

Stability & Small Oscillations

Given $L(q_k, \dot{q}_k) = L(q_1, q_2, \dots, q_N, \dot{q}_1, \dots, \dot{q}_N)$, may find static equilibrium solutions: $q_k(t) = q_{k0} = \text{constants}$
 $\dot{q}_k = 0, \ddot{q}_k = 0$.

Look for "nearby" solutions = perturbations, such that

$$q_k(t) = q_{k0} + \eta_k(t), \quad \eta_k(t) \text{ small}$$

$$\dot{q}_k(t) = 0 + \dot{\eta}_k(t).$$

Suppose $L = T - V$, where $T = \frac{1}{2} M_{jk}(q_n) \dot{q}_j \dot{q}_k$ and
 $V = V(q_n)$. Expand in small η_n :

$$T = \frac{1}{2} \left(M_{jk}(q_{n0}) + \underbrace{\eta_n \frac{\partial M_{jk}}{\partial q_n}}_{\substack{\text{constant,} \\ \text{call this} \\ m_{jk}}} \Big|_{q_i = q_{i0}} + \frac{1}{2} \eta_n \eta_m \frac{\partial^2 M_{jk}}{\partial q_n \partial q_m} \Big|_{q_i = q_{i0}} + \dots \right) \dot{\eta}_j \dot{\eta}_k$$

neglect, 3 η 's neglect, 4 η 's.

$$V = V(q_{n0}) + \underbrace{\eta_j \frac{\partial V}{\partial q_j}}_{\substack{\text{constant,} \\ \text{doesn't contribute} \\ \text{to eqns of motion}}} \Big|_{q_i = q_{i0}} + \frac{1}{2} \eta_j \eta_k \frac{\partial^2 V}{\partial q_j \partial q_k} \Big|_{q_i = q_{i0}} + \mathcal{O}(\eta^3)$$

$= 0$, for equilibrium constant, call it V_{jk}

So $L = \frac{1}{2} m_{jk} \dot{\eta}_j \dot{\eta}_k - \frac{1}{2} V_{jk} \eta_j \eta_k + \mathcal{O}(\eta^3)$.

In matrix form,

$$L = \frac{1}{2} (\dot{\eta}_1, \dot{\eta}_2, \dots, \dot{\eta}_N) \underbrace{\begin{pmatrix} m_{11} & & \\ & \ddots & \\ & & m_{NN} \end{pmatrix}}_{\text{Symmetric}} \begin{pmatrix} \dot{\eta}_1 \\ \vdots \\ \dot{\eta}_N \end{pmatrix} - \frac{1}{2} (\eta_1, \dots, \eta_N) \underbrace{\begin{pmatrix} V_{11} & & \\ & \ddots & \\ & & V_{NN} \end{pmatrix}}_{\text{Symmetric}} \begin{pmatrix} \eta_1 \\ \vdots \\ \eta_N \end{pmatrix}$$

Equations of motion: $\frac{\partial L}{\partial \dot{q}_j} = m_{jk} \ddot{q}_k$ $\frac{\partial L}{\partial q_j} = -V_{jk} q_k$

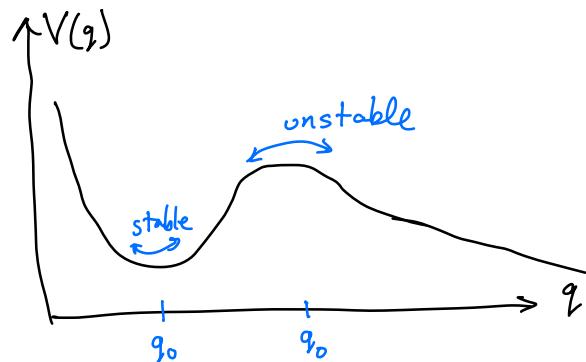
So $\frac{d}{dt}(m_{jk} \dot{q}_k) = -V_{jk} q_k \Rightarrow m_{jk} \ddot{q}_k = -V_{jk} q_k$.

Matrix form: $\begin{pmatrix} m \\ \vdots \\ m \end{pmatrix} \begin{pmatrix} \ddot{q}_1 \\ \ddot{q}_2 \\ \vdots \\ \ddot{q}_N \end{pmatrix} = - \begin{pmatrix} V \\ \vdots \\ V \end{pmatrix} \begin{pmatrix} q_1 \\ \vdots \\ q_N \end{pmatrix}$

If q_j remains small for all time \Rightarrow stable.
 If q_j starts small and becomes large \Rightarrow unstable.

For $N=1$, might have:

two equilibrium points,
 in this case one stable,
 one unstable.



$$m \ddot{q} = -V_q \Rightarrow \ddot{q} = -\frac{V}{m} q. \quad \text{Try } q = q_0 e^{\lambda t}, \text{ take real part later.}$$

So $\lambda^2 q_0 e^{\lambda t} = -\frac{k}{m} q_0 e^{\lambda t} \Rightarrow \lambda = \pm \sqrt{-\frac{k}{m}}$.

Stable oscillations if $\frac{V}{m} > 0$, $q = q_{0+} e^{i\omega t} + q_{0-} e^{-i\omega t}$,
 where $\omega = \sqrt{\frac{V}{m}}$.

Unstable mode if $\frac{V}{m} < 0$, $q = q_{0+} e^{\lambda t} + q_{0-} e^{-\lambda t}$
 where $\lambda = \sqrt{-\frac{V}{m}}$. grows, violates assumption of small q

Now look at general $N > 1$. Try for normal modes.

Normal mode: all η_i 's oscillate at same ω .

$$\eta_j(t) = \eta_{j0} e^{i\omega t}.$$

complex!

Vector notation

$$\begin{pmatrix} \eta_{10} \\ \eta_{20} \\ \vdots \\ \eta_{N0} \end{pmatrix} = \begin{pmatrix} z_1 \\ z_2 \\ \vdots \\ z_N \end{pmatrix}$$

$$\text{So } \begin{pmatrix} m & \\ & -m \end{pmatrix} (i\omega)^2 \begin{pmatrix} z_1 \\ z_2 \\ \vdots \\ z_N \end{pmatrix} e^{i\omega t} = \begin{pmatrix} v & \\ & v \end{pmatrix} \begin{pmatrix} z_1 \\ z_2 \\ \vdots \\ z_N \end{pmatrix} e^{i\omega t}, \text{ or}$$

$$\left[\begin{pmatrix} v & \\ & v \end{pmatrix} - \omega^2 \begin{pmatrix} m & \\ & m \end{pmatrix} \right] \begin{pmatrix} z_1 \\ z_2 \\ \vdots \\ z_N \end{pmatrix} = 0. \quad \text{Algebraic equation.}$$

$$\text{Matrix form } \underbrace{\begin{pmatrix} v & -\omega^2 m \\ m & m \end{pmatrix}}_{\text{symmetric matrix}} \vec{z} = 0. \quad \text{Look for solution}$$

with $\vec{z} \neq \begin{pmatrix} 0 \\ 0 \\ \vdots \\ 0 \end{pmatrix}$, with some ω^2 , given real matrices v, m .

Claim: The solutions for ω^2 must have $\text{Det}(\underline{v} - \omega^2 \underline{m}) = 0$.

Proof: if $\text{Det} \underline{A} \neq 0$, then the inverse matrix \underline{A}^{-1} exist, such that $\underline{A}^{-1} \underline{A} = I$. So, if $\text{Det}(\underline{v} - \omega^2 \underline{m}) \neq 0$, then

$$(\underline{v} - \omega^2 \underline{m})^{-1} (\underline{v} - \omega^2 \underline{m}) \vec{z} = 0 \Rightarrow \vec{z} = 0.$$

So, look for solutions to $\text{Det}(\underline{v} - \omega^2 \underline{m}) = 0$. This is a polynomial in ω^2 of degree N .

Fundamental Theorem of Algebra: there are N solutions, but some may be repeated,

Claim: all solutions must have real ω^2 (but possibly $\omega^2 < 0$).

Proof: Start with $(\underline{V}_{jk} - \omega^2 m_{jk}) z_k = 0$,

multiply by z_j^* , sum over j :

$$\omega^2 (\underbrace{z_j^* m_{jk} z_k}_{\text{real}}) = (\underbrace{z_j^* V_{jk} z_k}_{\text{real}}),$$

because $(z_j^* V_{jk} z_k)^* =$

$$(z_j^* V_{kj} z_k^*) = z_k^* V_{kj} z_j$$

$$= z_i^* V_{ik} z_k$$

relabel indices
 $\leftrightarrow k$

✓ is real
symmetric

ic

$$\text{So } \omega^2 = \frac{\text{real}}{\text{real}} = \text{real. } \checkmark$$

Claim: general solution can be rewritten as

$$\eta_k(t) = \sum_{I=1}^N e^{i\omega_I t} C_I \eta_{Ik}$$

↑
complex
constants

real constants, forming N
orthogonal vectors.

Proof: text, pages 92-97.

Notes: ① some of the ω_I might be the same.

② some of the ω_I might be imaginary ($\omega_I^2 < 0$)
 \Leftrightarrow instability

③ For stability of equilibrium, need all ω_I ($I=1, \dots, N$) real

④ Orthogonality: $\sum_k \eta_{Ik} \eta_{Jk} = \delta_{IJ} = \begin{cases} 1 & \text{if } I=J \\ 0 & \text{if } I \neq J. \end{cases}$

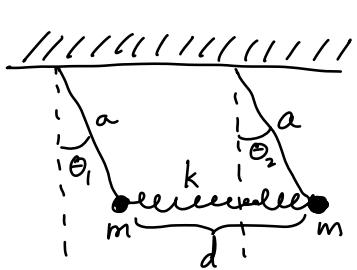
⑤ To find normal modes:

(a) Solve $\text{Det}(\underline{V} - \omega^2 \underline{m}) = 0$ for ω^2 .

(b) For each $\omega^2 = \omega_I^2$, solve $(\underline{V} - \omega_I^2 \underline{m}) \vec{\eta} = 0$ for $\vec{\eta}$.

⑥ If $\omega_I^2 = 0$ is a solution, ("zero mode"), then stability is not known. (Keep higher order in η .)

Example: Coupled Pendulums



$$T = \frac{1}{2}m(a\dot{\theta}_1)^2 + \frac{1}{2}m(a\dot{\theta}_2)^2$$

$$V_1 = -mga\cos\theta_1, \quad V_2 = -mga\cos\theta_2$$

Potential energy of spring with constant is $\frac{1}{2}k(\Delta x)^2$, so

$$V_{12} = \frac{1}{2}k[a\sin\theta_2 - a\sin\theta_1]^2. \quad \text{Use small angle approximations:}$$

$$\cos\theta_1 \approx 1 - \frac{1}{2}\theta_1^2 + \dots \quad \cos\theta_2 \approx 1 - \frac{1}{2}\theta_2^2 + \dots$$

$\sin\theta_2 - \sin\theta_1 = \theta_2 - \theta_1$. So the total potential energy, up to an additive constant, is $V = -\frac{1}{2}mga(\theta_1^2 + \theta_2^2) - \frac{1}{2}ka^2(\theta_1 - \theta_2)^2$

$$\text{Eqns of motion: } \frac{d}{dt} \frac{\partial L}{\partial \dot{\theta}_1} = ma^2\ddot{\theta}_1, \quad \frac{\partial L}{\partial \theta_1} = -mga\theta_1 - ka^2(\theta_1 - \theta_2)$$

$$\Rightarrow \boxed{\ddot{\theta}_1 = -\frac{g}{a}\theta_1 + \frac{k}{m}(\theta_2 - \theta_1)}, \quad \text{and}$$

$$\frac{d}{dt} \frac{\partial L}{\partial \dot{\theta}_2} = ma^2\ddot{\theta}_2, \quad \frac{\partial L}{\partial \theta_2} = -mga\theta_2 - ka^2(\theta_1 - \theta_2) \Rightarrow$$

$$\boxed{\ddot{\theta}_2 = -\frac{g}{a}\theta_2 + \frac{k}{m}(\theta_1 - \theta_2)} \quad \text{so,}$$

$$\begin{pmatrix} \ddot{\theta}_1 \\ \ddot{\theta}_2 \end{pmatrix} = \begin{pmatrix} -\frac{g}{a} - \frac{k}{m} & \frac{k}{m} \\ \frac{k}{m} & -\frac{g}{a} - \frac{k}{m} \end{pmatrix} \begin{pmatrix} \theta_1 \\ \theta_2 \end{pmatrix}. \quad \text{Try } \theta_k = e^{i\omega t} \theta_{k0},$$

$$\dots \rightarrow -\omega^2$$

$$S_0 \begin{pmatrix} \frac{g}{a} + \frac{k}{m} - \omega^2 & -\frac{k}{m} \\ -\frac{k}{m} & \frac{g}{a} + \frac{k}{m} - \omega^2 \end{pmatrix} \begin{pmatrix} \theta_{10} \\ \theta_{20} \end{pmatrix} = 0$$

Require $\text{Det}() = 0$, or $(\omega^2 - \frac{g}{a} - \frac{k}{m})^2 - (\frac{k}{m})^2 = 0 \Rightarrow$

This is a quadratic equation for ω^2 . Instead of using quadratic formula, $\omega^2 - \frac{g}{a} - \frac{k}{m} = \pm \frac{k}{m} \Rightarrow \omega^2 = \frac{g}{a} \text{ or } \frac{g}{a} + \frac{2k}{m}$

So $\omega_1 = \sqrt{\frac{g}{a}}$ and $\omega_2 = \sqrt{\frac{g}{a} + \frac{2k}{m}}$.

\nwarrow Mode 1 \swarrow Mode 2

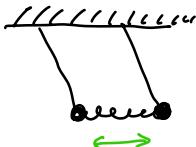
For Mode 1,

$$\begin{pmatrix} \frac{k}{m} & -\frac{k}{m} \\ -\frac{k}{m} & \frac{k}{m} \end{pmatrix} \begin{pmatrix} \theta_{10} \\ \theta_{20} \end{pmatrix} = 0 \Rightarrow \boxed{\theta_{10} = \theta_{20}}$$

For Mode 2

$$\begin{pmatrix} -\frac{k}{m} & -\frac{k}{m} \\ -\frac{k}{m} & -\frac{k}{m} \end{pmatrix} \begin{pmatrix} \theta_{10} \\ \theta_{20} \end{pmatrix} = 0 \Rightarrow \boxed{\theta_{10} = -\theta_{20}}$$

Sketch the modes:



Mode 1: Spring does nothing.
Pendula swing together, could have guessed $\omega = \sqrt{\frac{g}{a}}$, same as each separately.



Mode 2: Spring compresses and expands, higher frequency of oscillation.

What is the general solution?

$$\begin{pmatrix} \theta_1 \\ \theta_2 \end{pmatrix} = \operatorname{Re} \left[\underbrace{C_1 e^{i\omega_1 t}}_{N_1 e^{i(\omega_1 t + \phi_1)}} \begin{pmatrix} 1 \\ 1 \end{pmatrix} + \underbrace{C_2 e^{-i\omega_2 t}}_{N_2 e^{i(\omega_2 t + \phi_2)}} \begin{pmatrix} 1 \\ -1 \end{pmatrix} \right]$$

N_1, N_2 real.

$$\text{So } \begin{pmatrix} \theta_1 \\ \theta_2 \end{pmatrix} = \begin{pmatrix} N_1 \cos(\omega_1 t + \phi_1) + N_2 \cos(\omega_2 t + \phi_2) \\ N_1 \cos(\omega_1 t + \phi_1) - N_2 \cos(\omega_2 t + \phi_2) \end{pmatrix}.$$

Solve for N_1, ϕ_1, N_2, ϕ_2 from initial conditions.

For example, suppose at $t=0$, $\begin{cases} \theta_1 = \alpha, & \dot{\theta}_1 = 0 \\ \theta_2 = 0, & \dot{\theta}_2 = 0. \end{cases}$

Then $\begin{pmatrix} \theta_1 \\ \theta_2 \end{pmatrix} = \frac{\alpha}{2} \begin{pmatrix} \cos(\omega_1 t) + \cos(\omega_2 t) \\ \cos(\omega_1 t) - \cos(\omega_2 t) \end{pmatrix}.$ Rewrite using

$$\cos(u) + \cos(v) = 2 \cos\left(\frac{u+v}{2}\right) \cos\left(\frac{u-v}{2}\right) \quad \text{and}$$

$$\cos(u) - \cos(v) = -2 \sin\left(\frac{u+v}{2}\right) \sin\left(\frac{u-v}{2}\right). \quad \text{So:}$$

$$\begin{pmatrix} \theta_1 \\ \theta_2 \end{pmatrix} = \begin{pmatrix} \cos\left(\frac{\omega_1 + \omega_2}{2} t\right) \cos\left(\frac{\omega_2 - \omega_1}{2} t\right) \\ \sin\left(\frac{\omega_2 + \omega_1}{2} t\right) \sin\left(\frac{\omega_2 - \omega_1}{2} t\right) \end{pmatrix}.$$

Now suppose $\frac{k}{m} \ll \frac{g}{a}$ (weak coupling). Then $\omega_2 = \sqrt{\frac{g}{a} + \frac{2k}{m}}$

$$= \sqrt{\frac{g}{a}} \sqrt{1 + \frac{2ka}{gm}} = \sqrt{\frac{g}{a}} \left(1 + \frac{ka}{gm} + \dots \right) = \omega_1 + \Delta\omega, \text{ where}$$

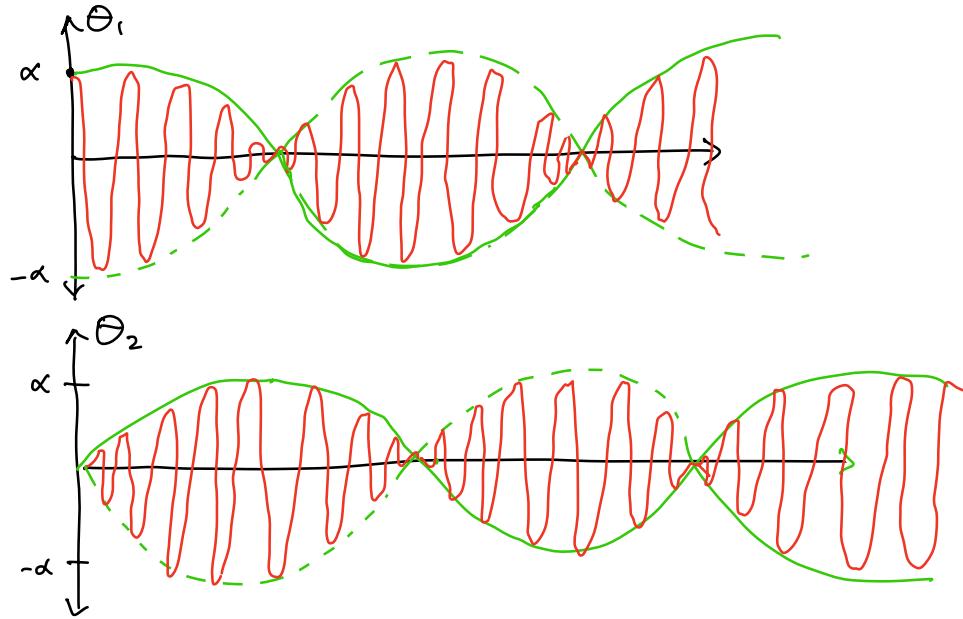
$$\Delta\omega \approx \sqrt{\frac{g}{a}} \frac{ka}{gm} \ll \omega_1. \quad \text{So}$$

$$\begin{pmatrix} \theta_1 \\ \theta_2 \end{pmatrix} = \begin{pmatrix} \cos\left(\frac{\Delta\omega}{2} t\right) \cos(\omega_1 t) \\ \sin\left(\frac{\Delta\omega}{2} t\right) \sin(\omega_1 t) \end{pmatrix}$$

fast

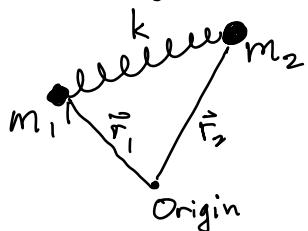
slow

Sketch of motions:



Diatomic molecule

Model with two masses m_1, m_2 connected by a spring with constant k and unstretched length d .



$$T = \frac{1}{2} m_1 \left(\frac{d\vec{r}_1}{dt} \right)^2 + \frac{1}{2} m_2 \left(\frac{d\vec{r}_2}{dt} \right)^2$$

$$V = \frac{1}{2} k (|\vec{r}_1 - \vec{r}_2| - d)^2$$

It's best to think ahead: count expected normal modes, and identify zero modes.

How many normal modes? Coordinates $x_1, y_1, z_1, x_2, y_2, z_2$, so $N=6$ normal modes.

Zero modes = no restoring force.

Three translation modes:

in orthogonal x, y, z directions

Two rotational modes:



Rotation about axis out of page, or
about line in page perpendicular to spring.

(No rotational mode about axis between masses!)

One vibrational mode



Check: $6 = 3 + 2 + 1 \checkmark$

To find frequency of small oscillations, restrict to a line:

$$L = \frac{1}{2} m_1 \dot{x}_1^2 + \frac{1}{2} m_2 \dot{x}_2^2 - \frac{1}{2} k (x_2 - x_1 - d)^2$$

Equations of motion:

$$\begin{cases} m_1 \ddot{x}_1 = -k(x_1 - x_2 + d) \\ m_2 \ddot{x}_2 = -k(x_2 - x_1 - d) \end{cases}$$

Equilibrium solution: $x_1 = -\frac{d}{2}$ $x_2 = \frac{d}{2}$

So write $x_1 = -\frac{d}{2} + \eta_1$, $x_2 = +\frac{d}{2} + \eta_2$. Then

$$\begin{cases} m_1 \ddot{\eta}_1 = -k(\eta_1 - \eta_2) \\ m_2 \ddot{\eta}_2 = -k(\eta_2 - \eta_1) \end{cases} \Rightarrow \begin{cases} -\omega^2 m_1 \eta_1 + k \eta_1 - k \eta_2 = 0 \\ -\omega^2 m_2 \eta_2 + k \eta_2 - k \eta_1 = 0 \end{cases}$$

or $\underbrace{\begin{pmatrix} k - \omega^2 m_1 & -k \\ -k & k - \omega^2 m_2 \end{pmatrix}}_{\text{Set Det} = 0} \begin{pmatrix} \eta_1 \\ \eta_2 \end{pmatrix} = 0$

$$\cancel{k^2 - \omega^2(m_1 + m_2)} k + (\omega^2)^2 m_1 m_2 \cancel{- k^2} = 0$$

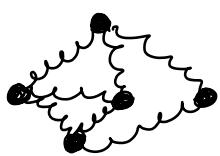
So $\omega^2 = \begin{cases} 0 & \xleftarrow{\quad} \text{Translation in } x \text{ direction} \\ \frac{m_1 + m_2}{m_1 m_2} k & \xleftarrow{\quad} \text{vibrational mode} \end{cases}$

$$\text{For vibrational mode: } k \begin{pmatrix} 1 - \frac{(m_1+m_2)m_1}{m_1 m_2} & -1 \\ -1 & 1 - \frac{(m_1+m_2)m_2}{m_1 m_2} \end{pmatrix} \begin{pmatrix} \eta_1 \\ \eta_2 \end{pmatrix} = 0,$$

$$\text{or } \begin{pmatrix} -\frac{m_1}{m_2} & -1 \\ -1 & -\frac{m_2}{m_1} \end{pmatrix} \begin{pmatrix} \eta_1 \\ \eta_2 \end{pmatrix} = 0 \Rightarrow m_1 \eta_1 = -m_2 \eta_2,$$

or $\frac{\eta_1}{\eta_2} = -\frac{m_2}{m_1}$. The lighter mass moves more, this is motion about center-of-mass.

Vibrations in molecules with N atoms



Degrees of freedom: $3N$

Translations: 3

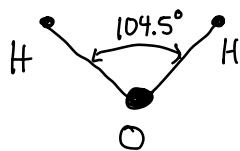
Rotations: 3 (unless collinear, then 2)

(No rotation about collinear axis.)

So: $3N-6$ vibrational modes if not linear

$3N-5$ " " if linear in equilibrium.

Example: water H_2O $N=3$, not linear in equilibrium.

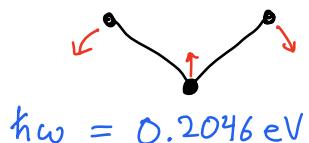


Bending

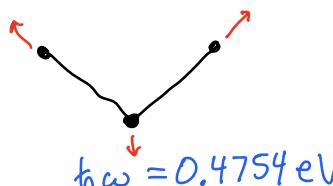
3 translational, 3 rotational modes
 $\omega = 0$

Stretching

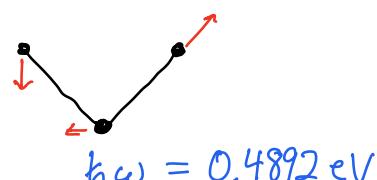
Asymmetric



$$\hbar\omega = 0.2046 \text{ eV}$$

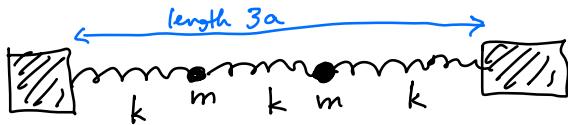


$$\hbar\omega = 0.4754 \text{ eV}$$



$$\hbar\omega = 0.4892 \text{ eV}$$

Example

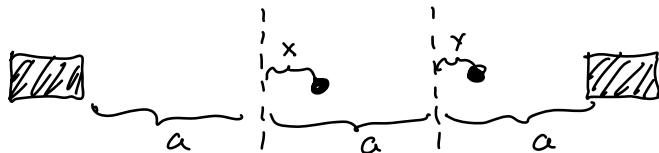


3 equal springs, 2 equal masses, motion only in horizontal line.

Spring constant k ,
unstretched length d

Find normal mode frequencies and eigenvectors.

Choose coordinates x and y for the masses



$$T = \frac{1}{2}m\dot{x}^2 + \frac{1}{2}m\dot{y}^2$$

$$V = \frac{1}{2}k(x+a-d)^2 + \frac{1}{2}(y+a-x-d)^2 + \frac{1}{2}(a-y-d)^2$$

$$\begin{aligned}
 &= \frac{1}{2}k(x^2 + a^2 + d^2 + 2xa - 2xd - 2ad \\
 &\quad + y^2 + x^2 + a^2 + d^2 - 2yx + 2ya - 2yd - 2xa + 2xd - 2ad \\
 &\quad + a^2 + y^2 + d^2 - 2ya + 2yd - 2ad) \\
 &= \frac{1}{2}k(2x^2 + 2y^2 - 2xy + \text{constants})
 \end{aligned}$$

$$L = \frac{1}{2}m\dot{x}^2 + \frac{1}{2}m\dot{y}^2 + k(x^2 + y^2 - xy)$$

$$\frac{d}{dt}\left(\frac{\partial L}{\partial \dot{x}}\right) = m\ddot{x} \quad \frac{\partial L}{\partial x} = k(2x-y) \quad \frac{d}{dt}\left(\frac{\partial L}{\partial \dot{y}}\right) = m\ddot{y} \quad \frac{\partial L}{\partial y} = k(2y-x).$$

$$\text{So } \begin{pmatrix} \ddot{x} \\ \ddot{y} \end{pmatrix} = \frac{k}{m} \begin{pmatrix} -2 & 1 \\ 1 & -2 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} \Rightarrow \underbrace{\begin{pmatrix} \frac{2k}{m} - \omega^2 & -\frac{k}{m} \\ -\frac{k}{m} & \frac{2k}{m} - \omega^2 \end{pmatrix}}_{\text{Set Det}=0} \begin{pmatrix} x_0 \\ y_0 \end{pmatrix} = 0$$

$$\left(\frac{2k}{m} - \omega^2\right)^2 - \frac{k^2}{m^2} = 0 \Rightarrow$$

$$\omega^2 - \frac{2k}{m} = \pm \frac{k}{m}$$

$$\text{So } \boxed{\omega^2 = \frac{k}{m}, \frac{3k}{m}} \quad \text{For } \omega^2 = \frac{k}{m}, \begin{pmatrix} \frac{k}{m} & -\frac{k}{m} \\ -\frac{k}{m} & \frac{k}{m} \end{pmatrix} \begin{pmatrix} x_0 \\ y_0 \end{pmatrix} = 0$$

$$\Rightarrow x_0 = y_0$$

$$\text{For } \omega^2 = \frac{3k}{m}, \begin{pmatrix} -\frac{k}{m} & -\frac{k}{m} \\ -\frac{k}{m} & -\frac{k}{m} \end{pmatrix} \begin{pmatrix} x_0 \\ y_0 \end{pmatrix} = 0 \Rightarrow x_0 = -y_0.$$

So:

Mode 1

$$\omega = \sqrt{\frac{k}{m}}$$



Mode 2

$$\omega = \sqrt{\frac{3k}{m}}$$



Important lesson: could have guessed the normal mode vectors $\begin{pmatrix} 1 \\ 1 \end{pmatrix}$ and $\begin{pmatrix} 1 \\ -1 \end{pmatrix}$ based on the symmetry of the problem. (Useful tip for a future homework...)