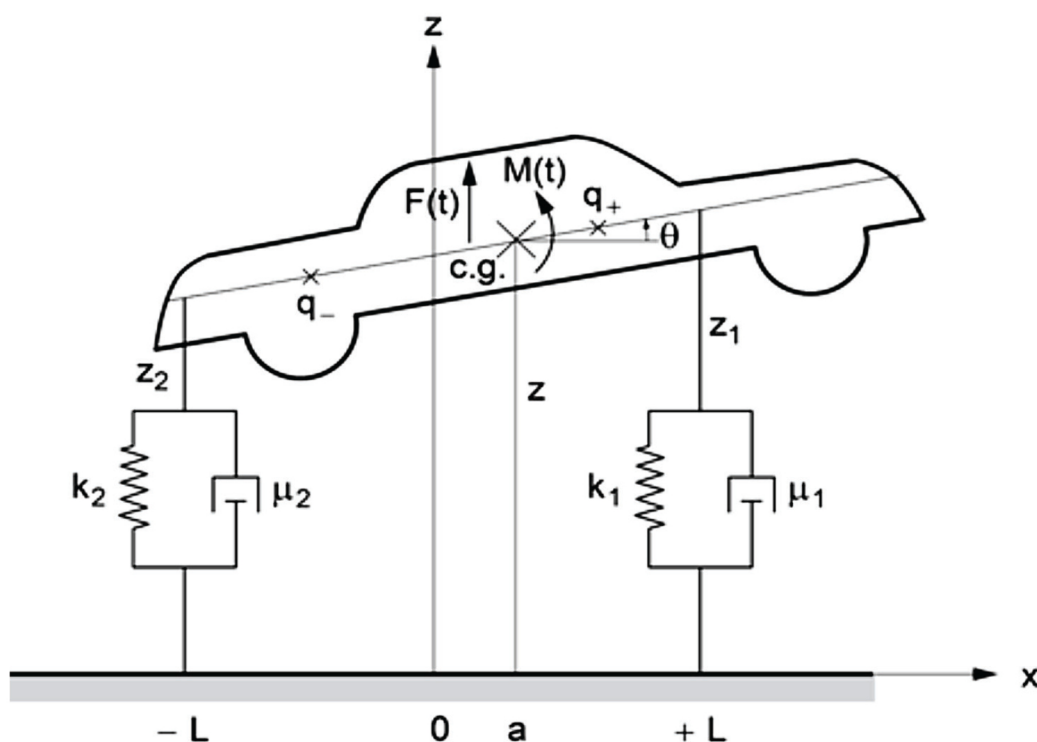


Simultaneous Systems of Differential Equations and Multi-Dimensional Vibrations



L.M.B.C. Campos



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Simultaneous Systems of Differential Equations and Multi-Dimensional Vibrations

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Volume IV

Ordinary Differential
Equations with Applications
to Trajectories and Vibrations

Book 7

**Simultaneous Systems of
Differential Equations
and Multi-Dimensional
Vibrations**

By

L.M.B.C. CAMPOS

*Director of the Center for Aeronautical
and Space Science and Technology
Lisbon University*



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Contents

Contents.....	vii
Diagrams, Notes, and Tables	xiii
Preface.....	xvii
Acknowledgments	xix
About the Author	xxi
Physical Quantities	xxiii

7. Simultaneous Differential Equations.....	1
7.1 Reduction of General to Autonomous Systems	2
7.1.1 Autonomous System of Differential Equations.....	2
7.1.2 General System of Simultaneous Differential Equations...	3
7.2 Tangents, Trajectories, and Paths in N -Dimensions.....	4
7.2.1 N -Dimensional Hypercurve Specified by Tangent Vectors	5
7.2.2 Families of Curves in the Plane or in Space.....	6
7.2.3 N -Dimensional Curve Lying on the Intersection of M Hypersurfaces.....	7
7.2.4 Space Curves as the Intersection of Two Surfaces	8
7.2.5 Hypersurfaces Orthogonal to a Vector Field	10
7.3 Order of a Simultaneous System of Differential Equations.....	12
7.3.1 Definition of Order for Simultaneous Differential Equations.....	12
7.3.2 Transformation from a Simultaneous to a Decoupled System.....	14
7.3.3 Constants of Integration and Depression of the Order.....	15
7.4 Linear Simultaneous System with Constant Coefficients	16
7.4.1 Linear Simultaneous System with Variable Coefficients	17
7.4.2 Linear Forced System with Constant Coefficients	18
7.4.3 Characteristic Polynomial of a Simultaneous System	19
7.4.4 Non-Degenerate and Degenerate Differential Systems	21
7.4.5 Distinct Roots of the Characteristic Polynomial	21
7.4.6 Multiple Roots of the Characteristic Polynomial	22
7.4.7 General Integral and Linearly Independent Particular Integrals	23
7.4.8 General Integral for Distinct Roots	25
7.4.9 Arbitrary Constants and Boundary Conditions	25

7.4.10	General Integral with Multiple Roots	27
7.4.11	Natural Integrals and Diagonal or Banded System	28
7.4.12	Block-Banded Diagonal System	29
7.4.13	Diagonalization of a Square System	30
7.4.14	Transformation from a Non-Diagonal to a Banded System	32
7.5	Integrals of Forced and Unforced Systems	33
7.5.1	Forcing of a Simultaneous System by an Exponential	33
7.5.2	Single and Multiple Resonant Forcing	34
7.5.3	Non-Resonant and Resonant Forcing by an Exponential	35
7.5.4	Forcing by the Product of an Exponential by a Sine or Cosine	37
7.5.5	Forcing by Hyperbolic or Circular Cosines or Sines	38
7.5.6	Inverse Matrix of Polynomials of Derivatives	39
7.5.7	Power Series Expansion of Inverse Polynomial Operator	39
7.5.8	Principle of Superposition and Addition of Particular Integrals	41
7.6	Natural Integrals for Simultaneous Homogeneous Systems	42
7.6.1	Linear System of Homogeneous Derivatives	42
7.6.2	Matrix of Polynomials of Homogeneous Derivatives	44
7.6.3	Unforced System and Characteristic Polynomial	45
7.6.4	Distinct and Multiple Roots of the Characteristic Polynomial	46
7.6.5	Natural Integrals and the General Integral	47
7.6.6	Compatibility Conditions for the Dependent Variables	48
7.6.7	Arbitrary Constants and Boundary Conditions	48
7.6.8	Decoupled or Minimally-Coupled Natural Differential System	49
7.6.9	Block Diagonal-Banded System	50
7.7	Forced and Unforced Homogeneous Systems	51
7.7.1	Analogy of Constant and Homogeneous Coefficients	52
7.7.2	Forcing of a Homogeneous System by a Power	53
7.7.3	Non-Resonant and Multiply Resonant Particular Integrals	55
7.7.4	Power Forcing and Single Resonance	55
7.7.5	Double Root and Double Resonance	56
7.7.6	Cosine and Sine of Multiples of Logarithms	57
7.7.7	Forcing by a Power Multiplied by a Double Product	59
7.7.8	Inverse Matrix of Polynomials of Homogeneous Derivatives	60

- 7.7.9 Homogeneous Forcing by a Polynomial of Logarithms..... 61
 - 7.7.10 Complete Integral of the Forced Homogeneous Derivatives 62
 - 7.8 Simultaneous Finite Difference Equations..... 64
 - 7.8.1 Non-Linear and Linear Finite Difference Equations..... 64
 - 7.8.2 Operator Forward Finite Difference 65
 - 7.8.3 Matrix of Polynomials of Finite Differences 66
 - 7.8.4 Simple and Multiple Roots of the Characteristic Polynomial..... 68
 - 7.8.5 General Solution of an Unforced System..... 68
 - 7.8.6 Compatibility Conditions for the Dependent Variables 69
 - 7.8.7 Arbitrary Constants and Starting Conditions 70
 - 7.8.8 Diagonal or Lower Triangular System 70
 - 7.8.9 Block-Diagonal Lower Triangular System 71
 - 7.8.10 Diagonalization of a Finite Difference System 72
 - 7.9 Unforced and Forced Finite Difference 73
 - 7.9.1 Forward, Backward, and Central Differences 74
 - 7.9.2 Forcing by a Power with Integer Exponent..... 75
 - 7.9.3 Non-Resonant Forcing by Integral Powers 77
 - 7.9.4 Three Cases of Simple Resonance 78
 - 7.9.5 Product of Power by Circular and Hyperbolic Functions..... 80
 - 7.9.6 Products of Powers by Cosines of Multiple Angles 82
 - 7.9.7 Complete Integral of Forced Finite Differences 82
 - 7.9.8 Comparison of Three Matrix Polynomial Systems..... 83
 - Conclusion 7 156
- 8. Oscillations with Several Degrees-of-Freedom 159**
 - 8.1 Balance of Forces, Energy, and Dissipation..... 160
 - 8.1.1 Restoring, Friction, Inertia, and Applied Forces 161
 - 8.1.2 Linear Restoring Force and Quadratic Potential..... 161
 - 8.1.3 Friction Force and Dissipation Function 162
 - 8.1.4 Coupled and Decoupled Equations of Motion 163
 - 8.1.5 Activity/Power and Work of the Applied Forces..... 164
 - 8.1.6 Kinetic, Potential, and Total Energies 166
 - 8.2 Modal Frequencies, Damping, Coordinates, and Forces 167
 - 8.2.1 Mass, Damping, and Oscillation Matrices 167
 - 8.2.2 Friction, Oscillation, and Dispersion Matrices..... 168
 - 8.2.3 Free Undamped Decoupled Oscillations 169
 - 8.2.4 Modal Frequencies of Undamped Oscillations 170
 - 8.2.5 Modal Dampings of Decaying Oscillations..... 171
 - 8.2.6 Modal Coordinates and Oscillation Frequencies..... 173

8.2.7	Relation between the Physical and Modal Coordinates.....	173
8.2.8	Compatibility Relations and Initial Conditions	175
8.2.9	Physical/Modal Coordinates and Forces	176
8.2.10	Matrix and Diagonal Dispersion Operators	177
8.2.11	Decoupled Damped and Forced Oscillations.....	178
8.2.12	Forcing with Bounded Fluctuation in a Finite Time Interval	179
8.2.13	Modal Matrix for Sinusoidal Forcing.....	179
8.2.14	Undamped Multidimensional Sinusoidal Forcing	181
8.2.15	Beats and Resonant and Non-Resonant Forcing.....	181
8.2.16	Forcing of a Damped Multidimensional Oscillator.....	183
8.3	Coupled Circuits and Electromechanical Simulations.....	185
8.3.1	Two Masses Linked by Three Spring-Damper Units	185
8.3.2	Pair of Electrical Circuits with a Common Branch.....	189
8.3.3	Damped Suspension of a Two-Wheeled Vehicle.....	190
8.3.4	Three Analogue Mechanical and Electrical Circuits	193
8.3.5	Mass, Friction, and Resilience Matrices.....	195
8.4	Coupled Natural Frequencies and Dampings	197
8.4.1	Translational/Rotational Oscillations of a Rod.....	197
8.4.2	Plane Oscillations of Two Atoms at a Fixed Distance	199
8.4.3	Decoupled Rotational and Translational Natural Frequencies	201
8.4.4	Coupled Free Undamped Oscillations of a Rod.....	203
8.4.5	Coupled and Decoupled Natural Frequencies of a Homogenous Rod	204
8.4.6	Compatibility Relations between Modal and Physical Coordinates.....	205
8.4.7	Amplitudes, Phases, and Initial Conditions	207
8.4.8	Displacement, Rotation, and Linear and Angular Velocities	208
8.4.9	Linear Free Oscillations with Dissipation.....	209
8.4.10	Strong Damping of Decoupled Free Oscillations	211
8.4.11	Strong Damping of Coupled Oscillators	212
8.4.12	Weak Damping of Coupled Oscillations.....	214
8.5	Forced Oscillations, Beats, and Resonance	214
8.5.1	Undamped Non-Resonant Forcing	215
8.5.2	Undamped Resonant Forcing	216
8.5.3	Forcing in Terms of Modal Coordinates and Forces	217
8.5.4	Beats at One of the Normal Coordinates.....	218
8.5.5	Forced Damped Oscillations.....	220
8.6	Principle of the Vibration Absorber	221
8.6.1	Primary Damped Forced System with Auxiliary Undamped Unforced Circuit	221

- 8.6.2 Suppression of Forced Oscillations in the Primary System.....223
 - 8.6.3 Transfer of Forced Vibrations to the Secondary System..... 224
 - 8.6.4 Modal Frequencies and Dampings of the Vibration Absorber 226
 - 8.6.5 Transient and Forced Oscillatory Components.....227
 - 8.6.6 Total Oscillations in the Primary and Secondary Circuits 228
- 8.7 A Markov Chain: Radioactive Disintegration 229
 - 8.7.1 Sequence of N Elements and $N - 1$ Distintegration Rates..... 230
 - 8.7.2 Non-Resonant Radioactive Decay at Distinct Rates 232
 - 8.7.3 Single Resonance Due to the Coincidence of the Two Disintegration Rates 233
 - 8.7.4 Sequential Solution of a Chain of Ordinary Differential Equations..... 234
 - 8.7.5 Totally Non-Resonant Case for Three Distinct Decay Rates..... 235
 - 8.7.6 Coincidence of Two Out of Three Decay Rates 236
 - 8.7.7 Double Resonance for the Coincidence of Three Decay Rates..... 236
 - 8.7.8 Higher-Order Resonances along the Disintegration Chain 237
- 8.8 Sequence of Damped and Forced Oscillators 238
 - 8.8.1 Sequence of Coupled Mechanical or Electrical Circuits 238
 - 8.8.2 Oscillations of Three Masses Coupled by Four Springs..... 239
 - 8.8.3 Limits of Middle Mass Much Larger/Smaller Than the Others..... 240
 - 8.8.4 Comparison of Sequences of Mechanical and Electrical Circuits..... 241
 - 8.8.5 Coupled Modal Frequencies and Dampings 243
 - 8.8.6 Amplitudes and Phases of the Coupled Oscillations 244
 - 8.8.7 Interactions in Triple/Quadruple Oscillators 245
- 8.9 Passing Bandwidth of a Transmission Line 246
 - 8.9.1 Signals and Spectra in Electrical and Mechanical Circuits 246
 - 8.9.2 Impedances Due to Selfs/Masses, Resistors/ Dampers, and Capacitors/Springs 247
 - 8.9.3 Transmission Line with Impedances in Parallel and in Series 248
 - 8.9.4 Lossless Transmission or Decay by Reflection 249

8.9.5	Six Transmission Lines including Two Lossless Cases	251
8.9.6	Frequency Passband and Cut-off Frequency	251
8.9.7	Five Regimes of Signal Transmission	254
Conclusion 8		278
Bibliography.....		281
Index		285

Diagrams, Notes, and Tables

Diagrams

- D 7.1** Types of equations, (a) algebraic, (b) finite difference, (c) differential, (d) integral, (e) fractional differential and (f) delay with some combinations in the Diagram 7.3.84
- D 7.2** Classification of differential equations according to:
(i)(ii) the number of independent and dependent variables;
(iii) the order; (iv) the non-linear and linear, the latter with special types of coefficients. The ordinary and partial differential equations may be combined with up to four other types of equations from Diagram 7.1.85
- D 7.3** The oscillators (waves) are specified by ordinary (partial) wave equations (Diagram 7.3) depending only on time (t) (also on position (x)). In the case of waves in a steady inhomogeneous medium, whose properties do not depend on time, the spectrum of a wave of fixed frequency depends only on position, like a spatial oscillator. The oscillators with several degrees-of-freedom (waves with several wave variables) lead to simultaneous systems of ordinary (partial) differential equations. 128
- D 7.4** The acoustics of ducts includes the cases of uniform and non-uniform cross-sections. The acoustics of non-uniform ducts or horns may be considered: (i)/(ii) in the high (low) frequency approximations of sound rays (scattering); (iii) the intermediate case of diffraction requires exact solutions of the wave equations, including the nine duct shapes in the Table 7.5. 132
- D 8.1** The classification of oscillations applies both in one (several) dimensions [chapter 2(8)] and uses the same criteria: (i) free (forced) in the absence (presence) of external forces; (ii) undamped (damped) in the absence (presence) of dissipation. The damping is weak (strong) if much smaller (comparable) to the modal frequency. Amplification can be seen as negative damping. The sinusoidal forcing is non-resonant (resonant) if the applied frequency does not (does) coincide with a modal frequency. Beats occur at the undamped transition from non-resonant to resonant response. 184

D 8.2 Considering a radioactive disintegration chain (Figure 8.4a) the non-resonant (resonant) cases correspond to distinct (coincident) disintegration rates, leading to two cases $2A - B$ for the first disintegration. The second disintegration has five cases $3A - E$, of which one non-resonant, three singly resonant and one doubly resonant. The N -th disintegration has $N!/(N - k)!$ distinct k -times resonant cases, including one non-resonant case $k = 0$ and one N -times resonant case $k = N$ 234

D 8.3 The two most common coordinate systems in the plane are Cartesian and polar. The polar coordinates yield cylindrical (spherical) coordinates by translation perpendicular to the plane (rotation around an axis passing through the center). The hyperspherical (hypercylindrical) coordinates in N dimensions add $N - 2$ rotational coordinates to the spherical (cylindrical) coordinates. 279

Notes

N 7.1 Classification of Differential Equations..... 84

N 7.2 Difference, Fractional, Delay, and Integral Equations..... 86

N 7.3 Non-Linear Waves in Unsteady and Inhomogeneous Media 86

N 7.4 Linear Waves in Steady Homogeneous Media..... 87

N 7.5 Linear Waves in an Inhomogeneous Steady Medium..... 89

N 7.6 Second-Order One-Dimensional Waves in Spatially Varying Media..... 90

N 7.7 Filtering/Transparency and Reflection/Transmission/ Absorption 92

N 7.8 Transverse Vibrations of a Non-Uniform String..... 92

N 7.9 Propagation Speed and Lengthscale of Inhomogeneity 94

N 7.10 Torsional Vibrations of an Elastic Rod..... 95

N 7.11 Longitudinal Oscillations of an Elastic Rod 97

N 7.12 Water Waves in a Variable Channel 98

N 7.13 Channel with Non-Uniform Depth and Width..... 101

N 7.14 Electromagnetic Waves in an Inhomogeneous Waveguide 102

N 7.15 Non-Uniform Dielectric Permittivity and Magnetic Permeability..... 104

N 7.16 Sound Waves in an Acoustic Horn..... 105

N 7.17 Acoustic Pressure and Velocity Perturbations 106

N 7.18 Dual Wave Equations in Space Time and Frequency..... 108

N 7.19 Combination of Inertia and Restoring Effects..... 109

N 7.20 Acoustic Duality Principle (Pyle, 1967) and Analogues..... 110

N 7.21 Duality Principle for Elastic Strings and Rods..... 111

N 7.22	Horn Wave Equation (Rayleigh, 1916; Webster, 1919)	112
N 7.23	Invariant Form of the Horn Wave Equation	113
N 7.24	Reduced Pressure and Velocity Perturbation Spectra.....	114
N 7.25	Classical Wave Equation in a Uniform Duct	115
N 7.26	Ray Approximation and Compactness Parameter.....	117
N 7.27	Wave Refraction, Diffraction, and Scattering	118
N 7.28	Self-Dual Duct: The Exponential Horn (Olson, 1930).....	119
N 7.29	Filtering Function and Cut-Off Frequency	121
N 7.30	Propagating Waves and Monotonic Modes	122
N 7.31	Effective Filtering Wavenumber in a Catenoidal Horn (Salmon, 1946).....	123
N 7.32	Acoustic Velocity in an Inverse Catenoidal Horn (Campos, 1984).....	124
N 7.33	Transparency Function and Sinusoidal Horn (Nagarkar & Finch, 1971)	126
N 7.34	Acoustics of the Inverse Sinusoidal Horn (Campos, 1985)	128
N 7.35	Elementary Solutions of the Horn Wave Equation (Campos, 1986).....	131
N 7.36	Gaussian Horn and Hermite Polynomials	134
N 7.37	Elastic Rods as Displacement Amplifiers (Bies, 1962).....	136
N 7.38	Power Tools with Uniform Stress	137
N 7.39	Power-Law Duct and Acoustic Rays in the Far Field	139
N 7.40	Sound in Power Law Ducts (Ballantine, 1927).....	140
N 7.41	Asymptotic Scaling of Hankel Functions	141
N 7.42	Cylindrical Waves in a Two-Dimensional Wedge	141
N 7.43	Audible Range and Geometric Acoustics.....	142
N 7.44	Spherical Waves in a Conical Duct.....	143
N 7.45	Wave Equation in Cylindrical/Spherical Coordinates.....	144
N 7.46	Ray Approximation and Asymptomatic Exact Waves	145
N 7.47	Rigid and Impedance and Impedance Boundary Conditions	146
N 7.48	Wave Reflection and Surface Adsorption at an Impedance Wall	147
N 7.49	Standing Modes between Impedance Walls	149
N 7.50	Amplification or Attenuation of Normal Modes.....	150
N 7.51	Incident, Reflected, and Transmitted Waves.....	151
N 7.52	Reflection and Transmission Coefficients at a Junction of Ducts....	152
N 7.53	Scattering Matrix for an Abrupt Change of Cross-Section	153
N 7.54	Pairs of Reflection and Transmission Functions	154
N 7.55	Wave Refraction: Ray, Scattering, and Diffraction.....	155
N 8.1	Isotropic Equation of Mathematical Physics.....	255
N 8.2	Laplace, Wave, Diffusion, and Helmholtz Equations.....	256
N 8.3	Separation of Variables in Cartesian Coordinates	256
N 8.4	Cylindrical Coordinates and Bessel Functions	258
N 8.5	Spherical Coordinates and Associated Legendre Functions.....	259

N 8.6 Multidimensional Hyperspherical and Hypercylindrical
 Coordinates..... 261

N 8.7 Direct and Inverse Transformation from Cartesian
 Coordinates..... 262

N 8.8 Base Vectors and Scale Factors..... 263

N 8.9 Helmholtz Equation in Hyperspherical Coordinates..... 265

N 8.10 Nested Form of the Helmholtz Equation 267

N 8.11 Separation of Variables and Set of Ordinary Differential
 Equations..... 268

N 8.12 Dependences on Longitude, Radius, and Latitudes 270

N 8.13 Hyperspherical Associated Legendre Functions 271

N 8.14 Hyperspherical Harmonics in Four Dimensions..... 272

N 8.15 Hypercylindrical Harmonics in Four Dimensions 275

N 8.16 Linear Superposition of Hyperspherical Harmonics 276

N 8.17 Relation between Hyperspherical and Hypercylindrical
 Coordinates..... 277



Tables

T 7.1 Simultaneous Systems of Linear Equations..... 76

T 7.2 Classification of Differential Equations..... 85

T 7.3 Quasi-One-Dimensional Propagation 91

T 7.4 Comparison of Six Types of Waves 129

T 7.5 Acoustics of Horns..... 133

Preface

Volume IV (*Ordinary Differential Equations with Applications to Trajectories and Oscillations*) is organized like the preceding three volumes of the series *Mathematics and Physics Applied to Science and Technology*: (volume III) *Generalized Calculus with Applications to Matter and Forces*; (volume II) *Transcendental Representations with Applications to Solids and Fluids*; and (volume I) *Complex Analysis with Applications to Flows and Fields*. The first book, *Linear Differential Equations and Oscillators*; the second book, *Non-Linear Differential Equations and Dynamical Systems*; and the third book, *Higher-Order Differential Equations and Elasticity* of volume IV, correspond, respectively, to books four to six of the series, and consist of chapters 1 to 6 of volume IV. The present book, *Simultaneous Differential Equations and Multidimensional Vibrations*, is the fourth book of volume IV and the seventh book of the series; it consists of [chapters 7](#) and [8](#) of volume IV.

Chapters 1, 3, and 5 focus on single differential equations, starting with (i) linear differential equations of any order with constant or homogeneous coefficients; and continuing with (ii) non-linear first-order differential equations, including variable coefficients and (iii) non-linear differential second-order and higher-order equations. [Chapter 7](#) discusses simultaneous systems of ordinary differential equations, and focuses mostly on the cases that have a matrix of characteristic polynomials, namely linear systems with constant or homogeneous power coefficients. The method of the matrix of characteristic polynomials also applies to simultaneous systems of linear finite difference equations with constant coefficients.

Chapters 2 and 4 focus on, respectively, linear and non-linear oscillators described by second-order differential equations, like the elastic bodies without stiffness in the chapter 6; the elastic bodies with stiffness in chapter 6 lead to fourth-order differential equations equivalent to coupled second-order systems. [Chapter 8](#) considers linear multi-dimensional oscillators with any number of degrees of freedom, including damping, forcing, and multiple resonance. The discrete oscillators may be extended from a finite number of degrees-of-freedom to infinite chains. The continuous oscillators correspond to waves in homogeneous or inhomogeneous media, including elastic, acoustic, electromagnetic, and water surface waves. The combination of propagation and dissipation leads to the equations of mathematical physics.

Organization of the Contents

Volume IV consists of ten chapters: (i) the odd-numbered chapters present mathematical developments; (ii) the even-numbered chapters contain physical applications; (iii) the last chapter is a set of 20 detailed examples of (i) and (ii). The chapters are divided into sections and subsections, for example, [chapter 7](#), [section 7.1](#), and [subsection 7.1.1](#). The formulas are numbered by chapters in curved brackets; for example, (8.2) is equation 2 of [chapter 8](#). When referring to volume I the symbol I is inserted at the beginning, for example: (i) chapter I.36, section I.36.1, subsection I.36.1.2; (ii) equation (I.36.33a). The final part of each chapter includes: (i) a conclusion referring to the figures as a kind of visual summary; (ii) the notes, lists, tables, diagrams, and classifications as additional support. The latter (ii) appear at the end of each chapter, and are numbered within the chapter (for example, diagram—D7.2, note—N8.10, table—T7.4); if there is more than one diagram, note, or table, they are numbered sequentially (for example, notes—N7.1 to N7.55). The chapter starts with an introductory preview, and related topics may be mentioned in the notes at the end. The sections “Series Preface,” and “Mathematical Symbols” from the first book of volume IV are not repeated. The sections “Physical Quantities,” “References,” and “Index” focus on the contents of the present fourth book of volume IV.

Acknowledgments

The fourth volume of the series justifies renewing some of the acknowledgments made in the first three volumes. Thank you to those who contributed more directly to the final form of this volume: Ms. Ana Moura, L. Sousa, and S. Pernadas for help with the manuscripts; Mr. J. Coelho for all the drawings; and at last, but not least, to my wife, my companion in preparing this work.

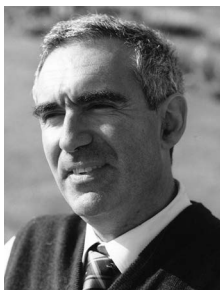


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About the Author



L.M.B.C. Campos was born on March 28, 1950, in Lisbon, Portugal. He graduated in 1972 as a mechanical engineer from the Instituto Superior Tecnico (IST) of Lisbon Technical University. The tutorials as a student (1970) were followed by a career at the same institution (IST) through all levels: assistant (1972), assistant with tenure (1974), assistant professor (1978), associate professor (1982), chair of Applied Mathematics and Mechanics (1985). He has served as the coordinator of undergraduate and postgraduate degrees in Aerospace Engineering since

the creation of the programs in 1991. He is the coordinator of the Scientific Area of Applied and Aerospace Mechanics in the Department of Mechanical Engineering. He is also the director and founder of the Center for Aeronautical and Space Science and Technology.

In 1977, Campos received his doctorate on “waves in fluids” from the Engineering Department of Cambridge University, England. Afterwards, he received a Senior Rouse Ball Scholarship to study at Trinity College, while on leave from IST. In 1984, his first sabbatical was as a Senior Visitor at the Department of Applied Mathematics and Theoretical Physics of Cambridge University, England. In 1991, he spent a second sabbatical as an Alexander von Humboldt scholar at the Max-Planck Institut fur Aeronomic in Katlenburg-Lindau, Germany. Further sabbaticals abroad were excluded by major commitments at the home institution. The latter were always compatible with extensive professional travel related to participation in scientific meetings, individual or national representation in international institutions, and collaborative research projects.

Campos received the von Karman medal from the Advisory Group for Aerospace Research and Development (AGARD) and Research and Technology Organization (RTO). Participation in AGARD/RTO included serving as a vice-chairman of the System Concepts and Integration Panel, and chairman of the Flight Mechanics Panel and of the Flight Vehicle Integration Panel. He was also a member of the Flight Test Techniques Working Group. Here he was involved in the creation of an independent flight test capability, active in Portugal during the last 30 years, which has been used in national and international projects, including Eurocontrol and the European Space Agency. The participation in the European Space Agency (ESA) has afforded Campos the opportunity to serve on various program boards at the levels of national representative and Council of Ministers.

His participation in activities sponsored by the European Union (EU) has included: (i) 27 research projects with industry, research, and academic

institutions; (ii) membership of various Committees, including Vice-Chairman of the Aeronautical Science and Technology Advisory Committee; (iii) participation on the Space Advisory Panel on the future role of EU in space. Campos has been a member of the Space Science Committee of the European Science Foundation, which works with the Space Science Board of the National Science Foundation of the United States. He has been a member of the Committee for Peaceful Uses of Outer Space (COPUOS) of the United Nations. He has served as a consultant and advisor on behalf of these organizations and other institutions. His participation in professional societies includes member and vice-chairman of the Portuguese Academy of Engineering, fellow of the Royal Aeronautical Society, Astronomical Society and Cambridge Philosophical Society, associate fellow of the American Institute of Aeronautics and Astronautics, and founding and life member of the European Astronomical Society.

Campos has published and worked on numerous books and articles. His publications include 10 books as a single author, one as an editor, and one as a co-editor. He has published 152 papers (82 as the single author, including 12 reviews) in 60 journals, and 254 communications to symposia. He has served as reviewer for 40 different journals, in addition to 23 reviews published in *Mathematics Reviews*. He is or has been member of the editorial boards of several journals, including *Progress in Aerospace Sciences*, *International Journal of Aeroacoustics*, *International Journal of Sound and Vibration*, and *Air & Space Europe*.

Campos's areas of research focus on four topics: acoustics, magnetohydrodynamics, special functions, and flight dynamics. His work on acoustics has concerned the generation, propagation, and refraction of sound in flows with mostly aeronautical applications. His work on magnetohydrodynamics has concerned magneto-acoustic-gravity-inertial waves in solar-terrestrial and stellar physics. His developments on special functions have used differentiation operators, generalizing the ordinary derivative and primitive to complex order; they have led to the introduction of new special functions. His work on flight dynamics has concerned aircraft and rockets, including trajectory optimization, performance, stability, control, and atmospheric disturbances.

The range of topics from mathematics to physics and engineering fits with the aims and contents of the present series. Campos's experience in university teaching and scientific and industrial research has enhanced his ability to make the series valuable to students from undergraduate level to research level.

Campos's professional activities on the technical side are balanced by other cultural and humanistic interests. Complementary non-technical interests include classical music (mostly orchestral and choral), plastic arts (painting, sculpture, architecture), social sciences (psychology and biography), history (classical, renaissance and overseas expansion) and technology (automotive, photo, audio). Campos is listed in various biographical publications, including *Who's Who in the World* since 1986, *Who's Who in Science and Technology* since 1994, and *Who's Who in America* since 2011.

Physical Quantities

The location of first appearance is indicated, for example “2.7” means “section 2.7,” “6.8.4” means “subsection 6.8.4,” “N8.8” means “[note 8.8](#),” and “E10.13.1” means “example 10.13.1.”

1 Small Arabic Letters

- b — width of a water channel: N7.12
- c — phase speed of waves: N8.1
- c_e — speed of transversal waves in an elastic string: N7.9
- c_{em} — speed of electromagnetic waves: N7.15
- c_ℓ — speed of longitudinal waves in an elastic rod: N7.11
- c_s — adiabatic sound speed: N7.16
- c_t — speed of torsional waves along an elastic rod: N7.10
- c_w — speed of water waves along a channel: N7.13
- $\vec{e}_i$ — non-unit base vector: N8.8
- f_r — reduced external force: 8.2.1
- g — determinant of the covariant metric tensor: N8.8
- g_ℓ — reduced modal force: 8.1.1
- g_{ij} — covariant metric tensor: N8.8
- g^{ij} — contravariant metric tensor: N8.8
- h — depth of water channel: N7.12
- h_i — friction force vector: 8.1.1
 - scale factors: N8.8
- j_i — restoring force vector: 8.1.1
- k — wavenumber: N7.25, N8.2
- k_{rs} — resilience matrix: 8.1.2
- ℓ — lengthscale for horns: N7.28
- m_{rs} — mass matrix: 8.2.1
- q_ℓ — modal coordinates: 8.2.4
- z — specific impedance: N7.47

2 Capital Arabic Letters

- A — cross-sectional area of a horn: N7.16
 — admittance: 8.9.1
 A_n — modal amplitudes: 8.8.5
 B_{mn} — terms in the modal matrix: 8.8.5
 E_v — kinetic energy: 6.8.5
 F_ℓ — reduced external force: 8.2.1
 G_ℓ — modal forces: 8.2.9
 $J^\pm$ — invariants of acoustic horns: N7.28
 K — reduced wavenumber: N7.29
 $\vec{K}$ — enhanced wavenumber: N7.33
 L_A — lengthscale of variation of the cross-sectional area: N7.17
 L_b — lengthscale of variation of the width of a water channel: N7.12
 L_c — lengthscale of variation of the torsional stiffness: N7.10
 L_E — lengthscale of change of the Young modulus: N7.11
 L_T — lengthscale of change of tension: N7.9
 L_e — lengthscale of variation of the dielectric permittivity: N7.15
 L_μ — lengthscale of variation of the magnetic permeability: N7.15
 M_n — mass of n -th element of a radioactive disintegration chain: 8.7.1
 M_{rs} — modal matrix: 8.2.13
 N — number of particles: 5.5.17
 N_{rs} — undamped modal matrix: 8.2.14
 P — reduced pressure perturbation spectrum: N7.23
 P_{2N} — dispersion polynomial: 8.2.2
 P_{ij} — dispersion matrix: 8.2.2
 $Q_{r\ell}$ — transformation matrix: 8.2.7
 R — electrical resistance: 8.9.2
 — reflection coefficient: N7.47
 S — surface adsorption coefficient: N7.48
 S_{ij} — scattering matrix: N7.53
 T — transmission coefficient: N7.51
 V — reduced velocity perturbation spectrum: N7.23
 Y — inductance: 8.9.1

Z — impedance: 8.9.1

$\tilde{Z}$ — overall impedance: N7.52

Z_0 — impedance of a plane sound wave: N7.47

3 Small Greek Letters

α — diffusivity: N8.1

β — amplification/attenuation factor: N7.50
—potential: N8.1

δ_{ij} — identity matrix: 8.1.4

λ_ℓ — modal dampings: 8.2.5

λ_{rs} — damping matrix: 8.2.1

μ_{rs} — kinematic friction matrix: 8.1.3

ν_n — disintegration rate of the mass of the n -th element in a chain: 8.7.1

σ — mass density per unit length: N7.8

ω_ℓ — modal frequencies: 8.2.4

$\bar{\omega}_\ell$ — oscillation frequency of modes: 8.2.6

ω_{rs}^2 — oscillation matrix: 8.2.1

4 Capital Greek Letters

Φ — primal wave variable: N7.19

Φ_m — mechanical potential energy: 8.1.2

Ψ — dual wave variable: N7.19

Ψ_m — dissipation by mechanical friction: 8.1.2



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7

Simultaneous Differential Equations

An ordinary differential equation of order N relates one independent and one dependent variable, with a set of derivatives of the latter with regard to the former up to and including the order N . In the case of a system of simultaneous differential equations, there are M dependent variables and only one independent variable (section 7.1). The derivatives of the former with regard to the latter appear in a set of simultaneous equations, which cannot be separated for each dependent variable (at least without some manipulation).

The simplest case of a system of M simultaneous ordinary differential equations is an autonomous system (section 7.1) in which the first-order derivative of each of the M dependent variables is an explicit function of all the dependent variables, and does not involve any derivatives. The autonomous system of ordinary differential equations is related to the problem of finding the family of curves tangent to a given continuous vector field (section 7.2), which always has a solution. In contrast, the problem of finding a family of hypersurfaces orthogonal to a given continuous vector field leads to a differential of first order in M variables, which has (does not have) a solution (sections 3.8–3.9 and notes 3.1–3.15) if the differential is exact or has an integrating factor (is inexact and has no integrating factor). Any system of M simultaneous ordinary differential equations can be transformed to an autonomous system (section 7.1); this leads to a method to eliminate a system of M simultaneous ordinary differential equations in M dependent variables into a single ordinary differential equation of order N for one of the dependent variables (section 7.3). This specifies the order N of the system of M simultaneous ordinary differential equations that equals (is less than) the sum of the higher-order derivatives in all M equations if the system is independent (redundant).

The most important class of single (simultaneous) ordinary differential equation(s) is the linear case with constant coefficients [sections 1.3–1.5 (7.4–7.5)] to which can be reduced the case of power coefficients [sections 1.6–1.8 (7.6–7.7)]. In all of the cases, the solution is determined by the roots of a single characteristic polynomial. For a single linear ordinary differential equation with constant coefficients, the characteristic polynomial is the differential operator acting on the dependent variable (section 1.3). In the case of a simultaneous system of M equations with M dependent variables, there is (section 7.4) an $M \times M$ matrix of linear operators with constant coefficients, and its determinant specifies the characteristic polynomial of the

system of simultaneous differential equations, whose order N is the degree of the characteristic polynomial. The solutions corresponding to single or multiple, real or complex roots, are similar for a single (set of simultaneous) differential equation(s), and each dependent variable is a linear combination of them, with coefficients determined by the initial conditions; the number of independent and compatible initial conditions needed to specify a unique solution is equal the order of the single (set of simultaneous) differential equation(s). This implies that in the solution of a linear simultaneous system of M ordinary differential equations with constant (homogeneous) coefficients without forcing [section 7.4 (7.5)]: (i) each of the M dependent variables is a linear combination of N linearly independent particular integrals specified by the roots of the characteristic polynomial; (ii) there are N arbitrary constants of integration, for example, those in the first dependent variable; (iii) the coefficients in all other dependent variables involve the same N arbitrary constants of integration, in a way that is compatible with substitution back into the system of simultaneous ordinary differential equations.

The case of a single (set of simultaneous) linear ordinary differential equation(s) with constant coefficients and a forcing term, can be considered using [sections 1.4–1.5 (7.5)] the characteristic polynomial directly or as an inverse operator. A characteristic polynomial also exists for a single (set of simultaneous) linear ordinary differential equation(s) with power coefficients, leading to similar methods of solution [sections 1.6–1.8 (7.6–7.7)]. The characteristic polynomial also exists for a single (set of simultaneous) linear finite difference equation(s), again leading to similar methods of solution [section(s) 1.9 (7.8–7.9)].

7.1 Reduction of General to Autonomous Systems

A general system of M simultaneous ordinary differential equations (subsection 7.1.2) can be reduced to an autonomous system of differential equations (subsection 7.1.1).

7.1.1 Autonomous System of Differential Equations

A **generalized autonomous system of order M** of ordinary differential equations (standard CXXI) has one independent variable x , and M dependent variables (7.1a) whose first-order derivatives (7.1b) depend explicitly only on all the dependent variables and the dependent variable:

$$m = 1, \dots, M: \quad y'_m(x) \equiv \frac{dy_m}{dx} = Y_m(x; y_1, \dots, y_M); \quad (7.1a, b)$$

This excludes the appearance of any derivatives of any order on the right-hand side (r.h.s.) of (7.1b). An ordinary differential equation (1.1a, b) of order N with independent (dependent) variable $x(y)$, which is explicit in the highest-order derivative (7.2):

$$y^{(N)}(x) = G(x; y, y', \dots, y^{(N-1)}), \quad (7.2)$$

can be transformed into (standard CXXI) an autonomous system of order N :

$$r = 1, \dots, M-1: \quad y_r(x) \equiv y^{(r)}(x), \quad y'_{N-1}(x) = G(x; y_1, \dots, y_{N-1}), \quad (7.3a-c)$$

by: (i) defining $N-1$ new dependent variables (7.3a, b) as the derivatives of the dependent variable up to the order $N-1$; (ii) rewriting the original differential equation (7.2) in autonomous form (7.3c). For example, the third-order differential equation (7.4a) explicit for the third-order derivative:

$$y''' = F(x; y, y', y''): \quad y' \equiv y_1, \quad y'_1 \equiv y_2 = y'', \quad y'_2 = y''' = F(x; y, y_1, y_2), \quad (7.4a-d)$$

can be reduced to the autonomous system (7.4b-d) also of order 3. The preceding method of reduction to an autonomous system of differential equations applies both [subsection 7.1.1 (7.1.2)] to a single (set of simultaneous) differential equation(s) of any order(s).

7.1.2 General System of Simultaneous Differential Equations

A set of M differential equations with one independent variable x and M dependent variables is **decoupled** if like (7.2):

$$m = 1, \dots, M: \quad F_m(x; y_m, y'_m, y''_m, \dots, y^{(N_m)}_m) = 0, \quad (7.5a, b)$$

each dependent variable (7.5a) satisfies an ordinary differential equation (7.5b) of order N_m involving only the same dependent variable and its derivatives of order up to N_m ; in this case each of the M differential equations (7.5b) can be solved separately from the others. This is not the case if each differential equation involves more than one dependent variable and/or its derivatives:

$$m, s = 1, \dots, M; \quad N_{m,s} \in \mathbb{N}: \quad 0 = F_s(x; y_m, y'_m, y''_m, \dots, y^{(N_{m,s})}_m). \quad (7.6a-c)$$

The **general simultaneous system** of M (7.6a) ordinary differential equations (7.6c) relates (standard CXII) the independent variable x to all (7.6b) dependent

variables y_s and their derivatives up to the order $N_{m,s}$. Assume that the system (7.6a–c) can be solved explicitly (7.7d) for the highest-order derivative (7.7c) of each dependent variable (7.7a):

$$m, r = 1, \dots, M; \quad r \neq m: \quad y_m^{(N_{m,m})}(x) = G_s \left(x; y_m, y'_m, \dots, y_m^{(N_{m,m-1})}; y_r, y'_r, \dots, y_r^{(N_{m,r})} \right), \quad (7.7a-d)$$

with the remaining dependent variables (7.7b) and their derivatives also appearing. The corresponding autonomous system:

$$m = 1, \dots, M; \quad s_m = 1, 2, \dots, N_{m,n} - 1 \equiv t_m: \quad y_{m,s_m}(x) = y_m^{(s_m)}(x), \quad (7.8a-c)$$

$$N = \sum_{m=1}^M N_{m,m}: \quad y'_{m,t_m} = G_m \left(x; y_m, y_{m,1}, \dots, y_{m,t_m}; y_r, y_{r,1}, \dots, y_{r,t_r} \right) \quad (7.8d, e)$$

has: (i) extra variables (7.8a–c) for a total (7.8d); (ii) all equations (7.8c, e) have an autonomous form. For example, the pair of simultaneous ordinary differential equations of orders 2(1) explicit in the highest-order derivatives (7.9a, b):

$$y'' = F(x; y, y'; z), \quad z' = G(x; z; y, y'), \quad (7.9a, b)$$

is equivalent to the autonomous system (7.10a–c) of order 3:

$$y' = y_1, \quad y'_1 = y'' = F(x; y, y_1; z), \quad z' = G(x; z; y, y_1). \quad (7.10a-c)$$

The implicit autonomous system of differential equations (7.1a, b) has a simple geometrical interpretation (section 7.2).

7.2 Tangents, Trajectories, and Paths in N -Dimensions

An autonomous system of N first-order coupled differential equations specifies a family of curves in a space of N dimensions (subsection 7.2.1), which may lie on the intersection of $M \leq N$ hypersurfaces (subsection 7.2.3). The simplest cases $N = 2$ ($N = 3$) are [subsection 7.2.2 (7.2.4)] plane curves (space curves specified by the intersection of two surfaces). Thus, the consideration of hypercurves (hypersurfaces) tangent (orthogonal) to a continuous N -dimensional vector field leads to an autonomous system of N differential equations [a first-order differential in N variables (notes 3.1–3.15)] that always has (may not have) a solution.

7.2.1 N -Dimensional Hypercurve Specified by Tangent Vectors

Denoting by (7.11b) the coordinates in an N -dimensional space (7.11a) and by a parameter such as time (t), a regular curve has parametric equations (7.11c), where the coordinates are functions of the parameter with a continuous first-order derivative, and specify a **trajectory**:

$$n, m = 1, \dots, N: \quad x_n(t) \in C^1(a \leq t \leq b): \quad \frac{dx_n}{dt} = X_n(x_m), \quad (7.11a-c)$$

in the autonomous system of first-order differential equations (7.11c). The independent variable t does not appear explicitly, as it is designated an **implicit autonomous system** (standard CXXIII). The differentiation of the coordinates with regard to time (7.11c) specifies a continuous (7.12a) tangent vector field (Figure 7.1), not necessarily of unit length, since a metric (notes III.9.35–III.9.45) need not exist; if the dependent variables x_n are spatial coordinates and the parameter t is time, then the vector field defined by the derivatives (7.11c) is the velocity. Eliminating the parameter (7.12b) leads to a set of $(N - 1)$ simultaneous ordinary differential equations (7.12c):

$$X_n(x_1, \dots, x_N) \in C(|R^N): \quad dt = \frac{dx_1}{X_1} = \frac{dx_2}{X_2} = \dots = \frac{dx_n}{X_n}, \quad (7.12a-c)$$

whose solution (7.13b) specifies the **path** as the intersection of $(N - 1)$ hyper-surfaces (7.13a):

$$m = 1, \dots, N - 1: \quad f_m(x_1, x_2, \dots, x_N) = C_m, \quad (7.13a, b)$$

where $C_1, \dots, C_{N-1}$ are arbitrary constants. Note that the trajectory (7.11a–c) [path (7.13a, b)] correspond to the same curve with (without) a parameter that specifies its direction, say increasing time for the direction along the trajectory. Thus, (standard CXXIV) an *implicit autonomous system of N dimensional equations* (7.11a–c) specifies a family of regular curves (7.13a, b) with $N - 1$

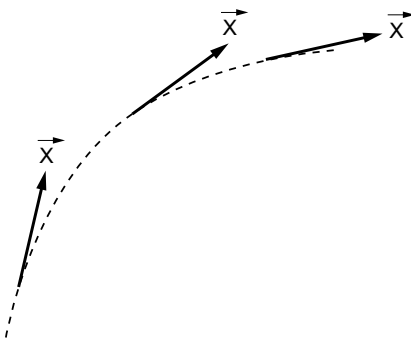


FIGURE 7.1

A continuous vector field leads to an autonomous system of ordinary differential equations whose solution is the tangent curve.

parameters $C_1, \dots, C_{N-1}$, which are tangent (Figure 7.1) to a given continuous vector field (7.12a). The simplest cases are the plane $N = 2$ (three-dimensional space $N = 3$), where a continuous vector field specifies a family of tangent curves (section 7.2.2) with one (two) parameters.

7.2.2 Families of Curves in the Plane or in Space

In the two-dimensional case, the trajectory (7.14a):

$$\left\{ \frac{dx}{dt}, \frac{dy}{dt} \right\} = X, Y(x, y), \quad \frac{dy}{dx} = \frac{Y}{X}, \quad f(x, y) = C, \quad (7.14a-b)$$

specifies a differential equation (7.14b), whose solution (7.14c) is a one-parameter family of which are curves tangent (Figure 7.1) to the vector field of components $\{X, Y\}$.

In the three-dimensional case:

$$\left\{ \frac{dx}{dt}, \frac{dy}{dt}, \frac{dz}{dt} \right\} = X, Y, Z(x, y, z), \quad (7.15a)$$

the system of two equations (7.15b):

$$\frac{dx}{X} = \frac{dy}{Y} = \frac{dz}{Z}, \quad f, g(x, y, z) = C_1, C_2, \quad (7.15b, c)$$

specifies two families of surfaces (7.15a), whose intersection determines (Figure 7.2) a family of curves with two parameters C_1, C_2 , which are tangent to the vector field of components $\{X, Y, Z\}$.

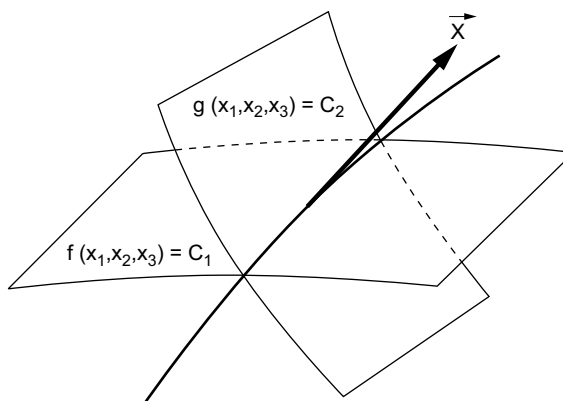


FIGURE 7.2

The tangent curve to a continuous vector field (Figure 7.1) in three dimensions may be obtained as the intersection of two surfaces.