

CHEBYSHEV PSEUDOSPECTRAL METHOD FOR DUFFING NONLINEAR DIFFERENTIAL EQUATIONS

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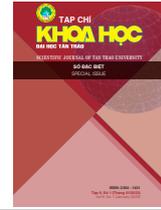
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Abstract:

The system of Duffing nonlinear differential equations is often used in dynamics, which are known to describe many important oscillating phenomena in nonlinear engineering systems. This article presents the pseudospectral method to calculate numerical solutions for nonlinear Duffing differential equations on the interval $[-1, 1]$. This method is based on the differential matrix using the Chebyshev Gauss – Lobatto points. To find numerical solutions of the nonlinear Duffing differential equations, we have built an iterative procedure. The software is used in calculating in this study is Mathematica 10.4. The obtained results show that this method has high accuracy with very small errors.



PHƯƠNG PHÁP GIẢI PHỔ CHEBYSHEV CHO CÁC PHƯƠNG TRÌNH VI PHÂN PHI TUYẾN DUFFING

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Tóm tắt

Hệ thống các phương trình vi phân phi tuyến Duffing thường được sử dụng trong động lực học, nó được biết đến để mô tả nhiều hiện tượng dao động quan trọng trong hệ thống kỹ thuật phi tuyến. Bài báo này trình bày phương pháp giải phổ để tính toán các nghiệm số cho phương trình vi phân phi tuyến Duffing trên khoảng $[-1, 1]$. Phương pháp này dựa trên ma trận vi phân sử dụng các điểm Chebyshev Gauss - Lobatto. Để tìm nghiệm số của các phương trình vi phân phi tuyến Duffing, chúng tôi đã xây dựng một thủ tục lặp. Phần mềm được sử dụng để tính toán trong nghiên cứu này là Mathematica 10.4. Kết quả số thu được cho thấy phương pháp này có độ chính xác cao và sai số rất nhỏ.

1. Introduction

The Duffing equation was known in 1918 in the article with the title “*Forced oscillations with variable natural frequency and their technical significance*” of George Duffing [1]. Since the appearance of the paper, there are many authors

have been studied, expanded and developed the Duffing equation [2-6]. Simultaneously, many numerical methods also were studied to solve that equation force [4-7].

Consider the most general forced form of the Duffing nonlinear differential equation (or Duffing oscillator)

$$\frac{d^2}{dt^2}x(t) + \delta \frac{d}{dt}x(t) + \gamma x(t) + \beta x(t)^3 = F \cos(\omega t), \quad a \leq t \leq b, \quad (1)$$

here, the numbers $\delta, \beta, \gamma, F, \omega$ are given constants, in which: $\delta \geq 0$ is controls the amount of damping; β – controls the amount of non-linearity in the restoring force; γ – controls the linear stiffness; F – is the amplitude of the periodic driving force; ω – is the angular frequency of the periodic driving force [4-6].

Depending on the choice of the γ and β , we had some the following special cases:

- (i) The hard spring Duffing oscillator (H.S.D.O.) with $\gamma > 0, \beta > 0$;
- (ii) The soft spring Duffing oscillator (S.S.D.O.) with $\gamma > 0, \beta < 0$;

(iii) The inverted Duffing oscillator (I.D.O.) with $\gamma < 0, \beta > 0$;

(iv) The nonharmonic Duffing oscillator (N.D.O.) with $\gamma = 0, \beta > 0$;

these special cases had been studied in the literature of Richard [5, Chapter 8].

Besides, depending on the parametric values δ, β, γ, F and ω , the problem (1) may be become other problems, for example:

If $\delta = 0$ and $F = 0$ then (1) becomes the cubic free undamped Duffing oscillator [2-3]

$$\frac{d^2}{dt^2} x(t) + \gamma x(t) + \beta x(t)^3 = 0, \quad a \leq t \leq b;$$

If $\gamma = 0$ and $\beta = \omega = 1$ then the equation (1) becomes the simplified Duffing oscillator

$$\frac{d^2}{dt^2} x(t) + \delta \frac{d}{dt} x(t) + x(t)^3 = F \cos(t), \quad a \leq t \leq b,$$

this equation was studied by Ueda and so-called Ueda oscillator [4];

If $\gamma = -1$ and $\beta = 1$ then the equation (1) calls the Duffing-Holmes nonautonomous oscillator has form [8-10]

$$\frac{d^2}{dt^2} x(t) + \delta \frac{d}{dt} x(t) - x(t) + x(t)^3 = F \cos(\omega t), \quad a \leq t \leq b.$$

Several numerical solutions have been studied so far dealing with the Duffing differential equation such as the modified differential transform method to obtain the approximate solutions of the nonlinear Duffing oscillator [11]; the collocation method is based on the radial basis functions to approximate the solution of the nonlinear controlled Duffing oscillator [12]; M. A. Al-Jawary proposed the Daftardar-Jafari method to solve the Duffing equations and to find the exact solution and numerical solutions [13]; M. Gorji-Bandpy applied Modified Homotopy Perturbation Method and the Max-Min approach to study the generalized Duffing equation [14]; in [15], the authors employed the new perturbation technique to solve strongly nonlinear Duffing oscillators; in [16], the authors used the Taylor Expansion to find approximate solution of Nonlinear Duffing Oscillator; to find numerical solution of the Duffing oscillator, the authors in [17-18] used the Legendre pseudospectral method, the authors in [19] used the spectral method, the authors in [20] used the Taylor matrix method; in [21], the authors proposed the post-verification method for

solving the forced Duffing oscillator problems without prescribed periods; the analytical approximation technique basing on the energy balance method was used to determine approximate solutions for highly nonlinear Duffing oscillator [22-23]; the block multistep method is integrated with a variable order step size algorithm to find numerical solutions of the nonlinear Duffing oscillator [24].

This article uses the pseudospectral method based on Chebyshev differential matrix [25] to determine approximate solutions with the boundary conditions on the interval $[-1, 1]$ take the form

$$x(-1) = \alpha, \quad x(1) = \beta.$$

2. Chebyshev differentiation matrix for Chebyshev Gauss – Lobatto points

For a fixed integer $N > 0$, set $J = \{0, 1, 2, \dots, N\}$, suppose that a grid function $v(x)$ is defined on the $N + 1$ points Chebyshev Gauss – Lobatto. Choose the points $\{x_k, k \in J\}$ such that $x_k = \cos(k\pi / N)$, $k \in J$. They are the extrema of the N^{th} order in the Chebyshev polynomial $T_N(x) = \cos(N \cos^{-1} x)$.

The function $v(x)$ is interpolated by constructing the N^{th} order interpolation polynomial $g_j(x)$ such that $g_j(x_k) = \delta_{j,k}$,

$$p(x) = \sum_{j=0}^n p_j g_j(x)$$

where $p(x)$ is the unique polynomial of degree N and $p_j = v(x_j)$, $j \in J$. The following can be shown:

$$g_j(x) = \frac{(-1)^{j+1} (1-x^2) T'_N(x)}{c_j N^2 (x-x_j)}, \quad j \in J,$$

where

$$c_j = \begin{cases} 2, & j \in J_0, \\ 1, & j \in J_e \end{cases}$$

with $J_e = \{1, 2, \dots, N-1\}$ and $J_0 = \{0, N\}$.

As we know the values of $p(x)$ at $N + 1$ points, we would like to find approximately the values of the derivative of $p(x)$ at those points,

$p'(x) = \frac{d}{dx} p(x)$, in the matrix form $p' = D_C p$.

The matrix $D_C = \{d_{i,j}^{(1)}\}$ is called the Chebyshev differentiation matrix.

Evidently, the derivative of $p(x_j)$ is

$$p'(x_j) = \sum_{k=0}^N (D_C)_{j,k} p(x_k), \quad j \in J.$$

We have the entries $d_{i,j}^{(1)} = g'_i(x_j)$, which are [25-29]

$$d_{0,0}^{(1)} = \frac{2N^2 + 1}{6} = -d_{N,N}^{(1)},$$

$$d_{i,i}^{(1)} = -\frac{x_i}{2(1-x_i^2)}, \quad i \in J_e,$$

$$d_{i,j}^{(1)} = \frac{c_j (-1)^{i+j}}{c_j x_i - x_j}, \quad i \neq j, \quad i, j \in J,$$

where c_k is determined by the formula (8).

Similarly, $p''(x)$ is a polynomial of degree $N-1$ and the second-order differentiation matrix D_C^2 . We have $p''(x) = \frac{d^2}{dx^2} p(x)$ or in the matrix form $p'' = D_C^2 p$, the second-order derivative of $p(x_j)$ becomes

$$p''(x_j) = \sum_{k=0}^N (D_C^2)_{j,k} p(x_k), \quad j \in J$$

with the entries $d_{i,j}^{(2)}$ are determined by the formula $D_C^2 = (D_C)^2$, or they are identified as follows [30-31]:

$$d_{0,0}^{(2)} = d_{N,N}^{(2)} = \frac{N^4 - 1}{15}$$

$$d_{i,i}^{(2)} = -\frac{(N^2 - 1)(1 - x_i^2) + 3}{3(1 - x_i^2)^2}, \quad i \in J_e$$

$$d_{i,j}^{(2)} = \frac{(-1)^{i+j+1}}{c_j} \frac{2 - x_i x_j - x_i^2}{(1 - x_i^2)(x_i - x_j)^2}, \quad i \neq j, \quad i, j \in J_e,$$

$$d_{0,j}^{(2)} = \frac{2}{3} \frac{(-1)^j (2N^2 + 1)(1 - x_j) - 6}{c_j (1 - x_j^2)}, \quad j \in J$$

$$d_{N,j}^{(2)} = \frac{2}{3} \frac{(-1)^{j+N} (2N^2 + 1)(1 + x_j) - 6}{c_j (1 + x_j^2)}, \quad j \in J.$$

The entries of the second-order differentiation matrix satisfy the identity $d_{j,k}^{(2)} = \sum_{i=0}^N d_{j,i}^{(1)} d_{i,k}^{(1)}$.

3. Chebyshev pseudospectral method Suppose that

$$\frac{d^2}{dx^2} x(t) = g(t), \quad t(-1) = \alpha_1, \quad t(1) = \alpha_2,$$

and the collocation points $\{t_i\}$ so that $-1 = t_0 < t_1 < \dots < t_n = 1$.

We know that

$$\frac{d^2}{dx^2} x_N(t_i) = \sum_{k=0}^N (D_C)_{i,k}^2 x_N(t_k).$$

Therefore, problem (13) becomes

$$\sum_{k=0}^N (D_C^2)_{i,k} x_N(t_k) = g(t_i), \quad i \in J_e, \quad x_N(t_N) = \alpha_1, \quad x_N(t_0) = \alpha_2.$$

Alternately, we partition the matrix D_C into matrices.

Consider the matrix D_C , we cut off the first-row $d_{0,i}^{(1)}$ and last-row $d_{N,i}^{(1)}$ with $i \in J_e$, then we partition that matrix into three matrices:

$$\begin{pmatrix} d_{1,0}^{(1)} \\ d_{2,0}^{(1)} \\ \vdots \\ d_{N-1,0}^{(1)} \end{pmatrix} \begin{pmatrix} d_{1,1}^{(1)} & d_{1,2}^{(1)} & \dots & d_{1,N-1}^{(1)} \\ d_{2,1}^{(1)} & d_{2,2}^{(1)} & \dots & d_{2,N-1}^{(1)} \\ \vdots & \vdots & \ddots & \vdots \\ d_{N-1,1}^{(1)} & d_{N-1,2}^{(1)} & \dots & d_{N-1,N-1}^{(1)} \end{pmatrix} \begin{pmatrix} d_{1,N}^{(1)} \\ d_{2,N}^{(1)} \\ \vdots \\ d_{N-1,N}^{(1)} \end{pmatrix}.$$

$\underbrace{\hspace{10em}}_{\tilde{e}_0^{(1)}} \quad \underbrace{\hspace{10em}}_{E^{(1)}} \quad \underbrace{\hspace{10em}}_{\tilde{e}_N^{(1)}}$

And we can rewrite in the matrix form $\tilde{e}_0^{(1)} = \{d_{i,0}^{(1)}\}$, $E^{(1)} = \{d_{i,j}^{(1)}\}$ and $\tilde{e}_N^{(1)} = \{d_{i,N}^{(1)}\}$ with $i, j \in J_e$ [32-33].

Similarly, we partition matrix D_C^2 and can rewrite in the matrix form: $\tilde{e}_0^{(2)} = \{d_{i,0}^{(2)}\}$, $E^{(2)} = \{d_{i,j}^{(2)}\}$ and $\tilde{e}_N^{(2)} = \{d_{i,N}^{(2)}\}$ with $i, j \in J_e$.

Thus the problem (13) can be written in the matrix form

$$\alpha_2 \tilde{e}_0^{(2)} + E^{(2)} x + \alpha_1 \tilde{e}_N^{(2)} = g,$$

where x and g denote the vectors

$$x = \begin{pmatrix} x_N(t_1) \\ x_N(t_2) \\ \vdots \\ x_N(t_{N-1}) \end{pmatrix}, \quad g = \begin{pmatrix} g(t_1) \\ g(t_2) \\ \vdots \\ g(t_{N-1}) \end{pmatrix}.$$

Using the Chebyshev pseudospectral method to solve number problems (13), the simple second-order differential equation (13) can rewrite in the matrix form (17). Thence, we find numerical solution x . Section 4 and 5 will present its application for the Duffing nonlinear differential equations.

4. Applications

Consider the Duffing nonlinear differential equation

$$\frac{d^2}{dt^2} x(t) + \delta \frac{d}{dt} x(t) + \gamma x(t) + \beta x(t)^3 = F \cos(\omega t), \quad -1 \leq t \leq 1, \tag{18}$$

with the boundary conditions $x(-1) = \alpha_1$ and $x(1) = \alpha_2$.

We apply the Section 3 to the equation (18), $\frac{d}{dt} x(t)$ can be written in the matrix form

$$\frac{d}{dt} x(t) = \alpha_2 \tilde{e}_0^{(1)} + E^{(1)} x + \alpha_1 \tilde{e}_N^{(1)}.$$

So, we can rewrite the equation (18) in the matrix form as follows:

$$\left(E^{(2)} + \delta E^{(1)} + P \right) x + \alpha_2 \left(\tilde{e}_0^{(2)} + \delta \tilde{e}_0^{(1)} \right) + \alpha_1 \left(\tilde{e}_N^{(2)} + \delta \tilde{e}_N^{(1)} \right) = Q, \tag{19}$$

where P denotes the diagonal matrix with elements $\{\gamma + \beta x(t_i)^2\}$ and Q denotes the vector with elements $\{F \cos(\omega t_i)\}$ with $i \in J_e$:

$$P = \begin{pmatrix} \gamma + \beta x(t_1)^2 & 0 & \dots & 0 \\ 0 & \gamma + \beta x(t_2)^2 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & \gamma + \beta x(t_{N-1})^2 \end{pmatrix}, \quad Q = \begin{pmatrix} F \cos(\omega t_1) \\ F \cos(\omega t_2) \\ \vdots \\ F \cos(\omega t_{N-1}) \end{pmatrix}.$$

Similarly, the cubic free undamped Duffing oscillator (2) can rewrite in the matrix form as follows:

$$\left(E^{(2)} + P_1 \right) x + \alpha_2 \tilde{e}_0^{(2)} + \alpha_1 \tilde{e}_N^{(2)} = 0, \tag{20}$$

where P_1 denotes the diagonal matrix with elements $\{\gamma + \beta x(t_i)^2\}$ with $i \in J_e$.

The Ueda oscillator (3) in the matrix form:

$$\left(E^{(2)} + \delta E^{(1)} + P_2 \right) x + \alpha_2 \left(\tilde{e}_0^{(2)} + \delta \tilde{e}_0^{(1)} \right) + \alpha_1 \left(\tilde{e}_N^{(2)} + \delta \tilde{e}_N^{(1)} \right) = Q_2, \tag{21}$$

where P_2 denotes the diagonal matrix with elements $\{x(t_i)^2\}$ and Q_2 denotes the vector with elements $\{F \cos(\omega t_i)\}$ with $i \in J_e$.

The matrix form of the Duffing – Holmes nonautonomous oscillator (4) as follows:

$$\left(E^{(2)} + \delta E^{(1)} + P_3 \right) x + \alpha_2 \left(\tilde{e}_0^{(2)} + \delta \tilde{e}_0^{(1)} \right) + \alpha_1 \left(\tilde{e}_N^{(2)} + \delta \tilde{e}_N^{(1)} \right) = Q_3, \tag{22}$$

where P_3 denotes the diagonal matrix with elements $\{-1 + x(t_i)^2\}$ and Q_3 denotes the vector with elements $\{F \cos(\omega t_i)\}$ with $i \in J_e$.

To find the solution $x_N(t_i)$ of equations (19), (20), (21) and (22) we may be able to approach it with an iterative procedure has the following:

Procedure FindSolution;

Begin

set $u^{(old)} := I^T$; $\varepsilon := 1$; $er = 10^{-8}$;

$$Q = F \cos(\omega t_i);$$

while $\varepsilon > er$ **do**

Begin

$$P := \gamma + \beta u^{(old)};$$

$$T = E^{(2)} + \delta E^{(1)} + P;$$

$$u^{(new)} = T^{-1}Q;$$

$$\varepsilon := \left| \text{Min}\{u_1^{(new)} - u_1^{(old)}, u_2^{(new)} - u_2^{(old)}, \dots, u_{n-1}^{(new)} - u_{n-1}^{(old)}\} \right|;$$

$$u^{(old)} := u^{(new)};$$

end;

return $u^{(old)}$;

End;

here I is the unit vector, er is the error that might change.

5. Numerical results

To calculate numerical results of Duffing nonlinear differential equations by Chebyshev pseudospectral method (CPSM), we use Mathematica version 10.4. We compare numerical results computed by CPSM and the numerical results computed by Mathematica's NDSolve.

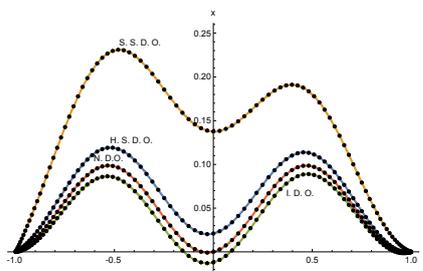


Fig. 1. The Duffing nonlinear differential equation (1)

In the numerical samples, for convenience, we shall restrict ourselves to the case $N = 100$, with $N > 100$ causes no difficulties in calculation. In equations (1), (3) and (4) we use the Dirichlet boundary conditions $x(-1) = 0$ and $x(1) = 0$. With the equation (2), we utilize the inhomogeneous boundary conditions, which mean that $x(-1) \neq 0$ and $x(1) \neq 0$.

In figures, dots illustrate numerical solutions of CPSM and solid lines illustrate numerical results of Mathematica's NDSolve. The Fig. 1 and 2 illustrate numerical solutions of equations (1) and (2) in cases H.S.D.O., S.S.D.O., I.D.O. and N.D.O. With the equation (1), we put $\delta = 1.2$, $F = 2$, $\omega = 2\pi$ and $(\gamma, \beta) = \{(0.7; 0.5), (2, -3), (-0.7; 0.5), (0; 0.6)\}$.

The equation (2), we put boundary conditions $x(-1) = x(1) = 0.1$ and $\{\gamma, \beta\} = \{(0.7, 0.5); (2, -3); (-0.7, 0.5); (0, 0.6)\}$.

Table 1 is the biggest odds between two numerical solutions calculated by CPSM and Mathematica's NDSolve.

Table 1. The biggest odds between two numerical solutions calculated by CPSM and Mathematica's NDSolve of equations (1) and (2).

Case	Equation (1)	Equation (2)
H.S.D.O.	2.98171×10^{-8}	1.99901×10^{-7}
S.S.D.O.	1.25345×10^{-7}	4.41022×10^{-7}
I.D.O.	2.98753×10^{-7}	2.70486×10^{-7}
N.D.O.	2.9722×10^{-8}	1.56076×10^{-7}

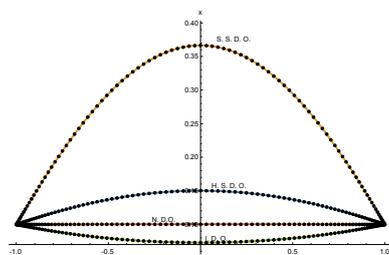


Fig. 2. The cubic free undamped Duffing oscillator (2)

Fig. 3 and 4. illustrate numerical solutions of the equations (3) and (4) with the Dirichlet boundary conditions. With the equation (3), we put $\delta=10$ and $F = \{-4; -2; 2; 4\}$. The equation (4), we put $F = 2, \omega = 2\pi$ and $\delta = \{1.2; 3; 5.7; 9.5\}$. The biggest odds between two numerical solutions calculated by CPSM and Mathematica's NDSolve shown in Table 2.

Table 2. The biggest odds between two numerical solutions calculated by CPSM and Mathematica's NDSolve of equations (3) and (4)

Cases	Equation (3)	Cases	Equation (4)
F = -4	2.74712×10^{-8}	$\delta = 1.2$	1.48026×10^{-7}
F = -2	1.56173×10^{-8}	$\delta = 3$	6.10488×10^{-8}
F = 2	1.56194×10^{-8}	$\delta = 5.7$	3.18598×10^{-8}
F = 4	2.75009×10^{-8}	$\delta = 9.5$	3.45512×10^{-8}

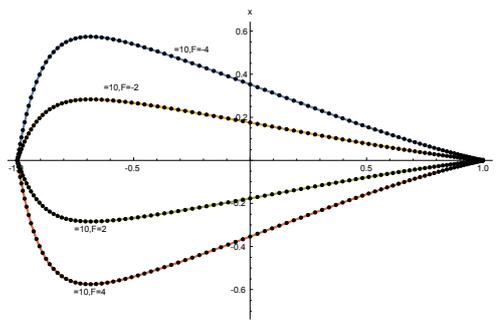


Fig. 3. The Ueda oscillator (3)

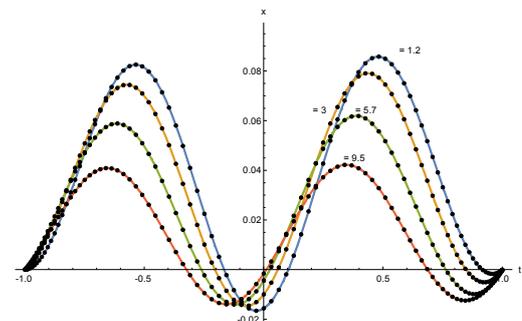


Fig. 4. The Duffing-Holmes nonautonomous oscillator (4)

Fig. 3 and 4. illustrate numerical solutions of the equations (3) and (4) with the Dirichlet boundary conditions. With the equation (3), we put $\delta=10$ and $F = \{-4; -2; 2; 4\}$. The equation (4), we put $F = 2, \omega = 2\pi$ and $\delta = \{1.2; 3; 5.7; 9.5\}$. The biggest odds between two numerical solutions calculated by CPSM and Mathematica's NDSolve shown in Table 2.

The obtained results of the equations (1), (2), (3) and (4) shown in Table 1 and 2 show that this method has high accuracy with very small errors.

6. Conclusion

We present the pseudospectral method basing on the differentiation matrix using the Chebyshev Gauss - Lobatto points to calculate numerical

solutions for nonlinear Duffing differential equations on the interval $[-1, 1]$. We use the iterative procedure to find numerical solutions of the Duffing nonlinear differential equations and consider four special cases of the Duffing differential equations system. The numerical results demonstrate the efficiency and of the reliable method for solving this problem.

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