

A&AE 421 Homework #1
Solution of a simple nonlinear differential equation using linearization
Due: Monday 8/27/07

Read the handout sheet entitled "Linearization of Nonlinear Equations."

Given the nonlinear differential equation

$$\dot{\mathbf{x}} = \mathbf{cos}(\mathbf{x}). \quad (1)$$

Define $\Delta\mathbf{x}$ as a small perturbation variable and
 \mathbf{x}_1 as the steady state (reference or trim) variable
where $\mathbf{x} = \mathbf{x}_1 + \Delta\mathbf{x}$.

When \mathbf{x} is a function of time, we denote this as $\mathbf{x}(t)$. Since \mathbf{x}_1 is a constant we do not use the explicit time dependent notation for it. Therefore, we can write for the time dependent case $\mathbf{x}(t) = \mathbf{x}_1 + \Delta\mathbf{x}(t)$ where we show the explicit time dependence of the small perturbation variable $\Delta\mathbf{x}(t)$.

a) Find constant values of \mathbf{x}_1 that satisfy the steady state (reference or trim) differential equation $\dot{\mathbf{x}}_1 = \mathbf{cos}(\mathbf{x}_1) = \mathbf{0}$. Note there are an infinite number of constants, \mathbf{x}_1 , that satisfy this condition.

b) Linearize the nonlinear differential equation (1) about \mathbf{x}_1 . Express your answer in terms of $\Delta\mathbf{x}$ and \mathbf{x}_1 (not in terms of \mathbf{x}).

c) For your linear differential equation from part b, find the small perturbation time response, $\Delta\mathbf{x}(t)$, to initial condition $\Delta\mathbf{x}(0) = \mathbf{x}(0) - \mathbf{x}_1$. Hint: use Laplace transforms, i.e., $\Delta\mathbf{x}(t) = \mathbf{L}^{-1} \Delta\mathbf{x}(s)$.

d) For what values of \mathbf{x}_1 does $\Delta\mathbf{x}(t = \infty) = 0$?

e) For what values of \mathbf{x}_1 does $\Delta\mathbf{x}(t = \infty) = \infty$?