Problem 1. Parametric resonance with damping

Consider an oscillator with a small damping coefficient η , and a time dependent mass, $m(t) = m_0(1 + \mu \cos(\Omega t))$, with μ is small. The frequency is $\Omega \simeq 2\omega_0 + \epsilon$ with ϵ also small. Thus the equation of motion is

$$\frac{d}{dt}(m(t)\dot{q}) + m_0\omega_0^2 q(t) + m_0\eta\dot{q} = 0$$
(1)

Determine the regions in the ϵ, μ plane where the oscillations are stable and unstable. How is the plot from class (the first plot below) modified by the non-zero damping coefficient?



You should find the following picture:



Solution:

(a) The equation of motion takes the form

$$m(t)\ddot{q} + m_0\omega_0^2 q(t) + m_0\eta \dot{q} + \dot{m}\dot{q} = 0$$
(2)

we may divide by m(t) yielding in a first approximation

$$\ddot{q} + \omega_0^2 q(t) - \mu \omega_0^2 \cos(\Omega t) q(t) + \eta \dot{q} - \mu \Omega \sin(\Omega t) \dot{q} = 0.$$
(3)

We are keeping terms linear in μ and η expanding

$$\frac{m_0\omega_0^2}{m(t)} \simeq \omega_0^2 - \mu\omega_0^2\cos(\Omega t) \,. \tag{4}$$

We write

$$\ddot{q} + \omega^2 q + (-\omega^2 + \omega_0^2)q(t) - \mu\omega_0^2\cos(\Omega t)q(t) + \eta\dot{q} - \mu\Omega\sin(\Omega t)\dot{q} = 0.$$
(5)

Treating the detuning term as a perturbation

$$(-\omega^2 + \omega_0^2) \simeq -2\omega_0 \Delta \omega = -\omega_0 \epsilon \,. \tag{6}$$

Some trig identities will be needed below

$$\cos(2x)\cos(x) = \frac{1}{2}\cos(3x) + \frac{1}{2}\cos(x)$$
(7)

$$\cos(2x)\sin(x) = \frac{1}{2}\sin(3x) - \frac{1}{2}\sin(x)$$
(8)

$$\sin(2x)\cos(x) = \frac{1}{2}\sin(3x) + \frac{1}{2}\sin(x)$$
(9)

$$\sin(2x)\sin(x) = -\frac{1}{2}\cos(3x) + \frac{1}{2}\cos(x) \tag{10}$$

For a harmonic oscillator driven with frequency ω we have

$$q(t) = A\cos(\omega t) + B\sin(\omega t) \tag{11}$$

In this case the parametric resonance essentially drives the frequency at $\omega = \Omega/2$ as we will see below. Heuristically this is because the (nearly resonant) driving term is

$$\cos(2\omega t)\cos(\omega t) = \frac{1}{2}\cos(3\omega) + \underbrace{\frac{1}{2}\cos(\omega t)}_{\text{nearly on resonance}}$$
(12)

In a rotating wave approximation we allow the A and B to depend on time

$$q^{(0)}(t) = A(t)\cos(\omega t) + B(t)\sin(\omega t)$$
(13)

and adjust A and B to remove the secular divergence. Substituting this form into the equations of motion using that

$$\ddot{q} \simeq -\omega^2 q^{(0)} + 2\dot{B}\omega\cos(\omega t) - 2\dot{A}\omega\sin(\omega t)$$
(14)

Since the terms involving \dot{q} are already small (proportional to η and μ) we may take simply

$$\eta \dot{q} \simeq B \eta \omega \cos(\omega t) - A \eta \omega \sin(\omega t) \tag{15}$$

Tackling the first non-linear term

$$-\mu\omega_0^2\cos(\Omega t)(A(t)\cos(\omega t) + B\sin(\omega t)) = -\frac{\mu\omega_0^2 A}{2}\left(\cos(\Omega + \omega) + \cos(\Omega - \omega_0)\right) + \frac{\mu\omega_0^2 B}{2}\left(\sin(\Omega + \omega) + \sin(\Omega - \omega)\right)$$
(16)

Now $\Omega = 2\omega = 2\omega_0 + \epsilon$ with $\epsilon \ll 1$. So the terms which are (approximately) on resonance, are the terms with $\Omega - \omega = \omega \simeq \omega_0$. Neglecting the $\Omega + \omega$ terms as being small, and away from resonance, we have

$$-\mu\omega_0^2\cos(\Omega t)(A(t)\cos(\omega t) + B\sin(\omega t)) \simeq -\frac{\mu\omega_0^2 A}{2}\cos(\omega t) + \frac{\mu\omega_0^2 B}{2}\sin(\omega t)).$$
(17)

Similarly, we may treat treat the second nonlinear term, dropping terms which are proportional to $\Omega + \omega$, but keeping the nearly resonant terms as before we find

$$-\mu\Omega\sin(\Omega t)(-A\omega\sin(\omega t) + B\omega\cos(\omega t)) = \frac{A\mu\Omega\omega}{2}\cos(\omega t) - \frac{B\mu\omega\Omega}{2}\sin\omega$$
(18)

$$=A\mu\omega^2\cos(\omega t) - B\mu\omega^2\sin\omega.$$
 (19)

Finally we have the detuning term

$$(-\omega^2 + \omega_0^2)q = -\omega\epsilon A\cos(\omega t) - \omega\epsilon B\sin(\omega t)$$
(20)

Collecting the coefficients of $\sin(\omega t)$ and $\cos(\omega t)$ yields

$$\ddot{q}^{(1)} + \omega^2 q^{(1)} + \left[2\dot{B}\omega + B\eta\omega - \frac{\mu\omega^2}{2}A + A\mu\omega^2 - \omega\epsilon A \right] \cos(\omega t) \\ + \left[-2\dot{A}\omega - A\eta\omega + \frac{\mu\omega^2}{2}B - B\mu\omega^2 - \omega\epsilon B \right] \sin(\omega t) \\ + \text{neglected } 3\omega \text{ terms} = 0 \quad (21)$$

Requiring that the secular terms vanish yields and neglecting (in a first approximation) the distinction between ω and ω_0

$$\frac{d}{dt} \begin{pmatrix} A \\ B \end{pmatrix} + \frac{1}{2} \begin{pmatrix} \eta & \frac{\mu\omega_0}{2} + \epsilon \\ \frac{\mu\omega_0}{2} - \epsilon & \eta \end{pmatrix} \begin{pmatrix} A \\ B \end{pmatrix} .$$
(22)



Figure 1: Stability regions

Comparison with the course notes shows that μ plays the role of h. The eigenvalues of the matrix, $\dot{A} \sim e^{(\lambda/2)t}$

$$\lambda_{\pm} = \left[\pm\sqrt{(\mu\omega_0/2)^2 - \epsilon^2} - \eta\right] \tag{23}$$

If an eigenvalue has a positive real part then the motion will grow exponentially and be unstable; the solutions are proportional to $e^{(\lambda/2)t}$. This can happen if the drive parameter μ is sufficiently large. Neglecting the dissipation, this happens when $\mu\omega_0/2 > \epsilon$ as discussed in class. In the current case (with dissipation), the drive amplitude must overcome the $-\eta$ term. We can determine the boundary of stability by setting λ_+ to zero:

$$\sqrt{(\mu\omega_0/2)^2 - \epsilon^2} - \eta = 0.$$
 (24)

So, the motion will be unstable when

$$\left(\frac{\mu\omega_0}{2}\right)^2 > \eta^2 - \epsilon^2 \,. \tag{25}$$

This is the equation of a hyperbola which is shown in Fig. 1.

Problem 2. A pendulum in a harmonic electric field

A simple pendulum consists of a particle of mass m at the end of weightless rod of length ℓ . The particle has a charge q and sits in an electric field of amplitude E_0 , directed in the horizontal direction, which oscillates rapidly with frequency Ω , $\Omega \gg \sqrt{g/\ell}$.

- (a) Determine the Lagrangian for this system, and the equation of motion.
- (b) Above a critical field strength E_c the position $\phi = 0$ (the bottom of the pendulum) becomes unstable. Determine E_c and determine the new point of stability for $E > E_c$. Sketch the effective potential for $E < E_c$ and $E > E_c$.
- (c) Analyze the validity of your approximations. Is the critical field large or small compared to mg/q when your approximation is valid?

Solution:

(a) Force on the particle is

$$F_x(t) = qE_0\cos(\Omega t) \tag{26}$$

which gives a Lagrangian

$$L_E = qE_0\cos(\Omega t)x(t) = qE_0\cos(\Omega t)\ell\sin(\phi)$$
(27)

So the Lagrangian of the system is ultimately

$$L = \frac{1}{2}m\ell^{2}\dot{\phi}^{2} - mg\ell(1 - \cos(\phi)) + qE_{0}\cos(\Omega t)\ell\sin(\phi)$$
(28)

Then the equation of motion is

$$m\ell^2\ddot{\phi} = -mg\ell\sin\phi + qE_0\cos(\Omega t)\ell\cos(\phi)$$
⁽²⁹⁾

(b) Then, using the pondermotive time approximate discussed which is valid for large Ω , we write $\phi(t) = \Phi(t) + \xi$, and then at lowest order find

$$m\ell^2 \ddot{\xi} = qE_0 \ell \cos(\Omega t) \cos(\Phi) \tag{30}$$

Or solving for ξ we find

$$\xi(t) = -\frac{qE_0\ell\cos(\Omega t)\cos(\Phi)}{(m\ell^2)\Omega^2}.$$
(31)

At next order there is an additional torque on the slow variable Φ

$$\overline{qE_0\ell\cos(\Omega t)\cos(\Phi+\xi)} \simeq \overline{qE_0\ell\cos(\Omega t)\left[\cos(\Phi) - \sin(\Phi)\xi(t)\right]}$$
(32)

$$=\frac{(qE_0\ell)^2}{(m\ell^2)\Omega^2}(\sin\Phi\cos\Phi)\overline{\cos^2(\Omega t)}$$
(33)

$$=\frac{(qE_0\ell)^2}{2(m\ell^2)\Omega^2}(\sin\Phi\cos\Phi)$$
(34)

$$= -\frac{(qE_0\ell)^2}{4(m\ell^2)\Omega^2}\frac{\partial(\cos^2\Phi)}{\partial\Phi}$$
(35)

With this the equation of motion for the slow variable is

$$m\ell^{2}\ddot{\Phi} = -\frac{\partial}{\partial\Phi} \left[-mg\ell\cos(\Phi) + \frac{(qE_{0}\ell)^{2}}{4m\ell^{2}\Omega^{2}}\cos^{2}\Phi \right]$$
(36)

So the potential takes the form

$$\frac{U_{\text{eff}}}{mg\ell} = -\cos(\Phi) + \alpha\cos^2(\Phi) \tag{37}$$

with

$$\alpha \equiv \frac{(qE_0)^2}{(2mg)^2} \left(\frac{\omega_0}{\Omega}\right)^2 \qquad \text{with} \qquad \omega_0^2 = \frac{g}{\ell} \tag{38}$$

The parameter α is the ratio of forces due to the electric field and gravity, multiplied by the ratio of the two frequencies in this problem ω_0/Ω . We have assumed here that $\Omega \gg \omega_0$. So α is of order unity only when the electric field is large compared to gravity $qE \gg mg$.

Then we may expand the potential for small Φ

$$\frac{U_{\text{eff}}}{mg\ell} = 1 + \alpha + \left(-\frac{\Phi^2}{2} + \alpha \ \Phi^2\right) \tag{39}$$

So we see that for

$$\alpha > \frac{1}{2} \tag{40}$$

the potential will not have a minimum at $\Phi = 0$.

We can find the new minimum. By differentiation

$$\frac{\partial}{\partial\cos\Phi}\left(\frac{U_{\text{eff}}}{mg\ell}\right) = -1 + 2\alpha\cos(\Phi) = 0.$$
(41)

So the point of stability is

$$\cos \Phi_* = \frac{1}{2\alpha} \,. \tag{42}$$

The potential as function of $\cos(\Phi)$ is sketched on the next page

(c) The parameter α is of order unity when the field is large enough $E > E_c$. Since we have assumed that $\omega_0 \ll \Omega$, this can only happen for $qE_0 \gg mg$.

Problem 3. (Laurence Yaffe) A driven set of oscillators

General Background: Consider a set of coupled harmonic oscillators interacting with external time dependent forces. The oscillator Lagrangian without the forces reads¹

$$L_0 = \sum_{ij} \frac{1}{2} M_{ij} \dot{q}^i \dot{q}^j - \frac{1}{2} K_{ij} q^i q^j \,. \tag{43}$$

The Lagrangian for the forces driving the system is

$$L_{\rm int} = \sum_{i} F_i(t) q^i \,, \tag{44}$$

and the total Lagrangian is $L = L_0 + L_{int}$. As always, switch coordinates to the eigen basis of the generalized eigenvalue problem

$$q^i = \sum_a E^i_a Q^a \,, \tag{45}$$

where the \vec{E}_a is the *a*-th eigen-vector of the generalized eigenvalue problem, $K\vec{E}_a = \lambda_a M\vec{E}_a$. Recall that the natural frequency associated with the *a*-th normal mode is $\lambda_a = \omega_a^2$, and the eigenvectors are orthonormal with the mass matrix as weight:

$$\sum_{ij} E_a^i M_{ij} E_b^j = \delta_{ab} \,. \tag{46}$$

(a) Determine the Lagrangian for the coordinates Q^a , and show that the resulting equation of motion is

$$\ddot{Q}^a + \omega_a^2 Q^a = F_a \,, \tag{47}$$

where $F_a = \sum_i F_i E_a^i$ is the projection of the force vector $\vec{F} = (F_i)$ onto the *a*-th normal mode, i.e. $F_a = \vec{F} \cdot \vec{E}_a$.

Problem: Now consider two masses, $m_1 = 2m$ and $m_2 = m$, are suspended in a uniform gravitational field g by identical massless springs with spring constant k. Assume that only vertical motion occurs, and let z_1 and z_2 denote the vertical displacement of the masses from their equilibrium positions, increasing in the downward direction as shown. An external time-dependent force F(t) is applied to the lower mass (with F > 0 indicating a downward vertical force). Assume that the external force vanishes as $t \to \pm \infty$, with the system initially at rest in its equilibrium configuration at time $-\infty$. Let $F(\omega)$ denote the Fourier transform of F(t).

¹For the rest of this problem we will not use the summation convention.



- (b) Construct the Lagrangian for the system without the force and find the normal modes and frequencies. Then include the external force, and find the resulting equations of motion.
- (c) Solve for the motion of both masses (expressed as an integral involving the timedependent force).
- (d) Find the total work done on the system by the external force, $W = E(+\infty) E(-\infty)$. Show that it can be expressed in the form

$$W = \int_{-\infty}^{\infty} \frac{d\omega}{2\pi} \chi(\omega) |F(\omega)|^2$$
(48)

with $\chi(\omega)$ real and positive. $\chi(\omega)$ is known as the response function, and will be proportional to a delta-functions in the absence of damping.

- (e) If a small damping term is added to each equation of motion, so $m_i \ddot{z}_i \to m_i \ddot{z}_i + m_i \eta \dot{z}_i$, make an educated guess how this qualitatively changes the response function $\chi(\omega)$ and make a sketch of $\chi(\omega)$.
- (f) (Optional) With the dissipation described in the previous item, again find the total work done by the force on the system. (W is not equal to $E(\infty) E(-\infty)$, since the work done is ultimately dissipated away.) Determine $\chi(\omega)$ in this case.

(a) The kinetic term is

$$T = \frac{1}{2}(2m)\dot{z}_1^2 + \frac{1}{2}m\dot{z}_2^2 \tag{49}$$

The potential term is

$$U = \frac{1}{2}kz_1^2 + \frac{1}{2}k(z_2 - z_1)^2 \tag{50}$$

While the force term adds

$$L = F(t)z_2 \tag{51}$$

Differentiation of $L = T - U + L_F$ gives

$$\begin{pmatrix} 2m & 0\\ 0 & m \end{pmatrix} \begin{pmatrix} \ddot{z}_1\\ \ddot{z}_2 \end{pmatrix} = \begin{pmatrix} 2k & -k\\ -k & k \end{pmatrix} \begin{pmatrix} z_1\\ z_2 \end{pmatrix} + \begin{pmatrix} 0\\ F(t) \end{pmatrix}$$
(52)

(b) Let us look for some normal modes. We find the eigenvectors of the eigenvalue problem

$$\omega^{2} \underbrace{\begin{pmatrix} 2m & 0\\ 0 & m \end{pmatrix}}_{\mathcal{M}} \begin{pmatrix} u_{1}\\ u_{2} \end{pmatrix} = \underbrace{\begin{pmatrix} 2k & -k\\ -k & k \end{pmatrix}}_{\mathcal{K}} \begin{pmatrix} u_{1}\\ u_{2} \end{pmatrix}$$
(53)

which leads to

$$\omega_{\pm} = \frac{k}{2m} (2 \pm \sqrt{2}) \tag{54}$$

with eigenmodes

$$E_{\pm} = \begin{pmatrix} \pm \sqrt{2} \\ 2 \end{pmatrix} \tag{55}$$

which satisfy

$$\mathcal{K}E_{\pm} = -\omega^2 \mathcal{M}E_{\pm} \tag{56}$$

The solution is expanded in terms of this basis

$$\begin{pmatrix} z_1(t) \\ z_2(t) \end{pmatrix} = Z_+(t)E_+ + Z_-(t)E_-$$
(57)

In the eigen-mode bases we can expand the force

$$\begin{pmatrix} 0\\F(t) \end{pmatrix} = \mathcal{M}\mathcal{M}^{-1} \begin{pmatrix} 0\\F(t) \end{pmatrix} = \mathcal{M} \begin{pmatrix} 0\\\frac{F(t)}{m} \end{pmatrix} = \mathcal{M} \left[\frac{F(t)}{4m} E_{+} + \frac{F(t)}{4m} E_{-} \right]$$
(58)

Then the equation of motion for Z_+ and Z_- read

$$\mathcal{M}\left[\left(\ddot{Z}_{+} + \omega_{+}^{2}Z_{+} + \frac{F(t)}{4m}\right)E_{+} + \left(\ddot{Z}_{-} + \omega_{-}^{2} + \frac{F(t)}{4m}\right)E_{-}\right] = 0$$
(59)

We note that the vectors are orthogonal with \mathcal{M} as a weight:

$$E_+^T \mathcal{M} E_- = 0, \qquad (60)$$

implying that

$$\ddot{Z}_{+} + \omega_{+}^{2} Z_{+} = \frac{F(t)}{4m}$$
(61a)

$$\ddot{Z}_{-} + \omega_{-}^{2} Z_{-} = \frac{F(t)}{4m}$$
(61b)

These equations are solved directly using the green function

$$Z_{\pm}(t) = \int_{-\infty}^{\infty} dt_0 G_R(t - t_0) \frac{F(t_0)}{4m}$$
(62)

where

$$G_R(t, t_0) = \theta(t - t_0) \frac{\sin(\omega_{\pm}(t - t_0))}{\omega_{\pm}}$$
(63)

(c) Then the total work on the system is

$$W = \int_{-\infty}^{\infty} dt F(t) \dot{z}_2(t) \tag{64}$$

yielding

$$W = \int_{-\infty}^{\infty} dt F(t) \left(2\dot{Z}_+ + 2\dot{Z}_- \right) \tag{65}$$

We worked this out in the previous homework. For a single oscillator with a force F(t)

$$m\ddot{x} + m\omega_0^2 x = F(t) \tag{66}$$

The energy is

$$E(t) = \frac{m}{2} |a(t)|^2 = \frac{1}{2m} \left| \int_{-\infty}^{\infty} dt_0 e^{-i\omega_0 t_0} F(t_0) \right|^2 = \frac{1}{2m} |F(\omega_0)|^2$$
(67)

The problem is almost identical here, but we should replace

$$F(t) \to \frac{F(t)}{4}$$
 (68)

as shown by the equation of motion in Eq. (61a).

$$W = \int_{-\infty}^{\infty} dt \, 8 \times \left[\frac{F(t)}{4} \dot{Z}_{+} + \frac{F(t)}{4} \dot{Z}_{-} \right] \tag{69}$$

$$=8\frac{1}{2m(16)}\left[|F(\omega_{+})|^{2}+|F(\omega_{-})|^{2}\right]$$
(70)

$$=\frac{1}{4m}\left[|F(\omega_{+})|^{2}+|F(\omega_{-})|^{2}\right]$$
(71)

So the response function is

$$\chi(\omega) = \frac{1}{8m} \left[2\pi\delta(\omega - \omega_+) + 2\pi\delta(\omega - \omega_-) + 2\pi\delta(\omega + \omega_+) + 2\pi\delta(\omega + \omega_-) \right]$$
(72)

(d) If the damping is small each of the δ -functions of the previous part is smeared. We may proceed a bit differently.

$$W = \int_{-\infty}^{\infty} dt F(t) \left(2\dot{Z}_{+} + 2\dot{Z}_{-} \right)$$
(73)

$$W = \int_{-\infty}^{\infty} dt \int_{-\infty}^{\infty} dt_0 F(t) \left(2 \partial_t G_R(t - t_0; \omega_+) \frac{F(t_0)}{4m} + (\omega_+ \to \omega_-) \right)$$
(74)

Now we use the properties of Fourier transformations to express the result in Fourier space. We use that

$$\int dt A(t) \,\partial_t B(t) = \int \frac{d\omega}{2\pi} A(-\omega) \left(-i\omega B(\omega)\right) \tag{75}$$

with A(t) = F(t) and

$$\partial_t B(t) = \int_{-\infty}^{\infty} dt_0 \,\partial_t G_R(t - t_0; \omega_+) \frac{F(t_0)}{2m} \,. \tag{76}$$

We have also haved used the fact that each time derivative simply adds a $(-i\omega)$ in Fourier space, i.e. the following are Fourier transform pairs:

$$\int dt e^{i\omega t} \,\partial_t^n B(t) = (-i\omega)^n B(\omega) \,. \tag{77}$$

We then use that the Fourier transform of a convolution is the product of Fourier transforms, i.e. if

$$B(t) = \int_{-\infty}^{\infty} dt_0 C(t - t_0) D(t_0) , \qquad (78)$$

Then

$$B(\omega) = \int dt \, e^{i\omega t} \, B(t) = C(\omega) D(\omega) \,. \tag{79}$$

If these properties of Fourier transforms are not familiar take charge and learn about them on your own. We have finally

Fourier Transform of Eq. 76 =
$$-i\omega B(\omega) = -i\omega G_R(\omega;\omega_+) \frac{F(\omega)}{2m}$$
. (80)

and thus we have

$$W = \frac{1}{2m} \int_{-\infty}^{\infty} \frac{d\omega}{2\pi} F(-\omega)(-i\omega G_R(\omega;\omega_+))F(\omega) + (\omega_+ \to \omega_-)$$
(81)

The retarded Green function in Fourier space was worked out in class

$$G_R(\omega;\omega_+) = \frac{1}{-\omega^2 + \omega_+^2 - i\omega\eta}$$
(82)

$$=\frac{(-\omega^{2}+\omega_{+}^{2})}{(\omega^{2}-\omega_{+}^{2})^{2}+(\omega\eta)^{2}}+\frac{i\omega\eta}{(\omega^{2}-\omega_{+}^{2})^{2}+(\omega\eta)^{2}}$$
(83)



The real part of $G_R(\omega)$ is even, while the imaginary part of $G_R(\omega)$ is odd. The imaginary part of the retarded Green function discussed in class is

$$\omega \text{Im}G_R(\omega;\omega_0) = \frac{\omega^2 \eta}{(-\omega^2 + \omega_0^2)^2 + (\omega\eta)^2}$$
(84)

and is shown below.

We also use that $F(-\omega) = F^*(\omega)$ if F(t) is real. This means that

$$W = \frac{1}{2m} \int_{-\infty}^{\infty} \frac{d\omega}{2\pi} |F(\omega)|^2 \left[\omega \text{Im}G_R(\omega;\omega_+) + (\omega_+ \to \omega_-)\right]$$
(85)

We find finally

$$\chi(\omega) = \frac{1}{2m} \left[\omega \text{Im} G_R(\omega; \omega_+) + (\omega_+ \to \omega_-) \right]$$
(86)

In the limit that the damping coefficient becomes zero, the result passes to part (c), since

$$\omega \text{Im}G_R(\omega, \omega_0) \to \frac{2\pi}{4} \left[\delta(\omega - \omega_0) + \delta(\omega + \omega_0) \right]$$
(87)

as is clear from the figure above.

We show the result for $\chi(\omega)$ in Fig. 2



Figure 2: The four peaks are at $\omega = \pm \omega_+$ and $\omega = \pm \omega_-$