued function of a real variable, the Equation (20) suggests $x(t) = \cos \omega t$ and $x(t) = \sin \omega t$ are solutions of Equation (19).

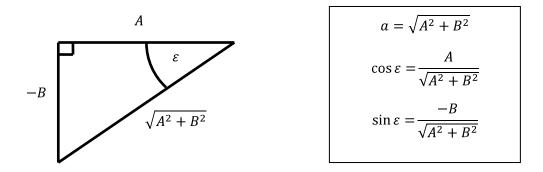


$$\Rightarrow \frac{dx}{dt} = -\omega \sin \omega t$$
$$\Rightarrow \frac{d^2x}{dt^2} = -\omega^2 \cos \omega t = -\omega^2 x$$

Therefore $x(t) = \cos \omega t$ is indeed a solution of (19). Similarly $x(t) = \sin \omega t$ is another solution. The real valued general solution of (19) is therefore of the form

$$x(t) = A\cos\omega t + B\sin\omega t \quad \cdots \quad (21)$$

Defining the alternative constants a and ε as follows:



The solution to equation (19) can be written as follows:

 $x(t) = a\cos\varepsilon\cos\omega t - a\sin\varepsilon\sin\omega t$

$$x(t) = a \left(\cos \varepsilon \cos \omega t - \sin \varepsilon \sin \omega t \right)$$

Using $\cos(\alpha + \beta) = \cos \alpha \cos \beta - \sin \alpha \sin \beta$ the solution can be expressed in the form

$$x(t) = a \cos(\omega t + \varepsilon) \cdots (22)$$

The solution (22) is an alternative formulation of solution (21), in which the constants a and ε can be interpreted as the amplitude or maximum displacement from the centre for the oscillation of a particle attached to a spring and as defining the initial displacement of the particle at the time t =0. Equation (22) is the more common form used when analysing dynamics problems described as simple harmonic motion, of which a particle on a spring is one example of this type of motion.

More generally, the auxiliary equation $am^2 + bm + c = 0$ has complex roots of the form $\alpha_1 = p + iq$ and $\alpha_2 = p - iq$ whenever the $b^2 - 4ac < 0$ and $b \neq 0$. Under these circumstances the solution as prescribed by Equation (18) takes the form:

$$x(t) = Ae^{(p+iq)t} + Be^{(p-iq)t} \implies x(t) = e^{pt} (Ae^{iqt} + Be^{-iqt})$$

Following a similar analysis used to obtain Equation (20) the complex valued solution is of the form

$$x(t) = e^{pt}((A+B)\cos qt + i(A-B)\sin qt)$$



Copyright © 2011 Casa Software Ltd. <u>www.casaxps.com</u> Since the differential equation (14) has real coefficients and equates to zero, it might be reasonable to assume both real and imaginary part of the complex solution must be solutions of the differential equation (14). A solution of the form $x(t) = e^{pt} \sin qt$ is therefore a nature first choice to test by substitution into the differential equation.

0

$$\begin{aligned} x(t) &= e^{pt} \sin qt \\ \Rightarrow \frac{dx}{dt} &= pe^{pt} \sin qt + qe^{pt} \cos qt = e^{pt} (p \sin qt + q \cos qt) \\ \Rightarrow \frac{d^2x}{dt^2} &= pe^{pt} (p \sin qt + q \cos qt) + e^{pt} (pq \cos qt - q^2 \sin qt) \\ \Rightarrow \frac{d^2x}{dt^2} &= e^{pt} (p^2 \sin qt + 2pq \cos qt - q^2 \sin qt) \end{aligned}$$

Substituting into

$$a\frac{d^{2}x}{dt^{2}} + b\frac{dx}{dt} + cx$$

= $ae^{pt}(p^{2}\sin qt + 2pq\cos qt - q^{2}\sin qt) + be^{pt}(p\sin qt + q\cos qt)$
+ $ce^{pt}\sin qt$

Therefore,

$$a\frac{d^{2}x}{dt^{2}} + b\frac{dx}{dt} + cx = e^{pt}[(a(p^{2} - q^{2}) + bp + c)\sin qt + (2ap + b)q\cos qt]$$

Since the complex roots of the auxiliary equation $am^2 + bm + c = 0$ are obtained from

$$\alpha = -\frac{b}{2a} \pm i \frac{\sqrt{4ac - b^2}}{2a}$$

it follows that $p = -\frac{b}{2a}$ and $q = \frac{\sqrt{4ac-b^2}}{2a}$, therefore

$$a(p^{2} - q^{2}) + bp + c = a\left(\left(-\frac{b}{2a}\right)^{2} - \left(\frac{\sqrt{4ac - b^{2}}}{2a}\right)^{2}\right) + b\left(-\frac{b}{2a}\right) + c$$

$$\implies a(p^{2} - q^{2}) + bp + c = \frac{b^{2}}{4a} - \frac{4ac}{4a} + \frac{b^{2}}{4a} - \frac{b^{2}}{2a} + c = 0$$

Similarly

$$2ap + b = 2a\left(-\frac{b}{2a}\right) + b = 0$$

Thus, $x(t) = e^{pt} \sin qt$ is a solution of $a \frac{d^2x}{dt^2} + b \frac{dx}{dt} + cx = 0$ whenever the auxiliary equation $am^2 + bm + c = 0$ has complex roots $\alpha_1 = p + iq$ and $\alpha_2 = p - iq$, with $q \neq 0$.



A similar argument shows $x(t) = e^{pt} \cos qt$ is also a solution of (14) and therefore a real valued solution of $a\frac{d^2x}{dt^2} + b\frac{dx}{dt} + cx = 0$ can be expressed in the form:

$$x(t) = e^{pt}(A\cos qt + B\sin qt) \quad \cdots \quad (23)$$

To solve a second-order homogeneous linear differential equation of the form:

$$a\frac{d^2x}{dt^2} + b\frac{dx}{dt} + cx = 0$$

Determine the root α_1 and α_2 of the auxiliary equation

$$am^2 + bm + c = 0$$

The general solution for the differential equation is then one of the following three options:

Roots of Auxiliary Equation α_1 and α_2	General Solution
Real roots: $\alpha_1 \neq \alpha_2$	$x(t) = Ae^{\alpha_1 t} + Be^{\alpha_2 t}$
Real roots: $\alpha_1 = \alpha_2 = \alpha$	$x(t) = (A + Bt)e^{\alpha t}$
Complex Roots: $\alpha_1 = p + iq$ and $\alpha_1 = p - iq$	$x(t) = e^{pt}(A\cos qt + B\sin qt)$

There are problems in mechanics for which the homogeneous differential equation is replaced by an equation of the form:

$$a\frac{d^2x}{dt^2} + b\frac{dx}{dt} + cx = f(t) \quad \cdots \quad (24)$$

For example, the motion of a particle of mass m attached to a spring with a constant additional force in the direction of the x-axis given by mX results in the equation of motion:

$$m\frac{d^2x}{dt^2} = -\frac{\lambda}{l}x + mX$$

Or

$$\frac{d^2x}{dt^2} + \frac{\lambda}{ml}x = X$$

The general solution for these types of problems reduces to three steps:

1. Find the general solution $x_c(t)$ for the complementary homogenous equation

$$a\frac{d^2x}{dt^2} + b\frac{dx}{dt} + cx = 0$$

2. Find any function $x_p(t)$ not part of the complementary solution which satisfies

$$a\frac{d^2x}{dt^2} + b\frac{dx}{dt} + cx = f(t)$$



$$x(t) = x_c(t) + x_p(t)$$

The function referred to as $x_p(t)$ is known as a **particular integral**, while $x_c(t)$ is the **complementary function**. Since the complementary function is established using the table above, the problem is therefore to construct a particular integral for equations of the form (24).

Consider the equation of motion:

$$\frac{d^2x}{dt^2} + \frac{\lambda}{ml}x = X$$

If $\omega^2 = \frac{\lambda}{ml}$ then the solution for $\frac{d^2x}{dt^2} + \omega^2 x = 0$ has already been established to be

 $x_c(t) = a\cos(\omega t + \varepsilon)$

The problem is to find the simplest function $x_p(t)$ such that

$$\frac{d^2x_p}{dt^2} + \omega^2 x_p = X$$

Since the function $x_p(t)$ appears on the left-hand-side if $x_p(t) = \beta$ is used as a solution where β is a constant, the first and second derivatives of $x_p(t)$ are zero and therefore

$$0 + \omega^2 c = X \Longrightarrow \beta = \frac{X}{\omega^2}$$

The general solution is therefore

$$x(t) = x_c(t) + x_p(t)$$
$$x(t) = a\cos(\omega t + \varepsilon) + \frac{X}{\omega^2}$$

For these specific types of second order differential equations it is possible to find many different particular integrals, however it can be shown that the general solution constructed from the complementary function and any one of these particular integrals result in the same answer when boundary conditions are applied of the form $x(t_0) = \alpha$ and $\frac{dx}{dt}\Big|_{t_0} = \beta$.

Methods for determining particular integral for differential equations of the form (24) are again beyond the scope of this text, so a limited number of special cases will be tabulated with their use illustrated by example.



Form for f(t)	Form for Particular Integral
$f(t) = a_0$	$x_p(t) = b_0$
$f(t) = a_0 + a_1 t$	$x_p(t) = b_0 + b_1 t$
$f(t) = a_0 + a_1 t + a_2 t^2$	$x_p(t) = b_0 + b_1 t + b_2 t^2$
$f(t) = ae^{ct}$	$x_p(t) = be^{ct}$
$f(t) = a_0 \cos ct + a_1 \sin ct$	$x_p(t) = b_0 \cos ct + b_1 \sin ct$

To illustrate the use of these particular integrals, consider the problem of a particle attached to a spring, where instead of a constant force mX the disturbing force varies with time according to $mk \cos ct$. Newton's second law of motion yields the equation

$$m\frac{d^2x}{dt^2} = -\frac{\lambda}{l}x + mk\cos ct$$

Or if $\omega^2 = \frac{\lambda}{ml}$

$$\frac{d^2x}{dt^2} + \omega^2 x = k \cos ct \quad \cdots \quad (25)$$

Solving Equation (25) involves determining the complementary function $x_c(t)$ for the homogeneous equation

$$\frac{d^2x}{dt^2} + \omega^2 x = 0$$

and finding an appropriate particular integral $x_p(t)$ for the function $f(t) = k \cos ct$. Since the form for the function f(t) matches $f(t) = a_0 \cos ct + a_1 \sin ct$ where $a_1 = 0$, the particular integral must be of the form $x_p(t) = b_0 \cos ct + b_1 \sin ct$, where both b_0 and b_1 must be determined by substituting into the identity

$$\frac{d^2x_p}{dt^2} + \omega^2 x_p \equiv k\cos ct$$

Given the form $x_p(t) = b_0 \cos ct + b_1 \sin ct$

$$\frac{dx_p}{dt} = -cb_0 \sin ct + cb_1 \cos ct$$

And

$$\frac{d^2 x_p}{dt^2} = -c^2 b_0 \cos ct - c^2 b_1 \sin ct = -c^2 (b_0 \cos ct + b_1 \sin ct)$$

Therefore

$$\frac{d^2x_p}{dt^2} + \omega^2 x_p = -c^2(b_0 \cos ct + b_1 \sin ct) + \omega^2(b_0 \cos ct + b_1 \sin ct) \equiv k \cos ct$$

Equating coefficients for sine and cosine yields



$$-c^{2}b_{0} + \omega^{2}b_{0} = k \implies b_{0} = \frac{k}{\omega^{2} - c^{2}} \text{ for } c \neq \omega$$
$$-c^{2}b_{1} + \omega^{2}b_{1} = 0 \implies b_{1} = 0$$

Therefore for $c \neq \omega$ the particular integral is

$$x_p(t) = \frac{k}{\omega^2 - c^2} \cos ct$$

And the general solution is

$$x(t) = x_c(t) + x_p(t)$$

$$x(t) = a\cos(\omega t + \varepsilon) + \frac{k}{\omega^2 - c^2}\cos ct \quad c \neq \omega$$

Example:

Given the boundary conditions x = 0 and $\frac{dx}{dt} = 4$ at t = 0 and the differential equation

$$\frac{d^2x}{dt^2} + 5\frac{dx}{dt} + 6x = 4e^{-t}$$

Find *x* as a function of *t*.

Solution:

The first step is to calculate the general solution to the homogenous differential equation

$$\frac{d^2x}{dt^2} + 5\frac{dx}{dt} + 6x = 0$$

It is important to determine the complementary function first since there is always the possibility the standard option for the particular integral corresponding to $f(t) = 4e^{-t}$ is included in the two functions used to construct the complementary function. Obtaining the complement function allows an informed decision to be made when selected the form for the particular integral.

The auxiliary equation corresponding to $\frac{d^2x}{dt^2} + 5\frac{dx}{dt} + 6x = 0$ is

$$m^2 + 5m + 6 = 0 \Longrightarrow (m+3)(m+2) = 0$$

The complementary function is therefore constructed using the form for two distinct real roots:

$$x_c(t) = Ae^{-2t} + Be^{-3t}$$

Since $f(t) = 4e^{-t}$ cannot be constructed from $x_c(t)$ the particular integral can be chosen to be

$$x_p(t) = be^{-t} \Longrightarrow \frac{dx_p}{dt} = -be^{-t} \Longrightarrow \frac{d^2x}{dt^2} = be^{-t}$$

Substituting into



$$\frac{d^2 x_p}{dt^2} + 5\frac{dx_p}{dt} + 6x_p = be^{-t} + 5(-be^{-t}) + 6be^{-t} = 2be^{-t}$$

The particular integral must satisfy the differential equation

$$\frac{d^2x}{dt^2} + 5\frac{dx}{dt} + 6x = 4e^{-t}$$

Therefore

$$4e^{-t} \equiv 2be^{-t} \Longrightarrow 4 = 2b \Longrightarrow b = 2 \Longrightarrow x_p(t) = 2e^{-t}$$

The general solution for the differential equation is

$$x(t) = x_c(t) + x_p(t)$$
$$x(t) = 2e^{-t} + Ae^{-2t} + Be^{-3t}$$

Applying the boundary conditions x = 0 and $\frac{dx}{dt} = 4$ at t = 0

$$0 = x(0) = 2e^{0} + Ae^{-2(0)} + Be^{-3(0)} \Longrightarrow 2 + A + B = 0 \quad \dots \quad (a)$$
$$\frac{dx}{dx} = -2e^{-t} - 2Ae^{-2t} - 2Be^{-3t}$$

$$\frac{dx}{dt} = -2e^{-t} - 2Ae^{-2t} - 3Be^{-3t}$$

Therefore $\frac{dx}{dt} = 4$ at t = 0 results in the equation for the constants A and B

$$4 = -2e^{(0)} - 2Ae^{-2(0)} - 3Be^{-3(0)} \Longrightarrow 6 + 2A + 3B = 0 \quad \cdots \quad (b)$$

Solving the simultaneous equations (a) and (b) yields A = 0 and B = -2. The boundary conditions result is the particular solution

$$x(t) = 2e^{-t} - 2e^{-3t}$$

Example:

A particle of mass m attached to a spring is subject to three forces:

- i. A tension force m9x
- ii. A damping force proportional to the velocity $m2\frac{dx}{dt}$
- iii. A disturbing force $m3 \sin 2t$

By applying Newton's second law of motion, express the displacement x in terms of time t as a differential equation and solve the differential equation for the general solution x(t).

Solution:

Newton's second law of motion F = ma allows these three forces to be combined in the form

$$m\frac{d^2x}{dt^2} = -m9x - m2\frac{dx}{dt} + m3\sin 2t$$



$$\frac{d^2x}{dt^2} + 2\frac{dx}{dt} + 9x = 3\sin 2t \quad \cdots \quad (a)$$

Equation (a) is a second order linear differential equation with constant coefficients. The solution is therefore of the form x(t) = complementary function + particular intergral.

The complementary function is obtained from the general solution for the corresponding homogeneous equation

$$\frac{d^2x}{dt^2} + 2\frac{dx}{dt} + 9x = 0 \quad \cdots \quad (b)$$

The auxiliary equation for Equation (b) is

$$m^2 + 2m + 9 = 0$$

Since $b^2 - 4ac = 2^2 - 4(1)(9) = -32 < 0$ the roots for the auxiliary equation are complex and therefore the complementary function is of the form

.....t. .

$$x_{c}(t) = e^{pt}(A\cos qt + B\sin qt)$$

Where $p = -\frac{b}{2a} = -\frac{2}{2(1)} = -1$ and $q = \frac{\sqrt{4ac-b^{2}}}{2a} = \frac{\sqrt{32}}{2(1)} = 2\sqrt{2}$.
 $x_{c}(t) = e^{-t}(A\cos 2\sqrt{2}t + B\sin 2\sqrt{2}t)$

The particular integral $x_p(t)$ for the function $f(t) = 3 \sin 2t$. Since the form for the function f(t)matches $f(t) = a_0 \cos ct + a_1 \sin ct$ where $a_0 = 0$ and c = 2, the particular integral must be of the form $x_p(t) = b_0 \cos 2t + b_1 \sin 2t$, where both b_0 and b_1 must be determined by substituting into the identity

$$\frac{d^2x_p}{dt^2} + 2\frac{dx_p}{dt} + 9x_p \equiv 3\sin 2t$$

Given the form $x_p(t) = b_0 \cos 2t + b_1 \sin 2t$

$$\frac{dx_p}{dt} = -2b_0 \sin 2t + 2b_1 \cos 2t$$

And

$$\frac{d^2x_p}{dt^2} = -2^2b_0\cos 2t - 2^2b_1\sin 2t = -4(b_0\cos 2t + b_1\sin 2t)$$

Therefore

$$\frac{d^2 x_p}{dt^2} + 2\frac{dx_p}{dt} + 9x_p = -4(b_0 \cos 2t + b_1 \sin 2t) + 2(-2b_0 \sin 2t + 2b_1 \cos 2t) + 9(b_0 \cos 2t + b_1 \sin 2t) \equiv 3\sin 2t + 0\cos 2t$$

Collecting coefficients of $\cos 2t$ and $\sin 2t$:



Copyright © 2011 Casa Software Ltd. <u>www.casaxps.com</u> Coefficient of sin 2*t*:

$$-4b_1 - 4b_0 + 9b_1 = 3 \Longrightarrow 5b_1 - 4b_0 = 3$$

Coefficient of cos 2*t*:

$$-4b_0 + 4b_1 + 9b_0 = 0 \Longrightarrow b_1 = -\frac{5}{4}b_0$$

$$5\left(-\frac{5}{4}b_0\right) - 4b_0 = 3 \Longrightarrow b_0 = -\frac{12}{41} \quad and \quad b_1 = \frac{15}{41}$$

The particular integral for Equation (a) is therefore

$$x_p(t) = -\frac{12}{41}\cos 2t + \frac{15}{41}\sin 2t$$

With general solution

$$x(t) = x_c(t) + x_p(t)$$

$$x(t) = e^{-t} (A\cos 2\sqrt{2}t + B\sin 2\sqrt{2}t) + -\frac{12}{41}\cos 2t + \frac{15}{41}\sin 2t$$

Reduction of Differential Equations to Standard Forms by Substitution

The discussions above are concerned with finding solutions to a select group of differential equations appearing in standard forms, namely,

- 1. first order differential equations where the variables can be separated to allow direct integration,
- 2. first order linear differential equations by determining an integrating factor and
- 3. second order linear differential equations with constant coefficients.

These standard forms can also be useful for problems where a change of variable transforms a differential equation from one form to a standard form for which a solution can be found.

By way of example, consider the second order differential equation for a particle attached to a light spring.

$$\frac{d^2x}{dt^2} + \omega^2 x = 0$$

Rather than treating the problem as a second order differential equation, using

$$\frac{dv}{dt} = \frac{d^2x}{dt^2}$$
 and $\frac{dv}{dt} = \frac{dx}{dt}\frac{dv}{dx} = v\frac{dv}{dx}$

Therefore

 $\frac{d^2x}{dt^2} + \omega^2 x = 0$ is can be expressed as a first order differential equation involving velocity v and displacement x:



$$v\frac{dv}{dx} + \omega^2 x = 0$$

Substituting $u = \frac{1}{2}v^2$ implies $\frac{du}{dx} = v\frac{dv}{dx}$, therefore the equation is transformed to a first order linear differential equation

$$\frac{du}{dx} + \omega^2 x = 0$$

Using direct integration

$$u = -\omega^2 \int x \, dx + c \implies u = -\omega^2 \frac{x^2}{2} + c$$

Since $u = \frac{1}{2}v^2$

$$\frac{1}{2}v^2 = -\omega^2 \frac{x^2}{2} + c \Longrightarrow v^2 = 2c - \omega^2 x^2$$

If the constant of integration is rewritten in the for $2c = \omega^2 a^2$ (imposing $2c - \omega^2 x^2 \ge 0$ which is require by $v^2 \ge 0$)

$$v = \pm \omega (a^2 - x^2)^{\frac{1}{2}} \quad \cdots \quad (26)$$

Equation (26) relates velocity to displacement and since $v = \frac{dx}{dt}$ is also a first order differential equation for x(t).

$$\frac{dx}{dt} = \pm \omega (a^2 - x^2)^{\frac{1}{2}}$$

Using separation of variables

$$\int \frac{1}{(a^2 - x^2)^{\frac{1}{2}}} dx = \pm \omega \int dt + C$$
$$\implies \int \frac{1}{(a^2 - x^2)^{\frac{1}{2}}} dx = \pm \omega t + C$$

Making the substitution $x = a \cos \theta \Longrightarrow dx = -a \sin \theta \ d\theta$

$$\int \frac{1}{(a^2 - x^2)^{\frac{1}{2}}} dx = -\int \frac{a\sin\theta}{a(1 - \cos^2\theta)^{\frac{1}{2}}} d\theta = -\int \frac{a\sin\theta}{a\sin\theta} d\theta = -\int d\theta$$
$$\therefore \quad \int \frac{1}{(a^2 - x^2)^{\frac{1}{2}}} dx = -\theta$$

Hence

 $-\theta = \pm \omega t + C$

Since $x = a \cos \theta$,



These two solutions are of the form

$$x(t) = a\cos(\omega t + \varepsilon) \quad \cdots \quad (27)$$

That is, the same solution for the original differential equation is recovered by direct integration as by applying the theory for the second order linear differential equation to the displacement as a function of time. Equation (22) and Equation (27) are identical.

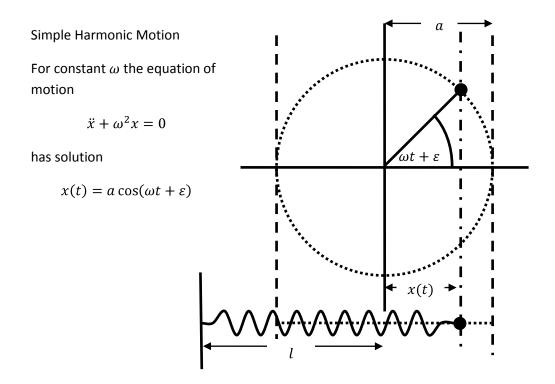


Simple Harmonic Motion

While the introductory problems in mechanics involving the motion of a particle are often concerned with moving a particle from one place to another, there is an important class of problems where a particle goes through a motion, but at some point in the trajectory the particle returns to the initial position. An obvious example of repetitious motion is a Formula 1 race car which must execute a sequence of laps of a race circuit. Other examples might be the hands of an analogue clock or the vibrations in a tuning fork. The key characteristic for all these motions is that after a time period, the particle or particles retraces over ground previously encountered.

While periodic motion is often complex in nature, many problems can be reduced by approximation to a more simple form known as Simple Harmonic Motion (SHM). An example of such an approximation is a simple pendulum, where for small oscillations the motion can be approximated to simple harmonic motion.

Simple Harmonic Motion is an oscillation of a particle in a straight line. The motion is characterised by a centre of oscillation, acceleration for the particle which is always directed towards the centre of oscillation, and the acceleration is proportional to the displacement of the particle from the centre of oscillation. These statements are encapsulated in the differential equation.

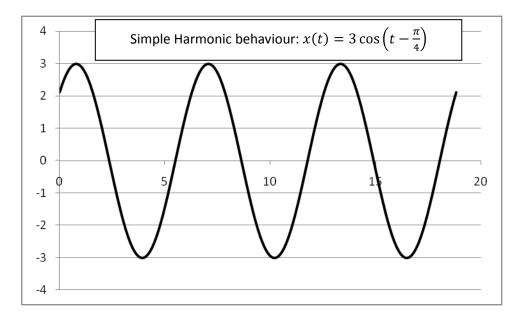


Such a linear motion is precisely the motion of a particle of mass m attached to a spring of natural length l when moving on a smooth horizontal surface after being displaced a distance a from the natural length of the spring before being released.

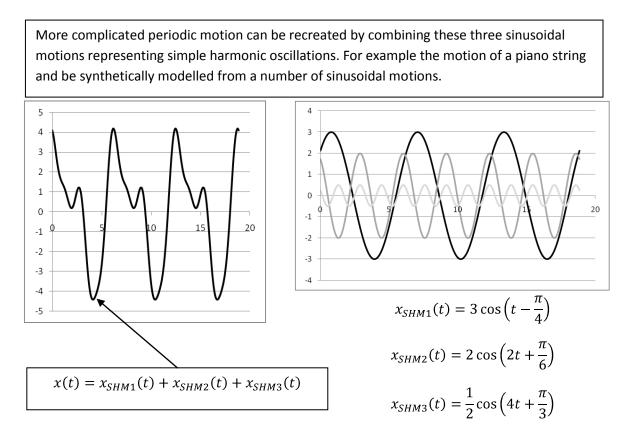
When approximating a motion as simple harmonic, the problem is reduced to that of a straight line trajectory for a particle corresponding to the x-coordinate of an equivalent particle moving in a circle of radius a with a constant speed. This motion of a particle in a circle provides a geometric perspective for simple harmonic motion expressed in the solution $x(t) = a \cos(\omega t + \varepsilon)$.



The trajectory for a particle undergoing Simple Harmonic Motion is described by a *simple* sine or cosine functions in terms of time, hence the name for the motion.



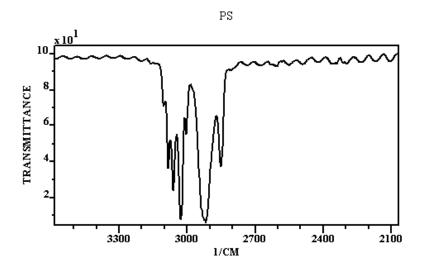
More complex oscillation can be analysed in terms of combinations of sine and cosine functions, so understanding the more fundamental problem of simple harmonic motion provides the basis for understanding these more general problems.



A technologically significant problem is that of interpreting infrared spectra, which can be understood in terms of oscillations associated with molecular bonds. A molecular bond is modelled as springs connecting two masses, hence the relevance of SHM. Infrared spectra are used to



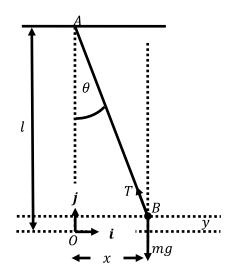
characterise materials for medical science and other key areas of technology. The following Fourier Transform Infrared (FTIR) spectrum illustrates numerous oscillations in intensity which can be traced back to vibrations associated with carbon-hydrogen bonds in polystyrene (PS).



FTIR Spectra from polystyrene.

The Simple Pendulum

A simple pendulum consists of a particle of mass *m* attached to one end of a light inextensible string of length *l* where the other end of the string is attached to a fixed point. The particle when at rest hangs vertically below the fixed point. The particle and string when displaced from the equilibrium position oscillate in a circular arc in the same vertical plane. This physical description suggests the particle moves in 2D and therefore the motion will not behave like simple harmonic motion. The value in studying the simple pendulum lies in observing the types of approximation and restrictions to the motion of the particle that allow a description in terms of simple harmonic motion.



A diagram for the simple pendulum showing the forces acting on the particle of mass m helps to write down the equations of motion F = ma using the unit vectors i and j, to express the displacement from the origin O in terms of the tension T exerted by the inextensible string and weight mg:

$$\begin{pmatrix} -T\sin\theta\\T\cos\theta - mg \end{pmatrix} = m\begin{pmatrix} \ddot{x}\\ \ddot{y} \end{pmatrix}$$
$$\cos\theta = \frac{l-y}{l} \text{ and } \sin\theta = \frac{x}{l}$$

In general, these equations for the simple pendulum do not match the equation for simple harmonic motion $\ddot{x} = -\omega^2 x$, however if the length of the string l is large compared with the vertical displacement y then $\frac{y}{l} \approx 0$, therefore



$$\cos\theta = \frac{l-y}{l} = 1 - \frac{y}{l} \approx 1$$

The assumption that l is large compared with y also suggests that the acceleration in the y direction is small too, therefore the j component for the equations of motion yields

$$T\cos\theta - mg = m\ddot{y} \Longrightarrow T - mg \approx 0$$

Applying these approximation to the equation of motion for the x direction

$$m\ddot{x} = -T\sin\theta$$

then becomes on replacing T = mg and $\sin \theta = \frac{x}{l}$

$$m\ddot{x} = -m\frac{g}{l}x \Longrightarrow \ddot{x} = -\omega^2 x \Longrightarrow SHM$$

where $\omega = \sqrt{\frac{g}{l}}$

Thus, the motion of a simple pendulum for which the length of the string is large compared to the vertical displacement of the mass reduces under approximation to simple harmonic motion.

Note the condition that l is large compared with y is equivalent to stating the maximum angle θ for the oscillations is small. Also, the assertion that $\ddot{y} \approx 0$ is geometrically equivalent to observing for large l and small y the trajectory of the particle for small angles is almost without curve, that is, can be approximated by a straight line.

The reason for analysing a mechanical system such as the simple pendulum is to extract useful information. Historically, a pendulum offered a means of measuring time, the method being to count the number of complete oscillations. Once the motion of a pendulum is characterised in terms of simple harmonic motion, the mathematics of the solution $x(t) = a \cos(\omega t + \varepsilon)$ provides the means of calculating such useful parameters.

Solving Problems using Simple Harmonic Motion

Simple harmonic motion is referred to a periodic because after a time interval or period, the same trajectory for the particle begins afresh. This statement is mathematically described by the displacement x(t) for the particle must be the same at two times t_1 and t_2 :

$$a\cos(\omega t_2 + \varepsilon) = a\cos(\omega t_1 + \varepsilon)$$

$$\omega t_2 + \varepsilon = \omega t_1 + \varepsilon + n2\pi$$

$$\omega(t_2 - t_1) = n2\pi \Longrightarrow t_2 - t_1 = \frac{n2\pi}{\omega}$$

The shortest time $t_2 - t_1$ is called the period T and is therefore $T = \frac{2\pi}{\omega}$.

For a simple pendulum of length l, the time period is determined by $\omega = \sqrt{\frac{g}{l}}$ and is therefore



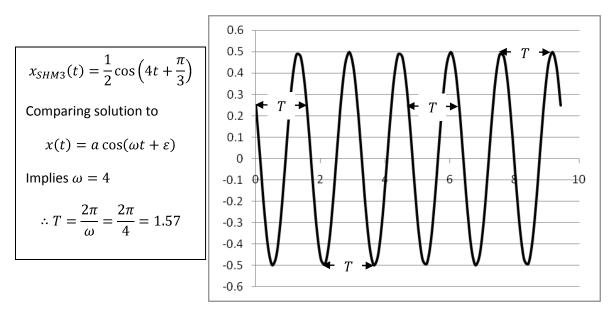
$$T = 2\pi \sqrt{\frac{l}{g}}$$

In general, if a problem can be expressed in the form of simple harmonic motion, that is, the equation of motion is of the form

$$\ddot{x} = -\omega^2 x$$

then the time for one complete oscillation is given by

$$T = \frac{2\pi}{\omega}$$



Note: the time period for a particle moving under simple harmonic motion is independent of the maximum displacement from the centre of oscillation a known as the amplitude. The velocity for the particle does depend on the amplitude.

Given the displacement for SHM,

$$x(t) = a\cos(\omega t + \varepsilon) \quad \cdots \quad (1)$$
$$v = \dot{x}(t) = -\omega a\sin(\omega t + \varepsilon) \quad \cdots \quad (2)$$

Eliminating t from these two equations by multiplying Equation (1) by ω before squaring and adding the resulting equations yields

$$v^2 + \omega^2 x^2 = (-\omega a \sin (\omega t + \varepsilon))^2 + \omega^2 a^2 \cos^2(\omega t + \varepsilon)$$

Using $\sin^2 \theta + \cos^2 \theta = 1$

$$v^{2} + \omega^{2}x^{2} = (\sin^{2}(\omega t + \varepsilon) + \cos^{2}(\omega t + \varepsilon))\omega^{2}a^{2} = \omega^{2}a^{2}$$
$$v^{2} = \omega^{2}(a^{2} - x^{2}) \quad \cdots \quad (3)$$

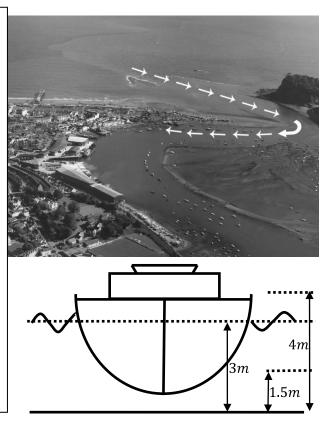


Equation (3) shows the velocity for a particle moving in SHM is a maximum when x = 0 and zero when the displacement of the particle is at either of the extreme positions from the centre of oscillation, namely, $x = \pm a$.

Example

The port at Teignmouth is in the Teign estuary. A sand bar at the mouth of the river Teign prevents ships from entering the port apart from when the tides raise the water level sufficiently to allow ships to pass over the sand bar and into the port.

The minimum and maximum water level due to tidal influences for a certain day is known to be 1.5 m at 15:21 hours and 4.0 m at 21:46 hours, respectively. By modelling the water level at the sand bar as varying according to simple harmonic motion, estimate the earliest time after low tide a ship requiring a depth of 3 m can cross the sand bar and enter the port.



Solution

While the high and low water depth will vary on a daily basis, for the time interval between low water at 15:21 and high water at 21:46, the variation in tidal depths is sufficiently small to allow these variations to be approximated by a single sinusoidal function, hence the application of simple harmonic motion to the changes in water depth. Over a longer time interval, the approximation would breakdown, but for the problem as stated a reasonable estimate for the time at which a ship requiring 3 m of water to pass safely can be calculated using simple harmonic motion.

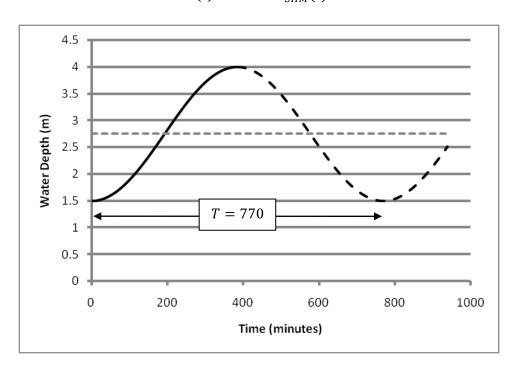
This example states that simple harmonic motion can be used to approximate the water depth. The problem therefore does not involve showing that simple harmonic motion is appropriate, but simply requires the application of the solution to SHM to the conditions given in the question. The maximum and minimum depths are effectively boundary conditions for the SHM solution:

$$x_{SHM}(t) = a\cos(\omega t + \varepsilon)$$

where the simple harmonic oscillations occur about the mean depth for the water, namely,

$$1.5 + \frac{4 - 1.5}{2} = 2.75 \, m$$

The actual depth of water is given by



 $x(t) = 2.75 + x_{SHM}(t)$

The centre of oscillation for the SHM is 2.75 *m*, and the maximum displacement of the water from the mean depth is the amplitude for the SHM $a = \frac{4-1.5}{2} = 1.25 m$.

These boundary conditions for the simple harmonic motions can be expressed in terms of displacement from the centre of oscillation for the water where t = 0 corresponds to low water and time is expressed in minutes. Since low water occurs at 15:21, high water occurs 6 *hrs* 21 *minutes* after low water or 385 *minutes* after low water, thus

$$x_{SHM}(0) = -1.25 m$$
 and $x_{SHM}(385) = 1.25 m$

A complete oscillation would cause the water to change for low water to high water and back to low water again, therefore the time period for the SHM will be twice the time to go from low water to high water. The time period *T* for the SHM is $T = 2 \times 385 = 770$ minutes.

The relationship between ω and the time period is $\omega = \frac{2\pi}{T}$, therefore $\omega = \frac{2\pi}{770}$.

The SHM solutions will be completely determined once the phase shift ε is fixed. The phase shift establishes the displacement when t = 0 and since $x_{SHM}(0) = -1.25 m$

$$1.25 \cos(0 + \varepsilon) = -1.25 \implies \varepsilon = \pi$$

Therefore

$$x(t) = 2.75 + 1.25 \cos\left(\frac{2\pi}{770}t + \pi\right) = 2.75 - 1.25 \cos\left(\frac{2\pi}{770}t\right)$$

The time at which a ship requiring 3 m of water to pass over the sand bank is obtained from the equation



$$3 = 2.75 - 1.25 \cos\left(\frac{2\pi}{770}t\right)$$

$$\Rightarrow \cos\left(\frac{2\pi}{770}t\right) = -\frac{0.25}{1.25} \Rightarrow \frac{2\pi}{770}t = 1.77 \Rightarrow t = 217.2 \text{ minutes}$$

Since time is measured from low tide at 15: 21, the ship must wait at least 3 *hours* 37.2 *minutes* before crossing the sand bar. The earliest time the ship should attempt to enter the river is estimated to be 18: 59.

Circular Motion

Newton's First Law of Motion states:

Every body remains stationary or in uniform motion in a straight line unless it is made to change that state by external forces.

Thus, unless an external force acts on a particle, the path of the particle is that of a straight line. Whenever a particle deviates from moving in a straight line a force must act upon the particle therefore a particle moving along the circumference of a circle must have a force acting causing the circular motion.

Mathematical Background

The following topics are relevant to the mechanics of a particle moving in a plane. These subjects represent the technical aspects of mathematics which help an understanding of the physics of a moving particle. It is therefore useful to refresh these subjects to aid the mechanics discussion which follows.

Polar Coordinate System

Contrary to popular belief, mathematics is designed to make problems easier to solve. The mathematical techniques introduced in this section are only introduced to achieve the goal of simplifying mechanics problems. For example, the Cartesian equation for a circle of radius *c* is

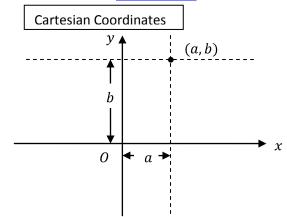
$$x^2 + y^2 = c^2$$

When the Cartesian coordinate system is replaced by 2D polar coordinates, the same equation is simply

r = c

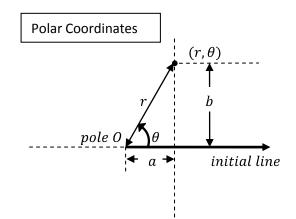
Studying polar coordinates is therefore an appropriate subject for anyone considering the motion of a particle following a circular path.





2D Cartesian coordinates are defined with respect to two directions, the x-axis and the y-axis, specified to be at right-angles to each other such that the y-axis is obtained from the x-axis by rotating the x-axis through 90° in an anti-clockwise direction. A pair of numbers (a, b) is used to identify a position in a plane representing the distance a from the origin in the direction of the x-axis coupled with a distance b from the origin in the y-axis direction. The intersection of lines parallel to the axes and located by these distances from the origin define the position specified by the Cartesian coordinates (a, b).

The same location in a 2D plane can be specified relative to the same origin by defining an *initial line* and a point at the origin known as the *pole* from which the initial line emanates in the direction specified by the x-axis in the Cartesian coordinate system. The same position with Cartesian coordinates (a, b) is defined by specifying two polar coordinates with respect to the pole and initial line as distance of the point from the pole r and the angle θ between a line drawn from the pole to the point makes and the initial line measured in an anti-clockwise direction.



The relationship between the Cartesian coordinates (x, y) and the polar coordinates (r, θ) are derived from the geometry of a right-angled triangle, namely,

$$r^{2} = x^{2} + y^{2}$$
$$\theta = \tan^{-1}\left(\frac{y}{x}\right)$$



$$x = r \cos \theta$$
$$y = r \sin \theta$$

With these relationships between Cartesian and polar coordinate systems the equation for a circle of radius c in Cartesian coordinates x and y can be expressed in terms of polar coordinates r and θ as follows:

Equation of circle

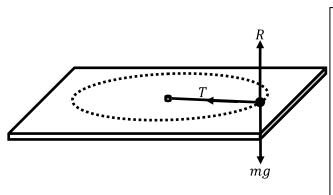
$$x^2 + y^2 = c^2$$

Substitute $x = r \cos \theta$ and $y = r \sin \theta$

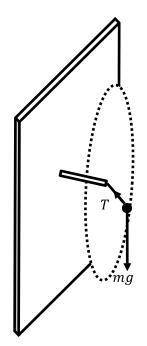
$$(r\cos\theta)^2 + (r\sin\theta)^2 = c^2 \Longrightarrow r^2(\cos^2\theta + \sin^2\theta) = c^2$$

r = c

Using $\cos^2 \theta + \sin^2 \theta = 1$ and $c > 0, r \ge 0$ the simplest of expressions for a circle of radius c is



A particle mass m attached to an end of a light inextensible string of length cmoving on a smooth horizontal surface constrained by the string attached to a fixed point follows a path described in polar coordinates by the equation r = c. The pole is taken as the point at which the string is attached to the surface.



A particle mass m moving in a vertical plane constrained by a light rod of length c to a fixed point follows a circular path is also described in polar coordinates by the equation r = c.

The difference between horizontal motion in a circle and vertical motion in a circle is gravity acts in the same vertical plane as the motion of the particle. Gravity therefore performs work on the particle with time.



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A particle moving in a plane is described using Cartesian coordinates (x, y) by two functions of time, x(t) and y(t). Similarly, when using a polar coordinate system the same location for a particle in a plane is described by functions of time specifying how the polar coordinates (r, θ) change with time, namely, r(t) and $\theta(t)$.

The position vector for a particle changing with time is either

$$\boldsymbol{r}(t) = \boldsymbol{x}(t)\boldsymbol{i} + \boldsymbol{y}(t)\boldsymbol{j}$$

or placing the pole at the centre of the circle and the initial line in the direction of the *i* unit vector and using $x = r \cos \theta$ and $y = r \sin \theta$

$$\mathbf{r}(t) = r(t)\cos\theta(t)\,\mathbf{i} + r(t)\sin\theta(t)\,\mathbf{j}$$

The components of the position vector for a particle is therefore expressed as a function times a function of a function, that is, of the form

$$F(t) = f(t)g(h(t))$$

and as a result, when differentiating the components of the position vector to obtain the velocity vector, the derivative is obtained by applying the rules for differentiating products and the chain rule

$$\frac{d[fg]}{dt} = \frac{df}{dt}g + f\frac{dg}{dt}$$

and

$$\frac{d[g(h(t))]}{dt} = \frac{dg}{dh}\frac{dh}{dt}$$

Thus, when expressed in polar coordinates the position vector for a particle yields the velocity of the particle on differentiation with respect to time as follows.

$$\boldsymbol{\nu}(t) = \frac{d\boldsymbol{r}}{dt} = \left(\frac{d[r(t)]}{dt}\cos\theta(t) + r(t)\frac{d[\cos\theta]}{d\theta}\frac{d[\theta(t)]}{dt}\right)\boldsymbol{i} + \left(\frac{d[r(t)]}{dt}\sin\theta(t) + r(t)\frac{d[\sin\theta]}{d\theta}\frac{d[\theta(t)]}{dt}\right)\boldsymbol{j}$$

Using Newton's notation $\dot{f} = \frac{df}{dt}$,

$$\boldsymbol{v}(t) = \dot{\boldsymbol{r}}(t) = \left(\dot{r}(t)\cos\theta(t) + r(t)(-\sin\theta(t))\dot{\theta}(t)\right)\boldsymbol{i} + \left(\dot{r}(t)\sin\theta(t) + r(t)\cos\theta(t)\dot{\theta}(t)\right)\boldsymbol{j}$$

For motion in a circle of radius $c, r(t) = c \Rightarrow \dot{r}(t) = 0$, therefore for circular motion

$$\boldsymbol{v}(t) = \left(c(-\sin\theta(t))\dot{\theta}(t)\right)\boldsymbol{i} + \left(c\cos\theta(t)\dot{\theta}(t)\right)\boldsymbol{j}$$
$$\Rightarrow \boldsymbol{v}(t) = c\dot{\theta}(t)(-\sin\theta(t) \boldsymbol{i} + \cos\theta(t)\boldsymbol{j})$$



The quantity $\dot{\theta}(t)$ is the rate of change of angle with time and is referred to as the angular speed of the particle. Thus for circular motion with radius c, the speed of the particle is $|v(t)| = c |\dot{\theta}(t)|$.

The direction for the velocity of a particle moving in a circle might reasonably be expected to be in the direction of the tangent to the circle. Since the tangent line to a circle is at right-angles to the diameter line passing through the point of intersection with the tangent line, the position vector of the particle for the origin placed at the centre of the circle should be perpendicular to the velocity vector.

The vector product or dot product of two vectors $\mathbf{a} = a_1\mathbf{i} + a_2\mathbf{j}$ and $\mathbf{b} = b_1\mathbf{i} + b_2\mathbf{j}$ is defined as

$$a \cdot b = a_1 b_1 + a_2 b_2$$

Two non-zero vectors are orthogonal, that is at right-angles, if and only if a.b = 0. Therefore the dot product of the position vector relative to the centre of motion and the velocity vector should be zero.

Since

$$\boldsymbol{r}(t) = c(\cos\theta(t)\,\boldsymbol{i} + \sin\theta(t)\,\boldsymbol{j})$$

and

$$\boldsymbol{v}(t) = c\theta(t)(-\sin\theta(t) \ \boldsymbol{i} + \cos\theta(t) \ \boldsymbol{j})$$
$$\boldsymbol{r} \cdot \boldsymbol{v} = c\dot{\theta}(t)c(\cos\theta(-\sin\theta) + \sin\theta\cos\theta) = 0$$

Therefore the direction of the velocity vector is at right angles to the line connecting the particle to the centre of rotation.

The acceleration of a particle moving in a circle of radius c is obtained by differentiating the velocity vector. Again using the product and chain-rule for differentiation:

$$\boldsymbol{v}(t) = c\dot{\theta}(t)(-\sin\theta(t) \, \boldsymbol{i} + \cos\theta(t) \, \boldsymbol{j})$$

$$\Rightarrow \mathbf{a}(t) = \dot{\mathbf{v}}(t) = c\ddot{\theta}(t)(-\sin\theta(t) \mathbf{i} + \cos\theta(t)\mathbf{j}) + c\dot{\theta}(t)(-\cos\theta(t) \dot{\theta}(t)\mathbf{i} - \sin\theta(t) \dot{\theta}(t)\mathbf{j})$$

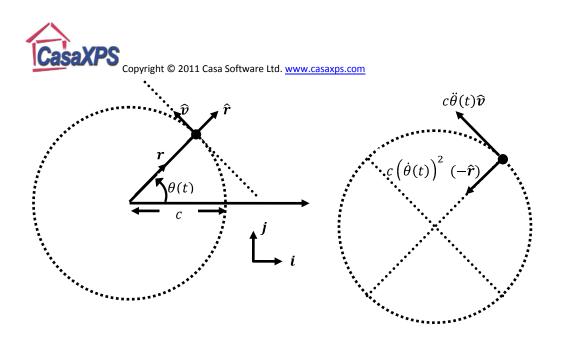
$$\Rightarrow \mathbf{a}(t) = c\ddot{\theta}(t)(-\sin\theta(t) \mathbf{i} + \cos\theta(t)\mathbf{j}) - c\left(\dot{\theta}(t)\right)^2(\cos\theta(t) \mathbf{i} + \sin\theta(t)\mathbf{j})$$

Since the unit vectors in the direction of the position vector and the velocity vectors are

$$\hat{\mathbf{r}} = \cos\theta(t) \, \mathbf{i} + \sin\theta(t) \, \mathbf{j} \text{ and } \, \hat{\mathbf{v}} = -\sin\theta(t) \, \mathbf{i} + \cos\theta(t) \, \mathbf{j}$$

the acceleration can be expressed using these two orthogonal components as

$$\boldsymbol{a}(t) = c\ddot{\boldsymbol{\theta}}(t)\hat{\boldsymbol{v}} + c\left(\dot{\boldsymbol{\theta}}(t)\right)^2 (-\hat{\boldsymbol{r}})$$



The velocity unit vector \hat{v} is in the direction of the tangent to the circle traced out by the motion of a particle, and the magnitude for the component of acceleration in the direction of the tangent is $c|\ddot{\theta}(t)|$.

The component of acceleration in the direction of the position vector for the particle (unit vector \hat{r}) shows that an acceleration of magnitude $c \left(\dot{\theta}(t) \right)^2$ must act on the particle for the motion to trace a circle of radius c. The minus sign indicates the acceleration responsible for the circular motion acts towards the centre of the circle.

For a particle of mass m attached by a string causing the particle to move in a circular path of radius c with angular speed $\omega = \dot{\theta}(t)$ radians per second, in the absence of an external force, the tension T Newton in the string must be

$$T = m(c\omega^2)$$

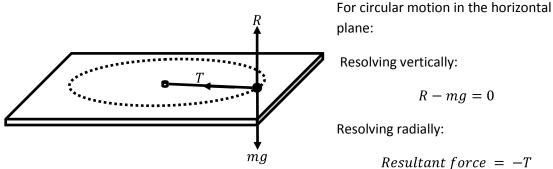
Since the speed on the particle is given by $v = |v(t)| = c|\omega| \Longrightarrow \omega^2 = \frac{v^2}{c^2}$, therefore

$$T = m\left(c\frac{v^2}{c^2}\right) = m\frac{v^2}{c}$$

For circular motion in a horizontal plane, the resultant force in the vertical direction must be zero. The only force acting on the particle is the force causing the circular motion, which acts at rightangles to the direction of motion. Since the line of action of the force and the direction of motion are at right-angles to each other the force does no work and therefore a particle moving in a horizontal plane experiences no change to the speed of the particle. These statements can be expressed mathematically using Newton's second law of motion:

$$F = ma$$





Applying Newton's second law:

$$-T\hat{\boldsymbol{r}} = m(c\ddot{\theta}(t)\hat{\boldsymbol{v}} + c\left(\dot{\theta}(t)\right)^2(-\hat{\boldsymbol{r}}))$$

Since \widehat{v} and \widehat{r} are perpendicular unit vectors Newton's second law dictates

$$T = mc \left(\dot{\theta}(t)\right)^2$$
 and $mc\ddot{\theta}(t) = 0$

Assuming $m \neq 0$ and $c \neq 0$, this implies $\ddot{\theta}(t) = 0 \Rightarrow \dot{\theta}(t) = constant$. Thus, for circular motion in the absence of an external force, the rate of change of angle with time is constant. Since the speed of the particle v is given by $v = c |\dot{\theta}(t)|$, the speed is therefore constant too.

For circular motion in the vertical plane, gravity acts as an external force to the circular motion of the particle. Circular motion in the vertical plane is a closed system only when gravity is included and within this closed system energy is conserved, therefore the motion in a vertical plane gains in kinetic energy of the particle are achieved through work done by gravity.

For motion in a conservative force field, of which gravity is an example:

Change in Kinetic Energy + Change in Potential Energy = constant

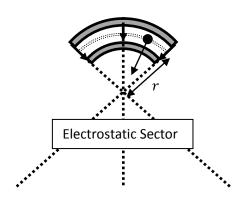
For *horizontal circular motion* with *no external forces* there is no change in potential energy for the particle, hence

One further point regarding a particle moving in a circular path without external forces, the force required to cause the circular motion is always directed towards the same point and therefore taking moments about the centre of rotation yields zero moment (the line of action of the force passes through the centre of rotation and therefore the distance from the centre to the line of action of the force is zero, hence the moment about the centre is zero). The force constraining the particle to move in a circle does not cause the particle to change the angular speed of the particle about the centre of rotation. This geometric observation about moments is algebraically stated above in the expression $\ddot{\theta}(t) = 0 \Rightarrow \dot{\theta}(t) = constant$ derived for motion in a horizontal circle.



Examples of Circular Motion

While a string is an obvious means of constraining a particle to move in a circular path there are many examples of technological importance in which circular motion is performed. Not least is the near circular motion of the Earth around the Sun or a geostationary satellite carefully positioned in orbit around the Earth so television signal can be beamed to fix locations at the planet surface; both trajectories are the result of matching the gravitational force to the force required for circular motion.



Force due to radial electrostatic field strength E acting on a charged particle with charge q is qE

Force for a circular path of radius r is $\frac{mv^2}{r}$.

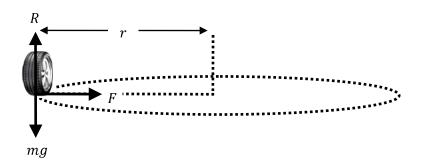
Only particles with speed v and mass m such that

$$qE = \frac{mv^2}{r}$$

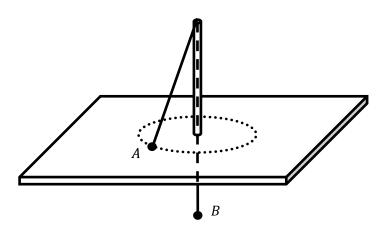
exit the electrostatic sector apertures.

A double focusing magnetic sector mass spectrometer used by the semiconductor industry works based on balancing forces acting on charged particles causing curved motion for charged particles. In simple terms, only those charge particles with precise characteristics are allowed to move in circular paths. These circular paths are constrained by forces first from an electrostatic force field followed by a magnetic force field. Together these two circular motions allow only certain mass of a particle to reach the detector. The motion of ions in a double focusing mass spectrometers used in practice are more involved than circular paths, but as a basic model for the apparatus circular paths illustrate the principle.

When a car or a bicycle follows a circular track, the force allowing the circular motion is that of friction F between the wheels and the track. While a string attached to a fixed point and a particle provides a physical connection between the force and the resulting circular path, in the case of friction the force is localized at the point of contact between the road and a wheel, but logically the motion is constrained to a circle of radius r determined by the balancing of the frictional force to the centripetal force $\frac{mv^2}{r}$ required for a circular trajectory.

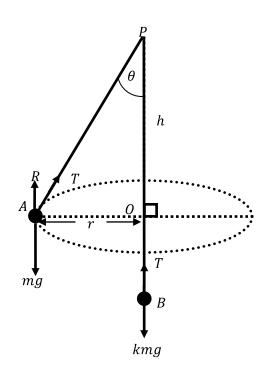






Two particles A and B are connected by a light inextensible string which is threaded through a smooth tube of length h. The tube is fixed to a smooth horizontal table with a hole positioned so that the tube is perpendicular to the table surface and particle B hangs vertically beneath the table. Particle A is set in motion following a circular path on the horizontal table with constant angular speed ω such that particle B is in a state of equilibrium. The mass of particle A is m and the mass of particle B is km.

- 1. Assuming the string is sufficiently long to avoid *B* touching the table bottom, show that particle *A* remains in contact with the table provided $\omega^2 \leq \frac{g}{h}$.
- 2. Show that at the point particle A is about to leave the table the radius r of the circular path is given by $r = h\sqrt{k^2 1}$.



The smooth tube can be modelled as a ring fixed at a position P through which the string passes.

Given that particle B is suspended below the table in equilibrium, the forces acting on particle B must sum to zero. The two forces acting on particle B are the tension from the inextensible string and gravity, thus resolving vertically for particle B:

 $\uparrow +ve:$

 $T - kmg = 0 \quad \cdots \quad (1)$

From the geometry for the string

$$\tan\theta = \frac{r}{h}$$



Since the string passes over a smooth ring the tension acting on particle A is the same as the tension acting on particle B.

While particle A is in motion, the motion is only in the horizontal plane and therefore the component of force in the vertical direction must be zero. Resolving forces acting on particle A in the vertical direction yields:

 $\uparrow +ve:$

$$R + T\cos\theta - mg = 0 \quad \cdots \quad (2)$$

Since particle A moves with constant angular speed ω , the component of force acting towards the centre of motion is constant in magnitude and equal to $mr\omega^2$, where r is the radius for the circular motion.

Resolving in the radial direction with respect to the centre of rotation *O*:

$$T\sin\theta = mr\omega^2 \quad \cdots \quad (3)$$

Equation (2) can be expressed as

$$T\cos\theta = mg - R \quad \cdots \quad (4)$$

Dividing Equation (3) by Equation (4) yields

$$\frac{T\sin\theta}{T\cos\theta} = \frac{mr\omega^2}{mg - R}$$

and since $\tan \theta = \frac{r}{h}$

$$\tan \theta = \frac{r}{h} = \frac{mr\omega^2}{mg - R} \Longrightarrow m\omega^2 = \frac{mg - R}{h}$$

For particle A to be in contact with the horizontal surface $R \ge 0$, therefore

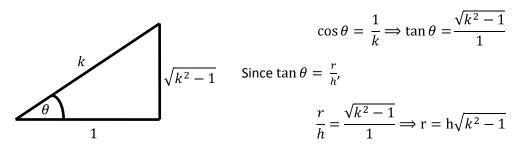
$$\frac{mg-R}{h} \le \frac{mg}{h} \Longrightarrow m\omega^2 \le \frac{mg}{h} \Longrightarrow \omega^2 \le \frac{g}{h}$$

Using the equilibrium state of particle B, Equation (2) is rewritten using Equation (1) in the form

$$R + kmg\cos\theta - mg = 0 \Longrightarrow R = mg(1 - k\cos\theta)$$

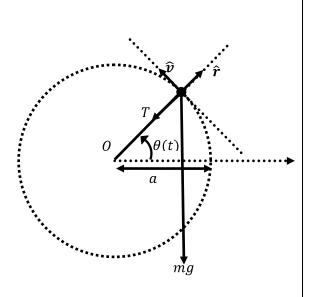
Thus when R = 0, the point at which particle A is about to leave the horizontal table surface,

$$0 = mg(1 - k\cos\theta) \Longrightarrow \cos\theta = \frac{1}{k}$$



Example: Motion in a Vertical Circle

A particle of mass m kg is attached to a light inextensible string of length a m. The other end of the string is fixed to a point O. The particle is held at the same height as the point O with the string held taut before an impulse causes motion for the particle in a vertical plane with initial speed $u ms^{-1}$. Determine an expression for the velocity $v ms^{-1}$ of the particle in terms of the initial speed $u ms^{-1}$, the acceleration due to gravity $g ms^{-1}$, the string length a and the angle $\theta radians$ between the string and the horizontal line passing through O and the initial position for the particle.



Since the particle is moving in the vertical plane, the angular speed ω is **not** constant and the acceleration when resolved radially and tangentially is of the form

$$\boldsymbol{a}(t) = a\ddot{\theta}(t)\hat{\boldsymbol{v}} + a\left(\dot{\theta}(t)\right)^2(-\hat{\boldsymbol{r}})$$

Resolving in the two perpendicular directions \hat{v} and \hat{r} allows the problem to be addressed using a natural pair of orthogonal directions for circular motion. Such a choice is analogous to resolving perpendicular and parallel to an inclined plane.

Applying conservation of energy the change in kinetic energy must be equal to the change in potential energy.

$$\frac{1}{2}mv^2 - \frac{1}{2}mu^2 = -mgh$$

where h is the vertical displacement of the particle during the motion to a point making and angle θ with the horizontal. The negative sign for the term mgh indicates kinetic energy is lost for positive vertical displacements. Since $h = a \sin \theta$

$$v^2 - u^2 = -2ga\sin\theta \Longrightarrow v^2 = u^2 - 2ga\sin\theta$$

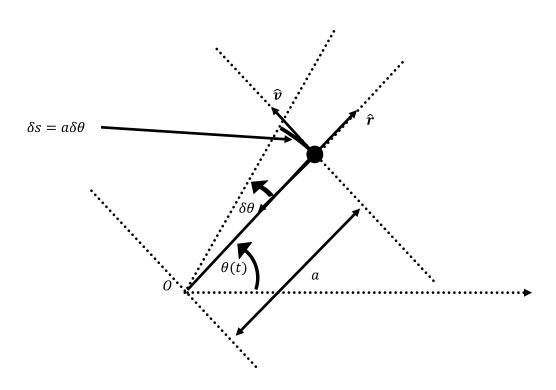


As an alternative approach, the work done can be calculated using the following argument, the merit of which is the use of a negative sign for the work done is automatically included.

Consider the motion of the particle in a circle in terms of radial and tangential directions. These two directions are perpendicular therefore the work done by the forces acting on the particle is obtained by summing the product of the component forces in these directions with the displacement in these directions. The advantage of choosing the radial and tangential directions lies in observing $\delta r = 0$ for circular motion. That is, the particle always remains the same distance from the pole positioned at O. Since the displacement in the radial direction is zero, the work done in the radial direction. The component of force in the tangential direction is

$$F_{\widehat{v}} = -mg\cos\theta$$

and, for small changes in angle, the displacement in the \hat{v} direction is $\delta s = a \, \delta \theta$, thus



 $\delta W = F_{\widehat{v}} \ a \ \delta \theta$

If these products of force times small steps are summed to approximate the work done between 0 and an angle θ , moving to the limit as $\delta\theta \rightarrow 0$ we obtain the integral

Work Done =
$$\int_0^{\theta} F_{\hat{v}} a \, d\varepsilon = -mga \int_0^{\theta} \cos \varepsilon \, d\varepsilon = -mga [\sin \varepsilon]_0^{\theta} = -mga \sin \theta$$

Thus, the same result is obtained, but by applying integration techniques for polar coordinates from FP3, the sign in the energy equation is recovered from the mathematics.



To further illustrate the uses of FP2 and differential equations, the same problem can be solved directly from Newton's second law of motion applied to the two orthogonal directions \hat{v} and \hat{r} .

Resolving the forces:

The component of force in radial direction is

$$F_{\hat{r}} = -T - mg\sin\theta$$

The component of force in tangential direction is

$$F_{\widehat{\boldsymbol{v}}} = -mg\cos\theta$$

Applying Newton's second law of motion

$$\boldsymbol{F} = m\boldsymbol{a} = m\left(a\ddot{\theta}(t)\hat{\boldsymbol{v}} + a\left(\dot{\theta}(t)\right)^{2}(-\hat{\boldsymbol{r}})\right)$$

Therefore two equations are obtained

$$-T - mg\sin\theta = -ma\left(\dot{\theta}(t)\right)^2$$

and

$$-mg\cos\theta = ma\ddot{\theta}(t)$$

$$\Rightarrow \frac{d^2\theta}{dt^2} = -\frac{g}{a}\cos\theta$$

Let $\omega = \frac{d\theta}{dt}$, then

$$\frac{d^2\theta}{dt^2} = \frac{d\omega}{dt} = \frac{d\omega}{d\theta}\frac{d\theta}{dt} = \omega\frac{d\omega}{d\theta}$$

Therefore the differential equation is transformed to a variable separable equation as follows

$$\frac{d^2\theta}{dt^2} = -\frac{g}{a}\cos\theta \implies \omega\frac{d\omega}{d\theta} = -\frac{g}{a}\cos\theta$$
$$\implies \int \omega \, d\omega = \int -\frac{g}{a}\cos\theta \, d\theta$$
$$\frac{\omega^2}{2} = -\frac{g}{a}\sin\theta + C$$

Now $v = a\omega$, therefore applying the initial condition $\theta = 0$, $\omega = \frac{u}{a}$ the constant *C* is determined as follows.

$$\frac{u^2}{2a^2} = -\frac{g}{a}\sin 0 + C \Longrightarrow C = \frac{u^2}{2a^2}$$

Therefore substituting for C and $\omega = \frac{v}{a}$ the solution previously obtained is recovered, namely,



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$$\frac{\omega^2}{2} = -\frac{g}{a}\sin\theta + C \Longrightarrow \frac{v^2}{2a^2} = \frac{u^2}{2a^2} - \frac{g}{a}\sin\theta$$
$$\Longrightarrow v^2 = u^2 - 2ga\sin\theta$$