Analytical solutions for a nonlinear coupled pendulum

LIGIA MUNTEANU, VETURIA CHIROIU Institute of Solid Mechanics of Romanian Academy Ctin Mille 15, P O Box 1-863, Bucharest 010141 <u>ligia munteanu@hotmail.com</u>, http://www.imsar.ro

ŞTEFANIA DONESCU Technical University of Civil Engineering Bd. Lacul tei nr. 122-124, Bucharest 020396 <u>stefa05@rdslink.ro</u>, http://www.utcb.ro

Abstract: - In this paper, the motion of two pendulums coupled by an elastic spring is studied. By extending the linear equivalence method (LEM), the solutions of its simplified set of nonlinear equations are written as a linear superposition of Coulomb vibrations. The inverse scattering transform is applied next to exact set of equations. By using the Θ - function representation, the motion of pendulum is describable as a linear superposition of cnoidal vibrations and additional terms, which include nonlinear interactions among the vibrations. Comparisons between the LEM and cnoidal solutions and comparisons with the solutions obtained by the fourth-order Runge-Kutta scheme are performed. Finally, an interesting phenomenon is put into evidence with consequences for dynamic of pendulums.

Key-Words: cnoidal method, linear equivalence method, cnoidal vibrations, Coulomb vibrations, coupled pendulum.

1 Introduction

Since the original paper by Korteweg and deVries, there has remained an open fundamental question [1]: *if the linearized equation can be solved by an ordinary Fourier series as a linear superposition of sine waves, can the equation itself be solved by a generalization of Fourier series which uses the cnoidal wave as the fundamental basis function?*

This paper belongs of a series of papers, which addresses an original, practical and concrete resolution of this old problem. Starting with the above idea, we attach to the coupled pendulum's motion equations two sets of nonlinear differential equations: an exact one and a simplified one. The capability of the linear equivalence method (LEM) [2]-[8] is extended to the analysis of the simplified system of equations. The LEM representation of the solutions is describable as a linear superposition of Coulomb vibrations.

The analysis of these LEM solutions allows us to solve further the exact nonlinear system of equations by using a generalization of Fourier series (the cnoidal method). The cnoidal method uses the cnoidal waves as the fundamental basis function [9]-[11]. The Θ -function representation of the solutions is derived as a linear superposition of Jacobean elliptic functions (cnoidal vibrations) and additional terms, which include nonlinear interactions among the vibrations. The cnoidal vibrations are much richer than sine vibrations; i. e. the modulus m of the cnoidal vibration $(0 \le m \le 1)$ can be varied to obtain a sine vibration $(m \ge 0)$, Stokes vibration $(m \ge 0.5)$ or soliton vibration $(m \ge 1)$.

In order to clarify the essence of the proposed methods, we note that both methods are applicable to the analysis of complex dynamical systems that have non-simple-harmonic solutions.

It is the case of the nonlinear differential equations having algebraic nonlinearities [12]

$$\dot{z}_n = A z_n + \sum_{i=1}^N F_{in}(z_n)$$
 (1)

where

$$\begin{split} Az_{n} &= \sum_{p=1}^{N} a_{np} z_{p} , \quad F_{1n}(z) = \sum_{p,q=1}^{N} b_{npq} z_{p} z_{q} , \\ F_{2n}(z) &= \sum_{p,q,r=1}^{N} c_{npqr} z_{p} z_{q} z_{r} , \\ F_{3n}(z) &= \sum_{p,q,r,l=1}^{N} d_{npqr} z_{p} z_{q} z_{r} z_{l} , \\ F_{4n}(z) &= \sum_{p,q,r,l,m=1}^{N} e_{npqrlm} z_{p} z_{q} z_{r} z_{l} z_{m} , \end{split}$$

with n = 1, 2, ... The general theory of integrable conservative systems due to Hamilton-Jacobi and the formulation of Morino [13] and Smith and

Morino [14] predict only simple harmonic limitcycle solutions.

The singular perturbation method known as the *Lie transformation* method introduced by Morino, Mastroddi and. Cutroni [15] can be extended to the analysis of dynamical systems capable of producing not-so-regular vibrations, because not only the zero-divisor terms, but certain small-divisor terms are included into analysis.

So, the Lie transformation method is applicable to the Bolotin systems of equations, but is not adequate for the more complex systems as (1), because of the non-standard type of involved nonlinearities.

There are many other nonlinear differential equations like (1) of physical importance that admit such kind of solutions. We think that the cnoidal method can be successfully applied to a wider class of nonlinear equations [16], [17].

2 Formulation of the problem

Fig. 1 shows a coupled pendulum consisted from two straight rods O_1Q_1 , O_2Q_2 of masses M_1 , M_2 , lengths $O_1Q_1 = O_2Q_2 = a$, and mass centres C_1, C_2 with $O_1C_1 = l_1$, $O_2C_2 = l_2$ and $O_1O_2 = l$. The rods are linked together by an elastic spring Q_1Q_2 , $Q_1 \in$ O_1C_1 , $Q_2 \in O_2C_2$ characterised by an elastic constant k. The elastic force in the spring is given by $k | O_1O_2 - Q_1Q_2 |$.

The kinetic energy T of the system

$$T = \frac{1}{2} (I_1 \dot{\theta}_1^2 + I_2 \dot{\theta}_2^2) , \qquad (2)$$

where θ_1 and θ_2 are the displacement angles in rapport to the verticals, the dot means differentiation with respect to time, I_1 is the mass moment of inertia of O_1O_2 with respect to C_1 and I_2 is the mass moment of inertia of O_3O_4 with respect to C_2 .

The elastic potential

$$U = g(M_1 l_1 \cos \theta_1 + M_2 l_2 \cos \theta_2) - \frac{k}{2} (O_1 O_2 - Q_1 Q_2)^2,$$

with

$$Q_1 Q_2^2 = [O_1 O_2 + a(\sin \theta_2 - \sin \theta_1)]^2 + a^2 (\cos \theta_2 - \cos \theta_1)^2 =$$

 $O_1O_2^2 + 2aO_1O_2(\sin\theta_2 - \sin\theta_1) + 2a^2[1 - \cos(\theta_2 - \theta_1)].$ From Lagrange equations we derive the motion equations of the pendulum

$$I_{1}\ddot{\theta}_{1} + M_{1}gl_{1}\sin\theta_{1} + \frac{k}{2}\frac{\partial}{\partial\theta_{1}}(O_{1}O_{2} - Q_{1}Q_{2})^{2} = 0,$$

$$I_{2}\ddot{\theta}_{2} + M_{2}gl_{2}\sin\theta_{2} + \frac{k}{2}\frac{\partial}{\partial\theta_{2}}(O_{1}O_{2} - Q_{1}Q_{2})^{2} = 0, \quad (3)$$

with g the gravitational acceleration. Equations (3) are coupled and nonlinear. By substituting (2) into (3) we have

$$I_{1}\ddot{\theta}_{1} + M_{1}gl_{1}\sin\theta_{1} - kH[-al\cos\theta_{1} - a^{2}\sin(\theta_{2} - \theta_{1})] = 0,$$

$$I_{2}\ddot{\theta}_{2} + M_{2}gl_{2}\sin\theta_{2} - kH[al\cos\theta_{2} + a^{2}\sin(\theta_{2} - \theta_{1})] = 0.$$
(4)

where

$$H(\theta_1, \theta_2) = \frac{l - \Psi(\theta_1, \theta_2)}{\Psi(\theta_1, \theta_2)}, \quad \Psi(\theta_1, \theta_2) = Q_1 Q_2 = \sqrt{A},$$

$$4 = l^2 + 2al(\sin\theta_2 - \sin\theta_1) + 2a^2(1 - \cos(\theta_2 - \theta_1))$$



Fig. 1. The coupled pendulum.

Defining the dimensionless variable $\tau = t \sqrt{\frac{k}{M_1}}$ and introducing the notations

$$\frac{M_1^2 g l_1}{I_1 k} = w, \quad \frac{M_1 M_2 g l_2}{I_2 k} = \beta w, \quad \Phi = \frac{\Psi}{l}$$
$$\frac{a}{l} = \xi, \quad \frac{A M_1}{k I_1} = \delta, \quad \frac{a l M_1}{I_1} = \alpha, \quad \frac{a l M_1}{I_2} = \tilde{\alpha},$$

the equations (4) are reduced to the dimensionless equations

$$\ddot{\theta}_1 + w\sin\theta_1 + \gamma\alpha[\cos\theta_1 + \xi\sin(\theta_2 - \theta_1)] = 0,$$

$$\ddot{\theta}_2 + \beta w\sin\theta_2 - \gamma\tilde{\alpha}[\cos\theta_2 + \xi\sin(\theta_2 - \theta_1)] = 0, \quad (5)$$

where the dot means the differentiation with respect to $\boldsymbol{\tau}$ and

$$\gamma(\theta_1, \theta_2) = \Phi^{-1/2} - 1$$
, (6)

$$\Phi(\theta_1, \theta_2) = 1 + 2\xi(\sin\theta_2 - \sin\theta_1) + 2\xi^2(1 - \cos(\theta_2 - \theta_1)).$$

The associated initial conditions are

$$\begin{aligned} \theta_1(0) &= \theta_1^0, \ \theta_2(0) = \theta_2^0, \\ \dot{\theta}_1(0) &= \theta_{p1}^0, \ \dot{\theta}_2(0) = \theta_{p2}^0. \end{aligned}$$
(7)

We begin with constructing a simplified form of (6) by taking

$$\gamma(\theta_1, \theta_2) = -\xi(\sin\theta_2 - \sin\theta_1) - \xi^2(1 - \cos(\theta_2 - \theta_1)),$$
(8)

with

$$2\xi(\sin\theta_2 - \sin\theta_1) + 2\xi^2(1 - \cos(\theta_2 - \theta_1)) < 1,$$

verified for $\xi \le 0.3$. By using (8) the substantial simplifications are made that restricts the accuracy of the approach. But the simplified set of equations solved by the LEM method will help us to understand and to solve the exact set of equations by using the cnoidal method. By noting

$$\theta_1 = z_1, \quad \theta_2 = z_2, \quad \dot{\theta}_1 = z_3, \quad \dot{\theta}_2 = z_4$$

the equations (9) become

$$\dot{z}_{1} = z_{3}, \ \dot{z}_{2} = z_{4},$$
$$\dot{z}_{3} = -w \sin z_{1} - \gamma \alpha [\cos z_{1} + \xi \sin(z_{2} - z_{1})],$$
$$\dot{z}_{4} = -\beta w \sin z_{2} + \gamma \tilde{\alpha} [\cos z_{2} + \xi \sin(z_{2} - z_{1})], \quad (9)$$

with the initial conditions (7)

$$z_1(0) = z_1^0, \ z_2(0) = z_2^0, \ z_3(0) = z_3^0, \ z_4(0) = z_4^0, \ (10)$$

We refer to (5) and (7) (or (9) and (10)) as the exact motion equations for the pendulum. Substituting for $\gamma(z_1, z_2)$ given by (8) in (9) we can obtain a simplified form of the pendulum motion equations. In addition, for $|z_p| \leq \frac{\pi}{2}$ and approximating the trigonometric functions by polynomials of five-order

$$\begin{aligned} \sin z &= z + \tilde{a}z^{3} + bz^{5} + \varepsilon(z), \quad |\varepsilon(z)| \le 2 \times 10^{-4}, \\ \tilde{a} &= -0.16605, \quad \tilde{b} = 0.00761 \\ \cos z &= 1 + \tilde{c}z^{2} + \tilde{d}z^{4} + \varepsilon(z), \quad |\varepsilon(z)| \le 9 \times 10^{-4}, \\ \tilde{c} &= -0.49670, \quad \tilde{d} = 0.03705, \end{aligned}$$

the system of equations (9) can be written as

$$\begin{split} \dot{z}_1 &= z_3, \ \dot{z}_2 = z_4, \\ \dot{z}_3 &= -w P(z_1) - \alpha Q_1(z_1, z_2) \gamma(z_1, z_2), \end{split}$$

$$\dot{z}_4 = -\beta w P(z_2) + \tilde{\alpha} Q_2(z_1, z_2) \gamma(z_1, z_2), \qquad (11)$$

with

$$\begin{split} P(z) &= z + \tilde{a}z^3 + \tilde{b}z^5, \\ Q_1(z_1, z_2) &= R_1(z_1) + R_2(z_1, z_2), \\ Q_2(z_1, z_2) &= R_1(z_2) + R_2(z_1, z_2), \\ R_1(z) &= 1 + \tilde{c}z^2 + \tilde{d}z^4, \\ \gamma(z_1, z_2) &= -1 + f^{-1/2}(z_1, z_2), \\ R_2(z_1, z_2) &= -\xi z_1 + \xi z_2 + \tilde{a}\xi z_2^3 - 3\tilde{a}\xi z_2^2 z_1 + \\ &+ 3\tilde{a}\xi z_2 z_1^2 - \tilde{a}\xi z_1^3 + \tilde{b}\xi z_2^5 - 5\tilde{b}\xi z_2^4 z_1 + \\ &+ 10\tilde{b}\xi z_2^3 z_1^2 - 10\tilde{b}\xi z_2^2 z_1^3 + 5\tilde{b}\xi z_2 z_1^4 - \tilde{b}\xi z_1^5, \\ f(z_1, z_2) &= 1 - 2\xi z_1 + 2\xi z_2 + 4\tilde{c}\xi^2 z_1 z_2 - 2\tilde{c}\xi^2 z_1^2 - \\ &- 2\tilde{c}\xi^2 z_2^2 - 2\tilde{a}\xi z_1^3 + 2\tilde{a}\xi z_2^3 - 2\tilde{d}\xi^2 z_2^4 - 2\tilde{d}\xi^2 z_1^4 \\ &+ 8\tilde{d}\xi^2 z_2^3 z_1 - 12\tilde{d}\xi^2 z_2^2 z_1^2 + 8\tilde{d}\xi^2 z_2 z_1^3 + 2\tilde{b}\xi z_2^5 - 2\tilde{b}\xi z_1^5. \end{split}$$

On inserting (8) in (11), a system (1) is obtained for n = 1, 2, 3, 4 and N = 4. We refer to (1) and (10) as the simplified motion equations for the pendulum. The matrix $A = a_{np}$ is

$$A = \begin{bmatrix} 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ -\alpha\xi - w & \alpha\xi & 0 & 0 \\ \tilde{\alpha}\xi & -\tilde{\alpha}\xi - \beta w & 0 & 0 \end{bmatrix},$$
(12)

where

$$\begin{split} \tilde{a} &= -0.16605, \quad \tilde{b} = 0.00761, \\ \tilde{c} &= -0.49670, \quad \tilde{d} = 0.03705, \\ a_{13} &= 1, \quad a_{24} = 1, \\ a_{31} &= -\alpha\xi - w, \quad a_{32} = \alpha\xi, \\ a_{41} &= \tilde{\alpha}\xi, \quad a_{42} = -\tilde{\alpha}\xi - \beta w, \\ a_{35} &= \delta, \quad a_{56} = 1, \\ b_{312} &= -2\alpha\xi^2(1-\tilde{c}), \quad b_{322} = -\alpha\xi^2(\tilde{c}-1), \\ b_{412} &= -2\tilde{\alpha}\xi^2(\tilde{c}-1), \quad b_{422} = -\tilde{\alpha}\xi^2(1-\tilde{c}), \\ c_{3111} &= -\alpha\xi\tilde{a} - \alpha\xi\tilde{c} + \alpha\xi^3\tilde{c} - w\tilde{a}, \\ c_{3112} &= -\alpha\xi\tilde{c}(3\xi^2 - 1), \quad c_{3122} = 3\alpha\xi^3\tilde{c}, \\ c_{4122} &= -\tilde{\alpha}\xi\tilde{c}(3\xi^2 - 1), \quad c_{4112} = 3\tilde{\alpha}\xi^3\tilde{c}, \\ c_{3222} &= -\alpha\xi(\xi^2\tilde{c}-\tilde{a}), \\ c_{4222} &= -\tilde{\alpha}\xi\tilde{a} - \tilde{\alpha}\xi\tilde{c} + \tilde{\alpha}\tilde{c}\xi^3 - \beta w\tilde{a}, \\ d_{31111} &= -\alpha\xi^2(\tilde{d} + \tilde{c}^2 - 2\tilde{a}), \\ d_{31112} &= -\alpha\xi^2(\tilde{a} - 4\tilde{d} - 2\tilde{c}^2), \\ d_{31122} &= -\alpha\xi^2(6\tilde{d} + \tilde{c}^2 - 6\tilde{a}), \\ d_{31122} &= -\alpha\xi^2(5\tilde{a} - 4\tilde{d}), \end{split}$$

$$\begin{aligned} d_{32222} &= -\alpha \xi^2 (\tilde{d} - 2\tilde{a}), \ d_{41111} = -\alpha \xi^2 (2\tilde{a} - \tilde{d}), \\ d_{41112} &= -\tilde{\alpha} \xi^2 (4\tilde{d} - 5\tilde{a}), \ d_{41122} = -\tilde{\alpha} \xi^2 (6\tilde{a} - 6\tilde{d} - \tilde{c}^2), \\ d_{41222} &= -\tilde{\alpha} \xi^2 (-5\tilde{a} + 4\tilde{d} + 2\tilde{c}^2), \ d_{42222} = \tilde{\alpha} \xi^2 (\tilde{d} + \tilde{c}^2). \end{aligned}$$

3 The LEM method

We begin with a brief explain of LEM in the spirit of [2], [3]. Consider a nonlinear Cauchy problem

$$\dot{z} = F(z), \quad z(t_0) = z_0, \quad t_0 \in I \subset \mathbb{R}$$
, (13)

where *F* is a vector of *n* analytic functions $F_j(z) = \sum_{|v|=1}^{\infty} a_{jv} z^v$ with the coefficients $a_{jv} \in I \subset R$. Here $v = (v_1, v_2, ..., v_n)$ are multi-indexes of length *n*, and $z^v = \prod_{j=1}^n z_j^{v_j}$. The LEM method consists in introduction of a new variable $v(t, \sigma)$ defined as an exponential transformation of real parameters σ

$$v(t,\sigma) = e^{\langle \sigma, z \rangle}, \ \langle \sigma, z \rangle = \sum_{j=1}^{n} \sigma_j z_j , \qquad (14)$$

where $\sigma = [\sigma_1, \sigma_2, ..., \sigma_n] \in \mathbb{R}^n$. Using (14), the system (13) is transformed into a partial linear differential equation

$$\frac{\partial v}{\partial t} - \sum_{j=1}^{N_s} \sigma_j F_j(D) v = 0, \qquad (15)$$

where $F_j(t,D)$ is the formal differential operator associated to $F_i(\sigma)$

$$F_{j}(D) = \sum_{|\nu|=1}^{\infty} a_{j\nu} \frac{\partial^{|\nu|}}{\partial \sigma^{\nu}}, \quad \frac{\partial^{|\nu|}}{\partial \sigma^{\nu}} = \frac{\partial^{\nu_{1}+\nu_{2}\dots+\nu_{n}}}{\partial \sigma_{1}^{\nu_{1}} \partial \sigma_{2}^{\nu_{2}} \dots \partial \sigma_{n}^{\nu_{n}}}.$$
(16)

The linear equivalence transformation (14), where z_n , n = 1, 2, ..., 6, is a solution of (13) and satisfies the partial linear differential equation (15) and initial conditions

$$v(t_0) = \exp(\sigma_1 z_1^0 + \sigma_2 z_2^0 + ... + \sigma_n z_n^0).$$
(17)

Because z(t) satisfies the initial problem (13), the initial solution z(t) is easily obtained from $v(t,\sigma)$. This method is applied now for a simplest problem.Let consider the problem [1]

$$\frac{dy}{dt} = y^2, \quad y(0) = y_0,$$
 (18)

By applying the transformation $v = e^{\sigma y}$ to (18) we obtain a linear equivalent equation

$$\frac{\partial v}{\partial t} = \sigma \frac{\partial^2 v}{\partial \sigma^2}, \qquad (19)$$

and the condition

$$v(0,\sigma) = e^{\sigma y_0} . \tag{20}$$

For

$$v(t,\sigma) = \phi(t)\psi(\sigma)$$
, (21)

we have from (19)

$$\frac{\mathrm{d}\phi}{\mathrm{d}t} = \lambda\phi$$
, $\sigma\frac{\mathrm{d}^2\psi}{\mathrm{d}\sigma^2} = \lambda\psi(\sigma)$, (22)

with λ an arbitrary constant. For ψ we take the form

$$\Psi(\sigma) = \sum_{j=0}^{\infty} \varphi_j \frac{\sigma^j}{j!} , \qquad (23)$$

that yields to a recurrent linear algebraic system

$$j\psi_{j+1} = \lambda\psi_j, \quad j \in N^*.$$
(24)

We see that $\psi_0 = 0$. The other coefficients are determined from

$$\Psi_{j} = \frac{\lambda^{j-1}}{(j-1)!} \Psi_{1}, \quad j \in N.$$
(25)

For $v(t,\sigma)$ we have the general representation

$$v(t,\sigma) = 1 + \int_{-\infty}^{0} e^{\lambda t} \sum_{j=1}^{\infty} \frac{\lambda^{j-1}}{(j-1)!} \frac{\sigma^{j}}{j!} \psi_{1} d\lambda , \quad (26)$$

for $t \ge 0$. From the initial condition (18) it results

$$\int_{-\infty}^{0} \frac{\lambda^{j-1}}{(j-1)!} \frac{\sigma^{j}}{j!} \psi_{1} d\lambda = y_{0}^{j} , \ j \in N .$$
 (27)

So,

$$\psi_1 = e^{-\frac{\lambda}{y_0}} , \qquad (28)$$

and the solution.(26) becomes

$$v(t,\sigma) = 1 + \int_{-\infty}^{0} e^{\lambda(t-\frac{1}{y_0})} \sum_{j=1}^{\infty} \frac{\lambda^{j-1}}{(j-1)!} \frac{\sigma^j}{j!} d\lambda =$$

$$1 + \sum_{j=1}^{\infty} -\left(\frac{1}{t-\frac{1}{y_0}}\right)^j \frac{\sigma^j}{j!} = e^{-\frac{y_0}{ty_0-1}\sigma}.$$
(29)

that yields to the solution of the problem (18) which

is
$$y(t) = \frac{y_0}{1 - ty_0}$$
.

Now we return to the nonlinear system of equations (1) and apply LEM, by introducing the linear equivalence transformation (LEM) that depends on four parameters $\sigma_i \in R$, i = 1, 2, 3, 4.

$$v(t,\sigma_1,\sigma_2,\sigma_3,\sigma_4) = exp(\sigma_1 z_1 + \sigma_2 z_2 + \sigma_3 z_3 + \sigma_4 z_4),$$
(30)

By inserting (30) into (1) we obtain a linear partial differential equation

$$\frac{\partial v}{\partial t} = \sum_{n=1}^{4} \left(\sum_{p=1}^{4} \sigma_n a_{np} \frac{\partial v}{\partial \sigma_p} + \sum_{p,q=1}^{4} \sigma_n b_{npq} \frac{\partial^2 v}{\partial \sigma_p \partial \sigma_q} + \sum_{p,q,r=1}^{4} \sigma_n c_{npqr} \frac{\partial^3 v}{\partial \sigma_p \partial \sigma_q \partial \sigma_r} + \sum_{p,q,r,l=1}^{4} \sigma_n d_{npqrl} \frac{\partial^4 v}{\partial \sigma_p \partial \sigma_q \partial \sigma_r \partial \sigma_l} + \sum_{p,q,r,l,m=1}^{4} \sigma_n e_{npqrlm} \frac{\partial^5 v}{\partial \sigma_p \partial \sigma_q \partial \sigma_r \partial \sigma_l} \right),$$
(31)

with the initial conditions

$$v(0,\sigma_{1},\sigma_{2},\sigma_{3},\sigma_{4}) = exp(\sigma_{1}z_{1}^{0} + \sigma_{2}z_{2}^{0} + \sigma_{3}z_{3}^{0} + \sigma_{4}z_{4}^{0}),$$
(32)

and the boundless condition at $t \to \infty$

$$|v(t,\sigma_1,\sigma_2,\sigma_3,\sigma_4)| \le v_0 \text{ at } t \to \infty.$$
 (33)

The last condition (33) eliminates the unbounded solutions at $t \rightarrow \infty$ of (31). We investigate numerically the existence of bounded solutions for this equation. Taking the solution $v(t,\sigma)$ of the form

$$v(t, \sigma_{1}, \sigma_{2}, \sigma_{3}, \sigma_{4}) = 1 + \sum_{k=1}^{4} \sum_{i=1}^{4} A_{k}^{i} \frac{\sigma_{k}^{i}}{i!} + \sum_{\substack{k \neq l \\ k \neq l}}^{4} \sum_{i,j=1}^{2} A_{k}^{i} A_{l}^{j} \frac{\sigma_{k}^{i} \sigma_{j}^{j}}{i!j!} + \sum_{\substack{k \neq l \neq m \\ k \neq l \neq m}}^{4} \sum_{i,j,r=1}^{2} A_{k}^{i} A_{l}^{j} A_{m}^{r} \frac{\sigma_{k}^{i} \sigma_{j}^{j} \sigma_{m}^{r}}{i!j!r!} + \sum_{\substack{k \neq l \neq m \neq n \\ k \neq l \neq m \neq n}}^{4} \sum_{i,j,r,s=1}^{2} A_{k}^{i} A_{l}^{j} A_{m}^{r} \frac{\sigma_{k}^{i} \sigma_{j}^{j} \sigma_{m}^{r}}{i!j!r!} + \sum_{\substack{k \neq l \neq m \neq n \\ i \neq l \neq m \neq n}}^{4} \sum_{i,j,r,s=1}^{2} A_{k}^{i} A_{l}^{j} A_{m}^{r} A_{n}^{s} \frac{\sigma_{k}^{i} \sigma_{j}^{j} \sigma_{m}^{r} \sigma_{n}^{s}}{i!j!r!s!},$$
(34)

and introducing in (31) it results straightforwardly that the functions $A_n(t)$, n = 1, 2, 3, 4, i.e. vibrations of permanent form at $t \to \infty$ satisfying (32) has the form

Ligia Munteanu, Veturia Chiroiu, Stefania Donescu

$$A_{n}(t) = \sum_{k,\eta=0} \{(\mu t)^{k+1} \tilde{A}_{nk}(\eta) \Phi_{k}(\mu t, \eta) + (\mu t)^{k} \tilde{B}_{nk}(\eta) \Psi_{k}(\mu t, \eta)\},$$
(35)

and $k = 0, 1, 2..k_{max}$, $\eta = 0, 1, 2, 3, ...$ In (35) the functions $\Phi_k(\mu t, \eta)$ and $\psi_k(\mu t, \eta)$ are given by

$$\Phi_{k}(\mu t, \eta) = \sum_{m=k+1}^{k} (\mu t)^{m-k-1} A_{m}^{(k)}(\eta) ,$$

$$\psi_{k}(\mu t, \eta) = \sum_{m=k+1}^{k} (\mu t)^{m-k-1} B_{m}^{(k)}(\eta) , \qquad (36)$$

and $\mu = \mu(\eta)$

$$\mu = \sum_{j=1}^{4} \alpha_j \lambda_j , \qquad (37)$$

with $\sum_{l=1}^{4} \alpha_{j} = \eta + 1$, $\alpha_{j} \ge 0$, j = 1, 2, 3, 4. The quantities λ_{j} in (37) are

 $\lambda_1 = p_1, \lambda_2 = -p_1, \lambda_3 = p_2, \lambda_4 = -p_2,$

where p_j , j = 1, 2, 3, 4 are the roots of the characteristic equation $(\lambda^4 + p\lambda^2 + \Delta) = 0$, with

$$\mathbf{p} = \alpha \boldsymbol{\xi} + \tilde{\alpha} \boldsymbol{\xi} + \beta w + w, \quad \Delta = \alpha \boldsymbol{\xi} \beta w + \tilde{\alpha} \boldsymbol{\xi} w + w^2 \beta,$$

The unknowns \tilde{A}_{nk} , B_{nk} are expressed

$$\tilde{A}_{nk}(\eta) = C_k(\eta)B_{nk}(\eta), \tilde{B}_{nk}(\eta) = C_k(\eta)C_{nk}(\eta),$$

where the constants $C_k(\eta)$ verify the recurrence relation

$$C_{k}(\eta) = \frac{\sqrt{k^{2} + \eta^{2}}}{k(2k+1)} C_{k-1}(\eta), \quad C_{0}(\eta) = \frac{p |\Gamma(1+i\eta)|}{2!}.$$

 Γ is the gamma function and

$$\left|\frac{\Gamma(1+i\eta)}{\Gamma(2)}\right|^{2} = \prod_{n=0} \left[1 + \frac{\eta^{2}}{(2+n)^{2}}\right]^{-1}.$$

The constants $A_m^{(k)}$, $B_m^{(k)}$ are related by the relation $B_m^{(k)}(\eta) = m\Delta A_m^{(k)}(\eta)$, where $A_m^{(k)}(\eta)$ are given by

$$A_{k+1}^{(k)} = 1, \quad A_{k+2}^{(k)} = \frac{\eta}{k+1}$$
$$(m+k)(m-k-1)A_m^{(k)} = 2\eta A_{m-1}^{(k)} - A_{m-2}^{(k)}, \quad (38)$$
$$m > k+2$$

The constants $B_{nk}(\eta)$, $C_{nk}(\eta)$ depend on initial conditions and on coefficients from (1). From (38) and (36), we obtain

$$\Psi_k(\mu t, \eta) = \sum_{m=k+1} (\mu t)^{m-k-1} B_m^{(k)}(\eta) .$$

The function $\psi(\mu t, \eta)$ is linked to the $\Phi(\mu t, \eta)$ by

$$\Psi(\mu t, \eta) = \mu \frac{d}{dt} \Phi(\mu t, \eta) = \mu \dot{\Phi}(\mu t, \eta) .$$

By noting

$$F_{k}(\mu t, \eta) = C_{k}(\eta) (\mu t)^{k+1} \Phi_{k}(\mu t, \eta),$$

the functions (35) become

$$A_n(t) = \sum_{\eta,k=0} \left\{ B_{nk}(\eta) F_k(\mu t,\eta) + C_{nk}(\eta) \dot{F}_k(\mu t,\eta) \right\}.$$

We have

$$F_0(\mu t, 0) = \sin \mu t$$
, $\dot{F}_0(\mu t, 0) = \cos \mu t$.

The solution (34) is reduced to

$$v = \exp(\sigma_1 A_1 + \sigma_2 A_2 + \sigma_3 A_3 + \sigma_4 A_4)$$

Finally, the LEM representation of the solution of the nonlinear simplified system of equations (1) and (10) is found to

$$z_{n}(t) = A_{n}(t) = \sum_{k,\eta=0} \{B_{nk}(\eta)F_{k}(\mu t,\eta) + C_{nk}(\eta)\dot{F}_{k}(\mu t,\eta)\}.$$
(39)

The functions $F_k(\mu t, \eta)$ have the form of Coulomb wave functions [18]. If $v(t, \sigma)$ is a solution bounded at $t \to \infty$ them $\frac{\partial v}{\partial t}$ is also bounded at $t \to \infty$.

We summarize the result in the following result:

The bounded solutions (39) (LEM representations) of the simplified system of equations (1) and (10) are describable as a linear superposition of Coulomb vibrations $F_k(\mu t, \eta)$.

4 The cnoidal method

The investigation is not limited to the analysis of the simplified set of equations (1) and (10). The analysis of the LEM solutions of this system is designed in an attempt to establish some qualitative conclusions about the solutions of the exact set of equations. So, we find some interesting cases that uncouple the equations (4) and reduce them to the Weierstrass

equations of fifth order, with solutions describable as a linear and nonlinear superposition of cnoidal waves.

We consider the simple case in the modified version (α = $\tilde{\alpha}$)

$$\ddot{\theta}_1 + w\sin\theta_1 + \alpha\cos\theta_1 = 0,$$

$$\ddot{\theta}_2 + \beta w\sin\theta_2 - \alpha\cos\theta_2 = 0,$$
 (40)

and associated initial conditions

$$\theta_1(0) = \theta_1^0, \ \theta_2(0) = \theta_2^0, \dot{\theta}_1(0) = \theta_{p_1}^0, \ \dot{\theta}_2(0) = \theta_{p_2}^0, (41)$$

Multiplying the first equation by $2\dot{\theta}_1$, and the second one by $2\dot{\theta}_2$, and integrating we obtai

$$\dot{\theta}_1^2 = 2w\cos\theta_1 - 2\alpha\sin\theta_1 + C_1 ,$$

$$\dot{\theta}_2^2 = 2w\beta\cos\theta_2 + 2\alpha\sin\theta_2 + C_2 , \qquad (42)$$

with C_i , i = 1, 2 integration constants.

Approximating the trigonometric functions by polynomials of five-order we have $\dot{\theta}_i^2 = P_i(\theta_i)$, i = 1, 2, where $P_i(\theta_i)$ are polynomials of fifth-order in θ_i , i = 1, 2

$$P_{i}(\theta_{i}) = a_{0i} + a_{1i}\theta_{i} + a_{2i}\theta_{i}^{2} + a_{3i}\theta_{i}^{3} + a_{4i}\theta_{i}^{4} + a_{5i}\theta_{i}^{5},$$

with

$$\begin{aligned} a_{01} &= 2w + C_1 , \ a_{02} &= 2\beta w + C_2, \\ a_{11} &= -2\alpha , \ aA_{12} &= 2\alpha, \\ a_{21} &= 2w\tilde{c} , \ a_{22} &= 2\beta w\tilde{c}, \\ a_{31} &= -2\alpha\tilde{a} , \ a_{32} &= 2\alpha\tilde{a}, \\ a_{41} &= 2w\tilde{d} , \ a_{42} &= 2w\tilde{d}\beta, \\ a_{51} &= -2\alpha\tilde{b} , \ a_{52} &= 2\alpha\tilde{b}, \end{aligned}$$

where, for sake of simplicity, we have taken $-2w = C_1$, $-2\beta w = C_2$ and $a_{11} = -a_{12} = 2\alpha \neq 0$.

The equations (44) are similar with the equation

$$\dot{\theta}^2 = A_1 \theta + A_2 \theta^2 + A_3 \theta^3 + A_4 \theta^4 + A_5 \theta^5$$
, (43)

where

$$A_1 = \frac{1}{2}a_1, \quad A_2 = a_2, \quad A_3 = \frac{3}{2}a_3, \quad A_4 = 2a_4, \quad A_5 = \frac{5}{2}a_5.$$

This equation admits a particular solution expressed as an elliptic Weierstrass function that is reduced, in this case, to the cnoidal function cn [18]

$$\wp(t + \delta'; g_2, g_3) = e_2 - (e_2 - e_3) \operatorname{cn}^2(\sqrt{e_1 - e_3}t + \delta'),$$
(44)

where δ' is an arbitrary constant, e_1, e_2, e_3 are the real roots of the equation $4y^3 - g_2y - g_3 = 0$ with $e_1 > e_2 > e_3$ and g_2, g_3 the invariants expressed in term of the parameters of the exact system of equations (9) and (10). As we know, a linear superposition of cnoidal functions (44) is also a solution for (43).

To see the form of the nonlinear superposition term we assume the solution of (43) in the Krishnan form [19]

$$\theta_{\rm int}(t) = \frac{\lambda \wp(t)}{1 + \mu \wp(t)} \quad , \tag{45}$$

where $\wp(t)$ is the Weierstrass elliptic function satisfying the differential equation [18]

$$\wp'^2 = 4\wp^3 - g_2\wp - g_1 , \qquad (46)$$

with the invariants g_2 and g_1 real in the pendulum case, and satisfying $g_2^3 - 27g_3^2 > 0$, λ and μ are arbitrary constants.

Substituting (45) into (43) we obtain four equations for the unknowns λ , μ , g_2 and g_1

$$-2\lambda\mu^{2} = A_{1}\mu^{4} + A_{2}\lambda\mu^{3} + A_{3}\lambda^{2}\mu^{2} + A_{4}\lambda^{3}\mu^{-} + A_{5}\lambda^{4},$$
(47)

$$4\lambda\mu = 4A_1\mu^3 + 3A_2\lambda\mu^2 + 2A_3\lambda^2\mu + A_4\lambda^3, \quad (48)$$

$$6\lambda + \frac{3}{2}\lambda\mu^2 g_2 = 6A_1\mu^2 + 3A_2\lambda\mu + A_3\lambda^2, \qquad (49)$$

$$\lambda \mu g_2 + 2\lambda \mu^2 g_3 = A_1 \mu + A_2 \lambda$$
 . (50)

From (47), (48) we have

$$\frac{6A_{1}\mu^{4} + 5A_{2}\lambda\mu^{3} + 4A_{3}\lambda^{2}\mu^{2} +}{3A_{4}\lambda^{3}\mu^{2} + 2A_{5}\lambda^{4} = 0.}$$
(51)

Let us consider the special case where (54) is reducible to

$$(R\lambda + S\mu)^4 = 0, \qquad (52)$$

$$\mu = -\left(\frac{A_5}{3A_1}\right)^{1/4} \lambda , \qquad (53)$$

with

$$R = (2A_5)^{1/4} , S = (6A_1)^{1/4} ,$$

$$A_2 = \frac{4}{5}RS^3 , A_3 = \frac{3}{2}R^2S^2 , A_4 = \frac{4}{3}R^3S .$$

We observe that both quantities R and S in (52) are both or real or imaginary. In the last case this equation leads to $i(R'\lambda + S'\mu)^4 = 0$ with R' and S' real quantities.We calculate

$$A_{1} = \frac{1}{2}a_{1} = -\alpha \neq 0 \text{ for the first equation (42)}$$

and $A_{1} = \frac{1}{2}a_{1} = \alpha \neq 0 \text{ for the second equation (42),}$
with $\alpha > 0$. In both cases we have $\frac{A_{5}}{3A_{1}} = \frac{5}{3}\tilde{b} > 0$.
Then

$$\mu = -\left(\frac{5\tilde{b}}{3}\right)^{1/4} \lambda \quad . \tag{54}$$

Using (53) we can obtain a unique constant λ from (47) and (48)

$$\lambda = -30(3A_1A_5)^{-3/2} . \tag{55}$$

constant A_5 is $A_5 = \frac{5}{2}a_5 = -5\alpha\tilde{b}$ or The

 $A_5 = \frac{5}{2}a_5 = 5\alpha \tilde{b}$ with $\tilde{b} > 0$. From (55) we have for the both situations

$$\lambda = -30(15\alpha^2 \tilde{b})^{-3/2} \text{ with } \alpha^2 \tilde{b} > 0.$$
 (56)

From (54) and (56) we obtain

$$\mu = 30 \left(\frac{5\tilde{b}}{3}\right)^{1/4} (15\alpha^2 \tilde{b})^{-3/2}.$$
 (57)

The unknowns g_2 and g_3 are computable from (52) and (53). For the considered pendulum we found that λ , μ , g_2 and g_1 are always real. The nonlinear term becomes

$$\theta(t) = \frac{\lambda \wp(t+\delta';g_2,g_3)}{1+\mu \wp(t+\delta';g_2,g_3)},$$

where λ and μ are given by (55) and (57), and δ' is an integration constant of the equation (46). The exact periodical solutions are obtained by using (44) where δ' is an arbitrary real constant, and e_1, e_2, e_3 the real roots of $4y^3 - g_2y - g_3 = 0$ with $e_1 > e_2 > e_3$.

The nonlinear interaction solution of (46) is a bounded periodical function

$$\theta_{\text{int}}(t) = \frac{\lambda [e_2 - (e_2 - e_3) \text{cn}^2 (\sqrt{e_1 - e_3} t + \delta')]}{1 + \mu [e_2 - (e_2 - e_3) \text{cn}^2 (\sqrt{e_1 - e_3} t + \delta')]}.$$
 (58)

The modulus m of the Jacobean elliptic function is $m = \frac{e_2 - e_3}{e_1 - e_3}$. The solitary vibration is a vibration with the period $(m=1 \text{ or } e_1 = e_2)$. In this case the solution is

$$\theta_{\text{int}}(t) = \frac{\lambda [e_1 - (e_1 - e_3) \sec h^2 (\sqrt{e_1 - e_3 t} + \delta')]}{1 + \mu [e_1 - (e_1 - e_3) \sec h^2 (\sqrt{e_1 - e_3 t} + \delta')]}$$

Now we return to the exact system of equations (5) and (7) (or (9) and (10)). We begin by taking the solutions $z_k(t)$, k = 1,2 of the forms [1], [11]

$$z_k(t) = 2 \frac{\partial^2}{\partial t^2} \log \Theta_n^{(k)}(\eta) , \qquad (59)$$

where Θ - function is given by

$$\Theta_n^{(k)}(\eta) = \sum_{\substack{M_i^{(k)} = -\infty \\ 1 \le i \le n}}^{\infty} \exp(\sum_{j=1}^n i M_j^{(k)} \eta_j + \frac{1}{2} \sum_{i,j=1}^n M_i^{(k)} B_{ij}^{(k)} M_j^{(k)})$$

and

$$\eta = [\eta_1 \eta_2 ... \eta_n]$$
 with $\eta_j = -\omega_j t + \beta_j$, $1 \le j \le n$.

Here *n* is the finite number of degrees of freedom for a particular solution of the problem, ω_j the frequencies and β_i the phases.

The solution (59) can be written in the form

$$z(t) = 2 \frac{\partial^2}{\partial t^2} \log \Theta_n(\eta) = z_{cn}(\eta) + z_{int}(\eta),$$

where we have omitted for simplicity the index k. The first term z_{cn} represents a linear superposition of cnoidal waves and it is given by

$$z_{cn}(\eta) = 2 \frac{\partial^2}{\partial t^2} \log G(\eta) ,$$

$$G(\eta) = \sum_{M} \exp(iM\eta + \frac{1}{2}M^T DM)$$

and the second term z_{int} , a nonlinear superposition of the cnoidal functions and it is given by

$$z_{int}(\eta) = 2 \frac{\partial^2}{\partial t^2} \log(1 + \frac{F(\eta, C)}{G(\eta)}),$$

$$F(\eta, C) = \sum_{M^{\alpha}} C \exp(iM\eta + \frac{1}{2}M^T DM),$$

$$C = \exp(\frac{1}{2}M^T OM) - 1.$$

The interaction matrix *B* is composed by a diagonal matrix *D* and an off-diagonal matrix *O*, B = D + O. The first term θ_{cn} has an explicit form as

$$z_{cn}(t) = 2\sum_{m=1}^{n} A_m \operatorname{cn}^2(C_m \eta_m)$$

with A_m, C_m unknown constants. The second term z_{int} has an explicit form as

$$\theta_{int}(t) = \frac{\sum_{m=1}^{n} E_m cn^2(C_m \eta_m)}{1 + \sum_{m=1}^{n} D_m cn^2(C_m \eta_m)},$$

with E_m , D_m unknown constants. The parameters ω_j , β_j , B_{ij} , A_m , C_m , E_m , D_m , $1 \le j, m \le n$, can be analytically determined by an identification procedure.

So, the bounded solutions of the exact system of equations (5) and (7) (or (9) and (10)) are

$$z_{k}(t) = 2\sum_{m=1}^{n} A_{km} \operatorname{cn}^{2}(C_{m}\eta_{m}) + \frac{\sum_{m=1}^{n} E_{km} \operatorname{cn}^{2}(C_{m}\eta_{m})}{1 + \sum_{m=1}^{n} D_{km} \operatorname{cn}^{2}(C_{m}\eta_{m})},$$
(60)

for k = 1, 2, 3, 4.

We summarize the result in the following result:

The bounded solutions (75) (the cnoidal representation) of the exact system of equations (5) and (6) (or (9) and (10)) is a linear superposition of cnoidal vibrations and a nonlinear interaction among the vibrations.

The LEM solutions (39) of the system of equations (1) and (10) and the cnoidal solutions (75) of the system of equations (5) and (7) (or (9) and (10)) are obtained by the two different methods.

These solutions appear distinct. In the case for which the simplification (8) is possible, the exact system of equations is reduced to the simplified system of equations. This case is a good test to compare these apparently distinct solutions. Even though it does not seem possible to analytically show the similarity between these solutions, it may be shown numerically, if suitable values for parameters, pertinent to the condition $\xi \le 0.3$, can be considered. The stability of pendulum motion can be easily studied through both methods, LEM and the cnoidal methods.

5 Examples

The theoretical results are firstly carried out as some validation examples for LEM and cnoidal representations.

We assess the efficiency of the LEM method for $\eta = 2$ and k = 63. For k > 63 the computing complicates without adding new significant terms in solutions. The cnoidal solutions for the exact set of equations are computed for n = 3 and $-2 \le M \le 2$.

Comparison between LEM and cnoidal solutions for $\xi \le 0.3$, and comparison with the numerical results obtained by the fourth-order Runge-Kutta scheme are performed.

The examples involve the pendulums: $(g = 10 m/s^2)$

P1:
$$m = 1.5$$
, $\xi = 0.25$, $k = 70$ N/m),
 $M_2 = 10$ kg , $l = 0.2$ m , $l_1 = l_2 = \frac{a}{2}$

P2:
$$(m=1, \xi=0.5, k=4.10^4 \text{ N/m}),$$

 $M_2 = 15 \,\mathrm{kg}$, $l = 0.1 \,\mathrm{m}$, $l_1 = l_2 = \frac{a}{2}$,

P3: (uncoupled pendulum) M = 1 kg, l = 0.5 m, a = 0.125 m, $l_1 = 2 \text{ m}$, k = 40 N/m.

An interesting phenomenon is putting into evidence for the pendulum. Two kind of vibration regimes are found: an extended (phonon)- mode of vibration to both masses, and a localised (fracton) mode of vibration to a single mass, the other mass being practically at rest.



Fig. 1a The extended- mode of vibrations given by LEM solutions (continuum line) and by cnoidal solutions (dashed lines) for the solution $\theta_1(t)$ of P1 ($\theta_1(0) = 1.5$, $\theta_2(0) = 0.5$, $\dot{\theta}_1(0) = 0.05$, $\dot{\theta}_2(0) = 0.05$).

The first regime of vibrations is presented in Fig. 2a,b by the LEM solutions for P1 with $\theta_1(0) = 1.5$, $\theta_2(0) = 0.5$, $\dot{\theta}_1(0) = 0.05$, $\dot{\theta}_2(0) = 0.05$. Calculated by cnoidal method the solutions are practically the same. In fig. 2a dashed lines represent the cnoidal solutions, and in fig. 2b dashed lines represent the LEM solutions. Although we are unable to determine theoretically the precise connection between LEM and cnoidal solutions for $\xi \le 0.3$, we

remark here similarity between them clearly depicted from graphs.



Fig. 1b The extended- mode of vibrations given by cnoidal solutions (continuum line) and by LEM solutions (dashed lines) for the solution $\theta_2(t)$ of P1

 $(\theta_1(0) = 1.5, \theta_2(0) = 0.5, \dot{\theta}_1(0) = 0.05, \dot{\theta}_2(0) = 0.05).$



Fig. 2a The extended -mode of vibrations given by cnoidal solution θ_1 (sum of cnoidal vibrations plus nonlinear interactions) for P2 $(\theta_1 = \theta_2 = 0.045, \dot{\theta}_1 = \dot{\theta}_2 = 0.02)$.

The same regime of vibrations is given by solutions θ_i , i=1,2 for P2 (sum of cnoidal vibrations plus nonlinear interactions) with the initial conditions $\theta_1 = \theta_2 = 0.045$, $\dot{\theta}_1 = \dot{\theta}_2 = 0.02$ in fig.3a,b. The three spectral components have the moduli m = 0.96, 0.68, 0.27 for θ_1 , and m = 0.87, 0.59, 0.31 for θ_2 .

The error function e(t) is defined as

$$e(t) = \sqrt{\left(\theta_1''(t) - \theta_1'(t)\right)^2 + \left(\theta_2''(t) - \theta_2'(t)\right)^2} \quad , \tag{61}$$

where $(\theta'_1(t), \theta'_2(t))$ are solutions obtained by using a method and $(\theta''_1(t), \theta''_2(t))$ solutions obtained by other method, applied to the same set of equations.



Fig.2b The extended -mode of vibrations given by cnoidal solution θ_2 (sum of cnoidal vibrations plus nonlinear interactions) for P2 ($\theta_1 = \theta_2 = 0.045$, $\dot{\theta}_1 = \dot{\theta}_2 = 0.02$).



Fig. 3a The error function e(t) between LEM and Runge-Kutta solutions for the pendulum P1.



Fig. 3b The error function e(t) between cnoidal and Runge-Kutta solutions for the pendulum P2.

The error function (61) between LEM and Runge-Kutta solutions for P1 is represented in fig.4a. The error function between cnoidal and Runge-Kutta solutions for P2 is represented in fig.4b.



Fig. 4. The localized -mode of vibrations given by cnoidal solution θ_2 ($\theta_1 \cong 0$) for P1 ($\theta_1(0) = 0.5$, $\theta_2(0) = -0.6$, $\dot{\theta}_1(0) = 0.5$, $\dot{\theta}_2(0) = 0$).



Fig.5. The localized –mode of vibrations given by cnoidal solution θ_1 ($\theta_2 \cong 0$) for P1 ($\theta_1(0) = -0.6$, $\theta_2(0) = 0.5$, $\dot{\theta}_1(0) = 0.5$, $\dot{\theta}_2(0) = -0.5$).



Fig.6a The first part of the solution $\theta(t)$ (superposition of two enoidal vibrations) for P3 ($\theta(0) = -0.05$, $\dot{\theta}(0) = 0.1$).



Fig.6b The second part of the solution $\theta(t)$ (nonlinear interactions between two cnoidal vibrations) for P3 ($\theta(0) = -0.05$, $\dot{\theta}(0) = 0.1$).

The second regime of vibrations is represented in fig..4 for P1, with $\theta_1(0) = 0.5$, $\theta_2(0) = -0.6$, $\dot{\theta}_1(0) = 0.5$, $\dot{\theta}_2(0) = 0$. The vibrations are mostly localized on M_2 , the M_1 being practically at rest. The vibrations of M_1 have almost negligible amplitudes in comparison with the amplitudes of the M_2 vibrations. If we change the conditions as $\theta_1(0) = -0.6$, $\theta_2(0) = 0.5$, $\dot{\theta}_1(0) = 0$, $\dot{\theta}_2(0) = 0.5$, the mass M_1 is vibrating having the same evolution as shown in fig.5, and the mass M_2 is resting.



Fig.6c The final cnoidal solution $\theta(t)$ expressed as the sum between both previous parts for P3 ($\theta(0) = -0.05$, $\dot{\theta}(0) = 0.1$)

The first part of the solution $\theta(t)$ (superposition of three cnoidal vibrations), the second part of the same solution (nonlinear interactions between three cnoidal vibrations) and the final cnoidal solution expressed as the sum between them, for P3 are represented in fig.6a,b,c for $\theta(0) = -0.05$, $\dot{\theta}(0) = 0.1$. We see that the nonlinear part of this solution is not at all negligible.

5 Conclusions

The remarkable property – whereby the solutions of certain systems of nonlinear differential equations like (5) can be represented by a sum of a linear and a nonlinear superposition of cnoidal vibrations - is shared by a large number of nonlinear differential equations.

Two methods – the LEM and cnoidal methodshave been applied in this paper with the objective to capture and examine this property for a coupled pendulum.

The LEM representations of solutions for a simplified set of motion equations available for $\xi \leq 0.3$ are describable as a superposition's of Coulomb vibrations. The LEM analysis is designed in an attempt to establish some qualitative conclusions about the solutions of the exact set of equations.

The cnoidal method is applied next to this system of equations. The cnoidal representations of solutions are described as a superposition of cnoidal vibrations and nonlinear interactions among vibrations. So, we can say that the real virtue of the cnoidal method is to give the elegant and compact expressions for the solutions in the spirit of this property.

The results of numerical computations by LEM and by cnoidal methods for the case $\xi \le 0.3$ have shown that both solutions are equivalent. The both solutions were compared to the Runge-Kutta numerical solutions.

The both methods describe successfully the stable behaviour of the coupled pendulum. The LEM method looks like partial generalisation of the linear theory and help the nonlinear analysis of dynamical systems having algebraic nonlinearities written in the form (1) and known as the Bolotin equations. These equations have the property they are reducible to the coupled and uncoupled Weierstrass equations of third, and fifth or higher order.

The cnoidal method can provide the nonlinear analysis of complex dynamical systems like (5). This method looks like a generalization of Fourier series with the cnoidal wave as the fundamental basis function, but is a completely different than an ordinary Fourier series expressed as a linear superposition of sine waves.

The analytical solutions allow the possibility of investigating in detail the effects of changing the initial conditions. For certain values of these conditions it is possible to locate two kind of vibration regimes: an extended (phonon)- mode of vibrations to both masses, and a localised (fracton) mode of vibrations to a single mass, the other mass being practically at rest.

An advantage of the cnoidal method is that the procedure is quite elegant, straightforward, requiring only the Θ -function formulation

ACKNOWLEDGEMENT. The authors acknowledge the financial support of the PNII project nr. 106/2007, code ID 247/2007.

References:

[1] Osborne, A.R., Soliton physics and the periodic inverse scattering transform, *Physica D* 86, 1995, 81-89.

[2] Toma, I., *The linear equivalence method and applications* (in romanian), Ed.Flores, Bucharest, 1995.

[3] Toma, I., *The linear equivalence method and applications to mechanics* (in roumanian) Ed. Tehnică, Bucharest, 2008.

[4] Toma, I., *On Polynomial Differential Equations*, Bull. Math. Soc. Sci. Math. RSR, 24 (72), 4, 1980, 417-424. [5] Toma, I., Techniques of Computation by Linear Equivalence, Bull. Math. Soc. Sci. Mat. de la Romanie, 33 (81), 4, 1989, 363-373.

[6] Teodorescu, P.P., Toma, I., *On the Postcritical Study of a Cantilever Bar*, Lecture Notes in Eng., Springer Verlag, Berlin-Heidelberg-NY-Paris-Tokio, 9, 1989, 233-244.

[7] Teodorescu, P.P., Toma, I., *A postcritical study of an elastic structure*, Rev. Roum. Math. Pures et Appl., 34, 6, 1989, 591-594.

[8] Teodorescu, P.P., Toma, I., An *application of the linear equivalence method to the postcritical study of a Bernoulli-Euler bar*, Rev. Roum. des Sci. Tech., série Mec. Appl., 34, 4, 1989, 309-321.

[9] Drazin, P.G., Johnson, R.S., *Solitons: An Introduction*, Combridge Univ. Press, 1989.

[10] Ablowitz, M.J., Clarkson, P.A., *Solitons, Nonlinear Evolution Equations and Inverse Scattering*, Cambridge Univ. Press, Cambridge, 1991.

[11] Munteanu, L., Donescu, Șt., *Introduction to Soliton Theory: Applications to Mechanics*, Book Series "Fundamental Theories of Physics", vol.143, Kluwer Academic Publishers, 2004.

[12]Bolotin, V.V., *Nonconservative Problems of the Theory of Elastic Stability*, The Macmillan Company, NY, 1963, 274-312.

[13] Morino, L., A perturbation method for treating nonlinear panel flutter problems, *AIAA Journal*, 7,3, 1969, 405-411.

[14] Smith, L.L., Morino, L., Stability analysis of nonlinear differential autonomous system with applications to flutter, *AIAA Journal*, 14, 3, 1976, 333-341.

[15] Morino, L., Mastroddi, F., Cutroni, M., Lie Transformation Method for Dynamical Systems Having Chaotic Behaviour, *Nonlinear Dynamics*, 7, 1995, 403-428.

[16] Taghi, M., Javidi, D., Javidi, M., Method of lines for solving systems of time-dependent partial differential equations, *WSEAS Transactions in Mathematics*, Vol 1, No. 1-4, 2002, 218-222.

[17] Lima, P., Morgado, L., Asymptotic and numerical approximation of a boundary value problem for a quasi-linear differential equation, *WSEAS Transactions in Mathematics*, Vol 1, No. 1-4, 2007, 639-647.

[18] Krishnan, E.V., On the Ito-Type Coupled Nonlinear Wave Equation, *J. of the Physical Society of Japan*, 55, 11, 1986, 3753-3755..

[19] Abramowitz, M., Stegun, I. (eds.), *Handbook of mathematical functions*, U. S. Dept. of Commerce, 1984.

[20] Ohmiya, M., Ohkura, H., Okaue, D., Numerical study of Benjamin-Feir type instability of sine-

Gordon equation, *WSEAS Transactions in Mathematics*, Vol 5, No. 6, 2006, 763-769.