

## 1 Undamped Oscillations

Second-order constant coefficient equations show up in all kinds of physics/engineering applications. They come in the form:

$$my'' + \lambda y' + ky = 0$$

One of these equations is called *undamped* if  $\lambda = 0$ :

$$my'' + ky = 0$$

You may in fact recognize this as the equation of motion for a mass  $m$  attached to a spring with spring constant  $k$ . It's worth noting that in the vast majority of engineering applications, all of the coefficients in these equations are positive.

The characteristic polynomial for this equation is:

$$mr^2 + k = 0$$

solving for  $r$ ,

$$r^2 = \frac{-k}{m}$$

and whenever both  $m$  and  $k$  are positive, these roots are purely imaginary:

$$r = \pm \sqrt{\frac{k}{m}}$$

which results in a general solution of:

$$y(t) = C_1 \cos\left(\sqrt{\frac{k}{m}}t\right) + C_2 \sin\left(\sqrt{\frac{k}{m}}t\right)$$

So regardless of the initial conditions, we get a steady oscillation with period  $2\pi\sqrt{\frac{m}{k}}$ .

## 2 Damped Oscillations

Now, in many engineering applications, steady oscillations are just an idealized scenario, and many practical scenarios have a non-negligible friction or drag force. These result in *damping*  $\lambda y'$  term in the equation, where  $\lambda$  is another positive constant:

$$my'' + \lambda y' + ky = 0$$

Solving for the roots of the characteristic polynomial with the quadratic formula,

$$mr^2 + \lambda r + k = 0$$
$$r = \frac{-\lambda \pm \sqrt{\lambda^2 - 4km}}{2m}$$

There are three different scenarios that can occur based upon the sign of the term inside of the square root.

## 2.1 Overdamped

If  $\lambda^2 > 4km$ , then the term inside the square root is positive, and so both roots are real. In fact, we see that:

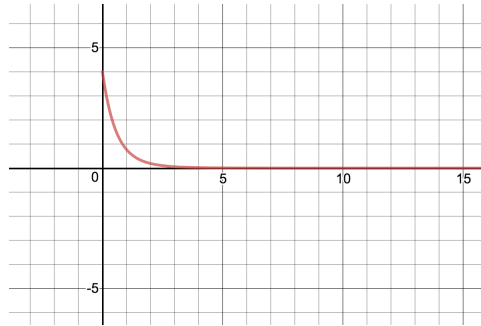
$$\sqrt{\lambda^2 - 4km} < \sqrt{\lambda^2} = |\lambda|$$

which means that both of the roots are actually negative. In this case, the general solution will be

$$y(t) = C_1 e^{r_1 t} + C_2 e^{r_2 t}$$

where both  $r_1$  and  $r_2$  are negative, so  $y$  just decreases exponentially regardless of the initial conditions. In this case, the system is called *overdamped*.

A graph of such a solution will generically look something like:



## 2.2 Critically damped

If  $\lambda^2 = 4km$ , then the term inside the square root is exactly zero, and we have a repeated root of:

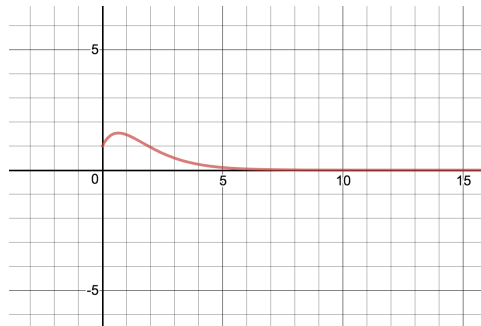
$$r = \frac{-\lambda}{2m}$$

which is always negative. The corresponding general solution is:

$$y(t) = C_1 e^{-\lambda t/2m} + C_2 t e^{-\lambda t/2m}$$

As  $t \rightarrow \infty$ , you will still get that  $y \rightarrow 0$ , but unlike the overdamped case, this will not always happen monotonically. For certain initial conditions, the solutions will get some sort of local minimum/maximum, and *then* decrease exponentially. This case

A graph of such a solution might look something like:



### 2.3 Underdamped

The final case occurs when  $\lambda^2 < 4km$ , in such a case, we get complex roots with real part  $-\frac{\lambda}{2m}$ . The corresponding general solutions are of the form:

$$y(t) = C_1 e^{-\lambda t/2m} \cos(\omega t) + C_2 e^{-\lambda t/2m} \sin(\omega t)$$

These solutions generically look like decaying oscillations. A graph of one might look something like:

