

## Simple Pendulum DAE

```
> with(plots) :
> DAE1 := m*diff(x(t),t,t)+2*x(t)*lambda(t) ;
DAE2 := m*diff(y(t),t,t)+2*y(t)*lambda(t)+m*g ;
DAE3 := x(t)^2+y(t)^2-r^2 ;
```

$$DAE1 := m \left( \frac{d^2}{dt^2} x(t) \right) + 2 x(t) \lambda(t)$$

$$DAE2 := m \left( \frac{d^2}{dt^2} y(t) \right) + 2 y(t) \lambda(t) + m g$$

$$DAE3 := x(t)^2 + y(t)^2 - r^2$$

(1)

Convert to first order DAE

```
> DAE1 := diff(x(t),t)-u(t) ;
DAE2 := diff(y(t),t)-v(t) ;
DAE3 := m*diff(u(t),t)+2*x(t)*lambda(t) ;
DAE4 := m*diff(v(t),t)+2*y(t)*lambda(t)+m*g ;
ALG1 := x(t)^2+y(t)^2-r^2 ;
```

$$DAE1 := \frac{d}{dt} x(t) - u(t)$$

$$DAE2 := \frac{d}{dt} y(t) - v(t)$$

$$DAE3 := m \left( \frac{d}{dt} u(t) \right) + 2 x(t) \lambda(t)$$

$$DAE4 := m \left( \frac{d}{dt} v(t) \right) + 2 y(t) \lambda(t) + m g$$

$$ALG1 := x(t)^2 + y(t)^2 - r^2$$

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```
> SOLS := solve( {DAE|| (1..4)}, diff({x(t),y(t),u(t),v(t)},t) ) ;
```

$$SOLS := \left\{ \frac{d}{dt} u(t) = -\frac{2 x(t) \lambda(t)}{m}, \frac{d}{dt} v(t) = -\frac{2 y(t) \lambda(t) + m g}{m}, \frac{d}{dt} x(t) = u(t), \right.$$

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$$\left. \frac{d}{dt} y(t) = v(t) \right\}$$

Evaluate, index, reduce to ODE

```
> D1 := diff(ALG1,t) ;
```

$$D1 := 2 x(t) \left( \frac{d}{dt} x(t) \right) + 2 y(t) \left( \frac{d}{dt} y(t) \right)$$

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> ALG2 := subs(SOLS,D1)/2 ;
```

$$ALG2 := x(t) u(t) + y(t) v(t)$$

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> D2 := diff(ALG2,t) ;
```

$$D2 := \left( \frac{d}{dt} x(t) \right) u(t) + x(t) \left( \frac{d}{dt} u(t) \right) + \left( \frac{d}{dt} y(t) \right) v(t) + y(t) \left( \frac{d}{dt} v(t) \right)$$

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```
> ALG3 := algsubs(x(t)^2+y(t)^2=r^2,collect(subs(SOLS,D2),[lambda,m]))
```

) ;

$$ALG3 := -\frac{2\lambda(t)r^2}{m} - y(t)g + u(t)^2 + v(t)^2 \quad (7)$$

> solve( ALG3, {lambda(t)} ) ;

$$\left\{ \lambda(t) = -\frac{1}{2} \frac{(-u(t)^2 - v(t)^2 + y(t)g)m}{r^2} \right\} \quad (8)$$

> D3 := diff(ALG3,t) ;

$$D3 := -\frac{2\left(\frac{d}{dt}\lambda(t)\right)r^2}{m} - \left(\frac{d}{dt}y(t)\right)g + 2u(t)\left(\frac{d}{dt}u(t)\right) + 2v(t)\left(\frac{d}{dt}v(t)\right) \quad (9)$$

> ALG4 := op(collect(expand(solve( subs(SOLS,D3), {diff(lambda(t),t)})), [lambda,r])) ;

$$ALG4 := \frac{d}{dt}\lambda(t) = \frac{(-2x(t)u(t) - 2y(t)v(t))\lambda(t)}{r^2} - \frac{3}{2} \frac{v(t)gm}{r^2} \quad (10)$$

> ODE5 := lhs(ALG4)-rhs(ALG4) ;

$$ODE5 := \frac{d}{dt}\lambda(t) - \frac{(-2x(t)u(t) - 2y(t)v(t))\lambda(t)}{r^2} + \frac{3}{2} \frac{v(t)gm}{r^2} \quad (11)$$

Set initial condition

> INI := x(0) = r\*cos(theta0), y(0)=r\*sin(theta0) ;

$$INI := x(0) = r \cos(\theta_0), y(0) = r \sin(\theta_0) \quad (12)$$

> subs(INI, subs(t=0,ALG1)) ; simplify(%) ;

$$\frac{r^2 \cos(\theta_0)^2 + r^2 \sin(\theta_0)^2 - r^2}{0} \quad (13)$$

> INI := INI, u(0) = V\*sin(theta0), v(0)=-V\*cos(theta0) ;

$$INI := x(0) = r \cos(\theta_0), y(0) = r \sin(\theta_0), u(0) = V \sin(\theta_0), v(0) = -V \cos(\theta_0) \quad (14)$$

> subs(INI, subs(t=0,ALG2)) ;

$$0 \quad (15)$$

> subs( INI, subs(t=0,ALG3) ) ;  
simplify(solve(%, {lambda(0)})) ;  
INI := INI, op(%) ;

$$-\frac{2\lambda(0)r^2}{m} - r \sin(\theta_0)g + V^2 \sin(\theta_0)^2 + V^2 \cos(\theta_0)^2$$
$$\left\{ \lambda(0) = -\frac{1}{2} \frac{m(r \sin(\theta_0)g - V^2)}{r^2} \right\}$$

INI := x(0) = r cos(theta0), y(0) = r sin(theta0), u(0) = V sin(theta0), v(0) = -V cos(theta0), lambda(0) =

$$-\frac{1}{2} \frac{m(r \sin(\theta_0)g - V^2)}{r^2} \quad (16)$$

Setup the data

> g := 9.8 ;  
r := 1 ;

```

m      := 1 ;
theta0 := -Pi/30 ;
v      := 0.1 ;

```

```

g := 9.8
r := 1
m := 1
theta := - 1/30 pi
V := 0.1

```

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```
> INI ;
```

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x(0) = cos(1/30 pi), y(0) = -sin(1/30 pi), u(0) = -0.1 sin(1/30 pi), v(0) =
-0.1 cos(1/30 pi), lambda(0) = 4.9000000000 sin(1/30 pi) + 0.005000000000

```

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```
> ODE := DAE||(1..4), ODE5 : <%> ;
```

$$\begin{bmatrix} \frac{d}{dt} x(t) - u(t) \\ \frac{d}{dt} y(t) - v(t) \\ \frac{d}{dt} u(t) + 2x(t)\lambda(t) \\ \frac{d}{dt} v(t) + 2y(t)\lambda(t) + 9.8 \\ \frac{d}{dt} \lambda(t) - (-2x(t)u(t) - 2y(t)v(t))\lambda(t) + 14.70000000v(t) \end{bmatrix}$$

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```
> example(dsolve) ;
```

```
> SOL := dsolve( {ODE, INI}, numeric, method=classical[foreuler],
output=Array([seq(k/10,k=1..100)]) ) ;
```

$$SOL := \begin{bmatrix} [ t \lambda(t) u(t) v(t) x(t) y(t) ] \\ \begin{bmatrix} 100 \times 6 \text{ Matrix} \\ \text{Data Type: anything} \\ \text{Storage: rectangular} \\ \text{Order: Fortran\_order} \end{bmatrix} \end{bmatrix}$$

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```
> VALS := SOL[2][1] ;
```

$$VALS := \begin{bmatrix} 100 \times 6 \text{ Matrix} \\ \text{Data Type: anything} \\ \text{Storage: rectangular} \\ \text{Order: Fortran\_order} \end{bmatrix}$$

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```
> X := VALS[1..-1,5] ;  
> Y := VALS[1..-1,6] ;
```

$X :=$   $\left[ \begin{array}{l} 1 \dots 100 \text{ Vector}_{\text{column}} \\ \text{Data Type: anything} \\ \text{Storage: rectangular} \\ \text{Order: Fortran\_order} \end{array} \right]$

$Y :=$   $\left[ \begin{array}{l} 1 \dots 100 \text{ Vector}_{\text{column}} \\ \text{Data Type: anything} \\ \text{Storage: rectangular} \\ \text{Order: Fortran\_order} \end{array} \right]$

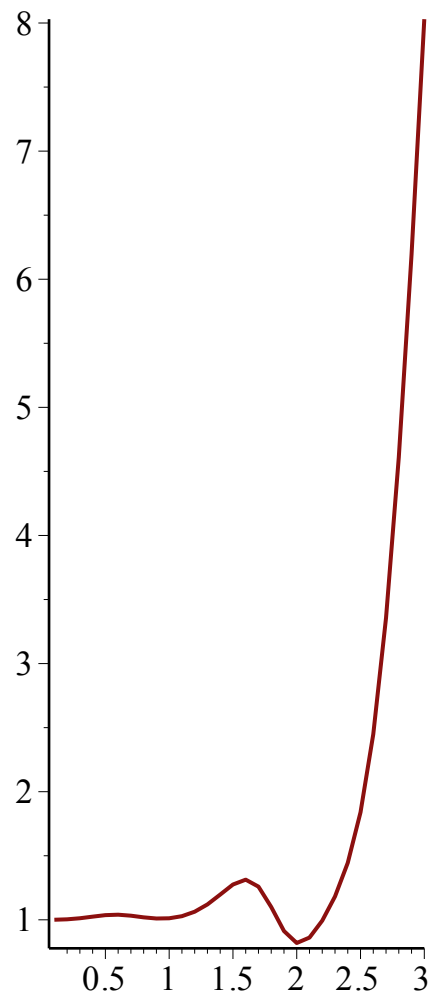
(22)

```
> T := VALS[1..-1,1] ;
```

$T :=$   $\left[ \begin{array}{l} 1 \dots 100 \text{ Vector}_{\text{column}} \\ \text{Data Type: anything} \\ \text{Storage: rectangular} \\ \text{Order: Fortran\_order} \end{array} \right]$

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```
> plot( [seq([T[i],X[i]^2+Y[i]^2],i=1..30)], scaling=CONSTRAINED ) ;
```



```
> plot( [seq([X[i],Y[i]],i=1..30)], scaling=CONSTRAINED ) ;
```

