## Second-Order Linear Dynamic Systems

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Second-order linear dynamic systems are described by equations of the form:

$$
\begin{equation*}
\frac{d^{2} y(t)}{d t^{2}}+2 \zeta \omega_{n} \frac{d y}{d t}+\omega_{n}^{2} y(t)=A \omega_{n}^{2} z(t) \tag{1.1}
\end{equation*}
$$

where $y(t)$ is the system response, or output, and $z(t)$ is the forcing function, or input. The symbols adopted here are a commonly used engineering notation, regardless of the field of concern. $\zeta$ is called the damping ratio, $A$ is the $D C$ or static gain, and $\omega_{n}$ is the natural frequency of the system. Several examples are given below.

## Parallel RLC Circuit



Using the elementary component $i-v$ relationships, we write:

$$
\begin{gather*}
v(t)=L \frac{d i_{L}(t)}{d t}  \tag{1.2}\\
i_{G}(t)=G v(t)=G\left[L \frac{d i_{L}(t)}{d t}\right]=G L \frac{d i_{L}(t)}{d t}  \tag{1.3}\\
i_{C}(t)=C \frac{d v(t)}{d t}=C \frac{d}{d t}\left[L \frac{d i_{L}(t)}{d t}\right]=C L \frac{d^{2} i_{L}(t)}{d t^{2}} \tag{1.4}
\end{gather*}
$$

Upon applying Kirchhoff's Current Law

$$
\begin{equation*}
i_{C}(t)+i_{G}(t)+i_{L}(t)=i_{S}(t) \tag{1.5}
\end{equation*}
$$

we see that this circuit can be described by the second-order linear ordinary differential equation:
or

$$
\begin{equation*}
C L \frac{d^{2} i_{L}(t)}{d t^{2}}+G L \frac{d i_{L}(t)}{d t}+i_{L}(t)=i_{S}(t) \tag{1.6}
\end{equation*}
$$

Comparing this result to equation (1.1), we see that

$$
\begin{gather*}
\omega_{n}^{2}=\frac{1}{L C} \quad \Rightarrow \quad \omega_{n}=\frac{1}{\sqrt{L C}}  \tag{1.8}\\
A \omega_{n}^{2}=\frac{1}{L C} \quad \Rightarrow \quad A=1 \tag{1.9}
\end{gather*}
$$

and

$$
\begin{equation*}
2 \zeta \omega_{n}=\frac{G}{C} \quad \Rightarrow \quad \zeta=\frac{G}{2 \omega_{n} C}=\frac{G}{2} \sqrt{\frac{L}{C}} \tag{1.10}
\end{equation*}
$$

## Series RLC Circuit



Using the elementary component $i-v$ relationships, we write:

$$
\begin{gather*}
i(t)=C \frac{d v_{C}(t)}{d t}  \tag{1.11}\\
v_{R}(t)=R i(t)=R\left[C \frac{d v_{C}(t)}{d t}\right]=R C \frac{d v_{C}(t)}{d t}  \tag{1.12}\\
v_{L}(t)=L \frac{d i(t)}{d t}=L \frac{d}{d t}\left[C \frac{d v_{C}(t)}{d t}\right]=L C \frac{d^{2} v_{C}(t)}{d t^{2}} \tag{1.13}
\end{gather*}
$$

Upon applying Kirchhoff's Voltage Law

$$
\begin{equation*}
v_{L}(t)+v_{R}(t)+v_{C}(t)=v_{S}(t) \tag{1.14}
\end{equation*}
$$

we see that this circuit can be described by the second-order linear ordinary differential equation:
or

$$
\begin{gather*}
L C \frac{d^{2} v_{C}(t)}{d t^{2}}+R C \frac{d v_{C}(t)}{d t}+v_{C}(t)=v_{S}(t)  \tag{1.15}\\
\frac{d^{2} v_{C}(t)}{d t^{2}}+\frac{R}{L} \frac{d v_{C}(t)}{d t}+\frac{1}{L C} v_{C}(t)=\frac{1}{L C} v_{S}(t) \tag{1.16}
\end{gather*}
$$

Comparing this result to equation (1.1), we see that

$$
\begin{gather*}
\omega_{n}^{2}=\frac{1}{L C} \quad \Rightarrow \quad \omega_{n}=\frac{1}{\sqrt{L C}}  \tag{1.17}\\
A \omega_{n}^{2}=\frac{1}{L C} \quad \Rightarrow \quad A=1 \tag{1.18}
\end{gather*}
$$

and

$$
\begin{equation*}
2 \zeta \omega_{n}=\frac{R}{L} \quad \Rightarrow \quad \zeta=\frac{R}{2 \omega_{n} L}=\frac{R}{2} \sqrt{\frac{C}{L}} \tag{1.19}
\end{equation*}
$$

## Translational Mechanical System



When $f(t)$ is applied, friction and the spring will resist any motion so that, according to Newton's Second Law of Motion,

$$
\begin{equation*}
f(t)-B v(t)-K x(t)=M a(t) \tag{1.20}
\end{equation*}
$$

where $v(t)=\frac{d x(t)}{d t}$ is the velocity, and $a(t)=\frac{d v(t)}{d t}=\frac{d}{d t}\left[\frac{d x(t)}{d t}\right]=\frac{d^{2} x(t)}{d t^{2}}$ is the acceleration.
Substituting these into equation (1.20) yields the second-order linear ordinary differential equation:
or

$$
\begin{gather*}
f(t)-B \frac{d x(t)}{d t}-K x(t)=M \frac{d^{2} x(t)}{d t^{2}}  \tag{1.21}\\
\frac{d^{2} x(t)}{d t^{2}}+\frac{B}{M} \frac{d x(t)}{d t}+\frac{K}{M} x(t)=\frac{1}{M} f(t) \tag{1.22}
\end{gather*}
$$

verifying that Newton's Second Law of Motion is clearly a mechanical equivalent to Kirchhoff's Laws for electrical circuits. Comparing this result to equation (1.1), we see that

$$
\begin{gather*}
\omega_{n}^{2}=\frac{K}{M} \quad \Rightarrow \quad \omega_{n}=\sqrt{\frac{K}{M}}  \tag{1.23}\\
A \omega_{n}^{2}=\frac{1}{M} \quad \Rightarrow \quad A=\frac{1}{K} \tag{1.24}
\end{gather*}
$$

and

$$
\begin{equation*}
2 \zeta \omega_{n}=\frac{B}{M} \quad \Rightarrow \quad \zeta=\frac{B}{2 \omega_{n} M}=\frac{B}{2 \sqrt{K M}} \tag{1.25}
\end{equation*}
$$

## Rotational Mechanical System



When $T(t)$ is applied, friction and the spring will resist any motion so that, according to Newton's Second Law of Motion,

$$
\begin{equation*}
T(t)-B \omega(t)-K \theta(t)=J \alpha(t) \tag{1.26}
\end{equation*}
$$

where $\omega(t)=\frac{d \theta(t)}{d t}$ is the angular velocity, and $\alpha(t)=\frac{d \omega(t)}{d t}=\frac{d}{d t}\left[\frac{d \theta(t)}{d t}\right]=\frac{d^{2} \theta(t)}{d t^{2}}$ is the angular acceleration. Substituting these into equation (1.26) yields the second-order linear ordinary differential equation:
or

$$
\begin{gather*}
T(t)-B \frac{d \theta(t)}{d t}-K \theta(t)=J \frac{d^{2} \theta(t)}{d t^{2}}  \tag{1.27}\\
\frac{d^{2} \theta(t)}{d t^{2}}+\frac{B}{J} \frac{d \theta(t)}{d t}+\frac{K}{J} \theta(t)=\frac{1}{J} T(t) \tag{1.28}
\end{gather*}
$$

which again is clearly analogous to Kirchhoff's Laws for electrical circuits. Comparing this result to equation (1.1), we see that

$$
\begin{gather*}
\omega_{n}^{2}=\frac{K}{J} \quad \Rightarrow \quad \omega_{n}=\sqrt{\frac{K}{J}}  \tag{1.29}\\
A \omega_{n}^{2}=\frac{1}{J} \quad \Rightarrow \quad A=\frac{1}{K} \tag{1.30}
\end{gather*}
$$

and

$$
\begin{equation*}
2 \zeta \omega_{n}=\frac{B}{J} \quad \Rightarrow \quad \zeta=\frac{B}{2 \omega_{n} J}=\frac{B}{2 \sqrt{K J}} \tag{1.31}
\end{equation*}
$$

All of the examples considered here yield equations that are of the form of equation (1.1). Note that, if $z(t)=0$, the differential equation is said to be homogeneous, and the system response under that condition is called the natural response. If $z(t) \neq 0$, the differential equation is said to be non-homogeneous, and the complete response of the system with the forcing function applied is a combination of the natural response and additional term(s) called the forced response. Sometimes, these are called, respectively, the complimentary response and the particular response.

## Zero-Input (Unforced) Systems

Consider the zero-input (homogeneous) form of equation (1.1):

$$
\begin{equation*}
\frac{d^{2} y(t)}{d t^{2}}+2 \zeta \omega_{n} \frac{d y(t)}{d t}+\omega_{n}^{2} y(t)=0 \tag{1.32}
\end{equation*}
$$

If we assume that the natural response of the system is exponential, i.e., $y(t)=\beta e^{r t}$, then

$$
\begin{equation*}
r^{2} \beta e^{r t}+2 \zeta \omega_{n} r \beta e^{r t}+\omega_{n}^{2} \beta e^{r t}=0 \tag{1.33}
\end{equation*}
$$

or

$$
\begin{equation*}
\left(r^{2}+2 \zeta \omega_{n} r+\omega_{n}^{2}\right) \beta e^{r t}=0 \tag{1.34}
\end{equation*}
$$

which means that

$$
\begin{equation*}
r^{2}+2 \zeta \omega_{n} r+\omega_{n}^{2}=0 \tag{1.35}
\end{equation*}
$$

Equation (1.35) is called the characteristic equation of the system, and it has roots given by:

$$
\begin{align*}
r_{1,2} & =\frac{-2 \zeta \omega_{n} \pm \sqrt{\left(2 \zeta \omega_{n}\right)^{2}-4 \omega_{n}^{2}}}{2} \\
& =-\zeta \omega_{n} \pm \omega_{n} \sqrt{\zeta^{2}-1}  \tag{1.36}\\
& =\left(-\zeta \pm \sqrt{\zeta^{2}-1}\right) \omega_{n}
\end{align*}
$$

From this, we will see that there are four distinctly different forms of the solution to equation (1.32), depending on the value of $\zeta$ with respect to the number 1.

## Case 1

If $\zeta>1$, then $\zeta^{2}-1>0$, and there will be two distinct negative real roots, $r_{1}=\left(-\zeta+\sqrt{\zeta^{2}-1}\right) \omega_{n}$ and $r_{2}=\left(-\zeta-\sqrt{\zeta^{2}-1}\right) \omega_{n}$. In this case, the system is said to be overdamped, and because there are two roots to the characteristic equation, $y(t)$ will have $\boldsymbol{t w o}$ exponential components:

$$
\begin{equation*}
y(t)=\beta_{1} e^{r_{1} t}+\beta_{2} e^{r_{2} t} \tag{1.37}
\end{equation*}
$$

To determine the values of $\beta_{1}$ and $\beta_{2}$ note that

$$
\begin{equation*}
\dot{y}(t)=\beta_{1} r_{1} e^{\gamma_{1} t}+\beta_{2} r_{2} e^{r_{1} t} \tag{1.38}
\end{equation*}
$$

Evaluating equations (1.37) and (1.38) at $t=0$, we have

$$
\begin{equation*}
\beta_{1}+\beta_{2}=y(0) \tag{1.39}
\end{equation*}
$$

and

$$
\begin{equation*}
r_{1} \beta_{1}+r_{2} \beta_{2}=\dot{y}(0) \tag{1.40}
\end{equation*}
$$

These two simultaneous equations can be used to evaluate $\beta_{1}$ and $\beta_{2}$ using Cramer's Rule as follows:

$$
\begin{align*}
& \beta_{1}=\frac{\left|\begin{array}{ll}
y(0) & 1 \\
\dot{y}(0) & r_{2}
\end{array}\right|}{\left|\begin{array}{ll}
1 & 1 \\
r_{1} & r_{2}
\end{array}\right|}=\frac{r_{2} y(0)-\dot{y}(0)}{r_{2}-r_{1}}  \tag{1.41}\\
& \beta_{2}=\frac{\left|\begin{array}{ll}
1 & y(0) \\
r_{1} & \dot{y}(0)
\end{array}\right|}{\left|\begin{array}{ll}
1 & 1 \\
r_{1} & r_{2}
\end{array}\right|}=\frac{\dot{y}(0)-r_{1} y(0)}{r_{2}-r_{1}} \tag{1.42}
\end{align*}
$$

## Example 1.1



As shown by equation (1.7), this parallel RLC circuit can be described by the equation

$$
\begin{equation*}
\frac{d^{2} i_{L}}{d t^{2}}+20 \frac{d i_{L}}{d t}+4 i_{L}=0 \tag{1.43}
\end{equation*}
$$

Hence, the characteristic equation is

$$
\begin{equation*}
r^{2}+20 r+4=0 \tag{1.44}
\end{equation*}
$$

and

$$
\begin{align*}
& \omega_{n}=\frac{1}{\sqrt{1(1 / 4)}}=2  \tag{1.45}\\
& \zeta=\frac{5}{2} \sqrt{\frac{1}{(1 / 4)}}=5 \tag{1.46}
\end{align*}
$$

This is an overdamped system, with

$$
\begin{align*}
& r_{1}=(-5+\sqrt{25-1}) 2 \approx-0.202  \tag{1.47}\\
& r_{2}=(-5-\sqrt{25-1}) 2 \approx-19.798 \tag{1.48}
\end{align*}
$$

Suppose now that $i_{L}(0)=0$ and $v(0)=1$. Then, $v(t)=L \frac{d i_{L}(t)}{d t}$, when evaluated at $t=0$, yields $\left.\frac{d i_{L}}{d t}\right|_{t=0}=\frac{1}{L} v(0)=1$, and

$$
\begin{align*}
& \beta_{1} \approx \frac{(-19.798)(0)-1}{-19.798-(-0.202)} \approx \frac{-1}{-19.596} \approx 0.051  \tag{1.49}\\
& \beta_{2} \approx \frac{1-(-0.202)(0)}{-19.798-(-0.202)} \approx \frac{1}{-19.596} \approx-0.051 \tag{1.50}
\end{align*}
$$

Hence,

$$
\begin{equation*}
i_{L}(t) \approx 0.051 e^{-0.202 t}-0.051 e^{-19.798 t} \mathrm{~A} \text { for } t>0 \tag{1.51}
\end{equation*}
$$

To see what this looks like, we can simulate the circuit with PSpice as follows:

| $\begin{array}{llr}\text { Example } \\ \mathrm{C} & 1.1 \\ 0\end{array}$ |  | \{1/4\} |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: |
|  |  | IC=1 |
| G 1 | 0 |  |  | 10 | 0 | 5 |  |
| L 1 | 0 | 1 I | IC=0 |  |  |
| . TRAN | 1 | 160 | 0 | 1 m | UIC |
| . PROBE |  |  |  |  |  |
| . END |  |  |  |  |  |

The inductor current is:

and the capacitor voltage is:


## Example 1.2



As shown by equation (1.16), this series RLC circuit can be described by the equation

$$
\begin{equation*}
\frac{d^{2} v_{C}}{d t^{2}}+20 \frac{d v_{C}}{d t}+4 v_{C}=0 \tag{1.52}
\end{equation*}
$$

Hence, the characteristic equation is

$$
\begin{equation*}
r^{2}+20 r+4=0 \tag{1.53}
\end{equation*}
$$

and

$$
\begin{align*}
& \omega_{n}=\frac{1}{\sqrt{1(1 / 4)}}=2  \tag{1.54}\\
& \zeta=\frac{20}{2} \sqrt{\frac{(1 / 4)}{1}}=5 \tag{1.55}
\end{align*}
$$

This is an overdamped system, with

$$
\begin{align*}
& r_{1}=(-5+\sqrt{25-1}) 2 \approx-0.202  \tag{1.56}\\
& r_{2}=(-5-\sqrt{25-1}) 2 \approx-19.798 \tag{1.57}
\end{align*}
$$

Suppose now that $v_{C}(0)=0$ and $i(0)=1$. Then, $i(t)=C \frac{d v_{C}(t)}{d t}$, when evaluated at $t=0$, yields $\left.\frac{d v_{C}(t)}{d t}\right|_{t=0}=\frac{1}{C} i(0)=4$, and

$$
\begin{align*}
& \beta_{1} \approx \frac{(-19.798)(0)-4}{-19.798-(-0.202)} \approx 0.204  \tag{1.58}\\
& \beta_{2} \approx \frac{4-(-0.202)(0)}{-19.798-(-0.202)} \approx-0.204 \tag{1.59}
\end{align*}
$$

Hence,

$$
\begin{equation*}
v_{C}(t) \approx 0.204 e^{-0.202 t}-0.204 e^{-19.798 t} \mathrm{~V} \text { for } t>0 \tag{1.60}
\end{equation*}
$$

To see what this looks like, we can simulate the circuit with PSpice as follows:

| Example | 1.2 |  |  |  |
| :---: | :---: | :---: | :---: | :---: |
| L 0 | 1 | 1 IC=1 |  |  |
| $\mathrm{R} \quad 1$ | 2 | 20 |  |  |
| C 2 | 0 | \{1/4\} | IC=0 |  |
| .TRAN | 1 | 160 | 1 m | UIC |
| . PROBE |  |  |  |  |
| . END |  |  |  |  |

The capacitor voltage is:

and the inductor current is:


## Case 2

If $0<\zeta<1$, then $\zeta^{2}-1<0$, and there will be two complex conjugate roots, $r_{1}=\left(-\zeta+j \sqrt{1-\zeta^{2}}\right) \omega_{n}=-\zeta \omega_{n}+j \omega_{d}$ and $r_{2}=\left(-\zeta-j \sqrt{1-\zeta^{2}}\right) \omega_{n}=-\zeta \omega_{n}-j \omega_{d}$. In this case, the system is said to be underdamped., and the quantity $\omega_{d}=\omega_{n} \sqrt{1-\zeta^{2}}$ is called the damped or ringing frequency.

As in Case 1, because there are two distinct roots to the characteristic equation, $y(t)$ has $\boldsymbol{t w o}$ exponential components:

$$
\begin{align*}
y(t) & =\beta_{1} e^{\left(-\zeta \omega_{n}+j \omega_{d}\right) t}+\beta_{2} e^{\left(-\zeta \omega_{n}-j \omega_{d}\right) t} \\
& =e^{-\zeta \omega_{n} t}\left(\beta_{1} e^{j \omega_{d} t}+\beta_{2} e^{-j \omega_{d} t}\right) \tag{1.61}
\end{align*}
$$

However, it is usually preferred to use Euler's identity

$$
\begin{equation*}
e^{ \pm j \theta}=\cos \theta \pm j \sin \theta \tag{1.62}
\end{equation*}
$$

to express $y(t)$ in the alternate form

$$
\begin{align*}
y(t) & =e^{-\zeta \omega_{n} t}\left[\beta_{1}\left(\cos \omega_{d} t+j \sin \omega_{d} t\right)+\beta_{2}\left(\cos \omega_{d} t-j \sin \omega_{d} t\right)\right] \\
& =e^{-\zeta \omega_{n} t}\left[\left(\beta_{1}+\beta_{2}\right) \cos \omega_{d} t+j\left(\beta_{1}-\beta_{2}\right) \sin \omega_{d} t\right]  \tag{1.63}\\
& =e^{-\zeta \omega_{n} t}\left[B_{1} \cos \omega_{d} t+B_{2} \sin \omega_{d} t\right]
\end{align*}
$$

where $B_{1}=\beta_{1}+\beta_{2}$ and $B_{2}=j\left(\beta_{1}-\beta_{2}\right)$.

To determine the values of $B_{1}$ and $B_{2}$ note that

$$
\begin{equation*}
\dot{y}(t)=-\zeta \omega_{n} e^{-\zeta \omega_{n} t}\left[B_{1} \cos \omega_{d} t+B_{2} \sin \omega_{d} t\right]+e^{-\zeta \omega_{n} t}\left[-B_{1} \omega_{d} \sin \omega_{d} t+B_{2} \omega_{d} \cos \omega_{d} t\right] \tag{1.64}
\end{equation*}
$$

Evaluating equations (1.63) and (1.64) at $t=0$, we have

$$
\begin{equation*}
B_{1}=y(0) \tag{1.65}
\end{equation*}
$$

and

$$
\begin{equation*}
-\zeta \omega_{n} B_{1}+B_{2} \omega_{d}=\dot{y}(0) \tag{1.66}
\end{equation*}
$$

Thus,

$$
\begin{equation*}
B_{2}=\frac{\dot{y}(0)+\zeta \omega_{n} B_{1}}{\omega_{d}}=\frac{\dot{y}(0)+\zeta \omega_{n} y(0)}{\omega_{d}} \tag{1.67}
\end{equation*}
$$

Alternately, note that

$$
\begin{equation*}
B_{1} \cos \omega_{d} t+B_{2} \sin \omega_{d} t=B_{3} \cos \left(\omega_{d} t-\phi\right) \tag{1.68}
\end{equation*}
$$

where $B_{3}=\sqrt{B_{1}^{2}+B_{2}^{2}}$ and $\phi=\tan ^{-1}\left(\frac{B_{2}}{B_{1}}\right)$, so that $y(t)$ can be written in a slightly more compact form as

$$
\begin{equation*}
y(t)=B_{3} e^{-\zeta \omega_{n} t} \cos \left(\omega_{d} t-\phi\right) \tag{1.69}
\end{equation*}
$$

## Example 2.1

$$
v(t) \quad \frac{1}{T} C=1 / 4 \mathrm{~F} \sum_{G=\frac{1}{5} \mathrm{~S}}^{\substack{+i_{L}(t)}}{ }_{2}=1 \mathrm{H}
$$

As shown by equation (1.7), this parallel RLC circuit can be described by the equation

$$
\begin{equation*}
\frac{d^{2} i_{L}}{d t^{2}}+\frac{4}{5} \frac{d i_{L}}{d t}+4 i_{L}=0 \tag{1.70}
\end{equation*}
$$

Hence, the characteristic equation is

$$
\begin{equation*}
r^{2}+\frac{4}{5} r+4=0 \tag{1.71}
\end{equation*}
$$

and

$$
\begin{gather*}
\omega_{n}=2  \tag{1.72}\\
\zeta=\frac{1}{10} \sqrt{4}=0.2  \tag{1.73}\\
\omega_{d}=2 \sqrt{1-(0.2)^{2}} \approx 1.960 \tag{1.74}
\end{gather*}
$$

This is an underdamped system, with

$$
\begin{align*}
& r_{1,2} \approx-0.400+j 1.960  \tag{1.75}\\
& r_{1,2} \approx-0.400-j 1.960 \tag{1.76}
\end{align*}
$$

Suppose now that $i_{L}(0)=0$ and $v(0)=1$. Then, $v(t)=L \frac{d i_{L}(t)}{d t}$, when evaluated at $t=0$, yields $\left.\frac{d i_{L}(t)}{d t}\right|_{t=0}=\frac{1}{L} v(0)=1$, and

$$
\begin{gather*}
B_{1}=0  \tag{1.77}\\
B_{2} \approx \frac{1+(0.2)(2)(0)}{1.960} \approx 0.510 \tag{1.78}
\end{gather*}
$$

Hence,

$$
\begin{equation*}
i_{L}(t) \approx 0.510 e^{-0.4 t} \sin (1.960 t) \text { A for } t>0 \tag{1.79}
\end{equation*}
$$

To see what this looks like, we can simulate the circuit with PSpice as follows:

| Example 2.1 |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: |
| C 1 | 0 | \{1/4\} |  | IC |  |
| G 1 | 0 | 10 | 0 |  |  |
| L 1 | 0 | 1 | IC=0 |  |  |
| .TRAN | 1 | 16 | 0 | 1 m | UIC |
| . PROBE |  |  |  |  |  |
| . END |  |  |  |  |  |

The inductor current is:

and the capacitor voltage is:


## Example 2.2



As shown by equation (1.16), this series RLC circuit can be described by the equation

$$
\begin{equation*}
\frac{d^{2} v_{C}}{d t^{2}}+\frac{4}{5} \frac{d v_{C}}{d t}+4 v_{C}=0 \tag{1.80}
\end{equation*}
$$

Hence, the characteristic equation is

$$
\begin{equation*}
r^{2}+\frac{4}{5} r+4=0 \tag{1.81}
\end{equation*}
$$

and

$$
\begin{gather*}
\omega_{n}=2  \tag{1.82}\\
\zeta=\frac{2}{5} \sqrt{\frac{1}{4}}=0.2  \tag{1.83}\\
\omega_{d}=2 \sqrt{1-(0.2)^{2}} \approx 1.960 \tag{1.84}
\end{gather*}
$$

This is an underdamped system, with

$$
\begin{align*}
& r_{1}=-0.400+j 1.960  \tag{1.85}\\
& r_{2}=-0.400-j 1.960 \tag{1.86}
\end{align*}
$$

Suppose now that $v_{C}(0)=0$ and $i(0)=1$. Then, $i(t)=C \frac{d v_{C}(t)}{d t}$, when evaluated at $t=0$, yields $\left.\frac{d v_{C}(t)}{d t}\right|_{t=0}=\frac{1}{C} i(0)=4$, and

$$
\begin{equation*}
B_{1}=0 \tag{1.87}
\end{equation*}
$$

$$
\begin{equation*}
B_{2} \approx \frac{4+(0.2)(2)(0)}{1.960} \approx 2.041 \tag{1.88}
\end{equation*}
$$

Hence,

$$
\begin{equation*}
v_{C}(t)=2.041 e^{-0.4 t} \sin (1.960 t) \text { V } t>0 \tag{1.89}
\end{equation*}
$$

To see what this looks like, we can simulate the circuit with PSpice as follows:


The capacitor voltage is:

and the inductor current is:


## Case 3

If $\zeta=1$, then $\zeta^{2}-1=0$, and there will be two identical negative real roots, $r_{1}=r_{2}=-\omega_{n}$. In this case, the system is said to be critically damped. This case can be considered to be the "borderline" between overdamped and underdamped systems.

The general form of the solution is

$$
\begin{equation*}
y(t)=\left(\beta_{1}+\beta_{2} t\right) e^{-\omega_{n} t} \tag{1.90}
\end{equation*}
$$

To determine the values of $\beta_{1}$ and $\beta_{2}$ note that

$$
\begin{equation*}
\dot{y}(t)=\beta_{2} e^{-\omega_{n} t}-\omega_{n}\left(\beta_{1}+\beta_{2} t\right) e^{-\omega_{n} t} \tag{1.91}
\end{equation*}
$$

Evaluating equations (1.90) and (1.91) at $t=0$, we have

$$
\begin{equation*}
\beta_{1}=y(0) \tag{1.92}
\end{equation*}
$$

and

$$
\begin{equation*}
\beta_{2}-\omega_{n} \beta_{1}=\dot{y}(0) \tag{1.93}
\end{equation*}
$$

Thus,

$$
\begin{equation*}
\beta_{2}=\dot{y}(0)+\omega_{n} \beta_{1}=\dot{y}(0)+\omega_{n} y(0) \tag{1.94}
\end{equation*}
$$

## Example 3.1



As shown by equation (1.7), this parallel circuit can be described by the equation

$$
\begin{equation*}
\frac{d^{2} i_{L}}{d t^{2}}+4 \frac{d i_{L}}{d t}+4 i_{L}=0 \tag{1.95}
\end{equation*}
$$

Hence, the characteristic equation is

$$
\begin{equation*}
r^{2}+4 r+4=0 \tag{1.96}
\end{equation*}
$$

and

$$
\begin{gather*}
\omega_{n}=2  \tag{1.97}\\
\zeta=\frac{1}{2} \sqrt{4}=1 \tag{1.98}
\end{gather*}
$$

This is a critically damped system, with

$$
\begin{equation*}
r_{1}=r_{2}=-2 \tag{1.99}
\end{equation*}
$$

Suppose now that $i_{L}(0)=0$ and $v(0)=1$. Then, $v(t)=L \frac{d i_{L}(t)}{d t}$, when evaluated at $t=0$, yields $\left.\frac{d i_{L}}{d t}\right|_{t=0}=\frac{1}{L} v(0)=1$, and

$$
\begin{gather*}
\beta_{1}=0  \tag{1.100}\\
\beta_{2}=1+(2)(0)=1 \tag{1.101}
\end{gather*}
$$

Hence,

$$
\begin{equation*}
i_{L}(t)=t e^{-2 t} \quad \mathrm{~A} \text { for } t>0 \tag{1.102}
\end{equation*}
$$

To see what this looks like, we can simulate the circuit with PSpice as follows:

| Example 3.1 |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: |
| C 1 | 0 | \{1/4\} |  | IC=1 |  |
| G 1 | 0 | 10 | 0 | 1 |  |
| L 1 | 0 | 1 I | IC=0 |  |  |
| .TRAN | 1 | 160 | 0 | 1m | UIC |
| . PROBE |  |  |  |  |  |
| . END |  |  |  |  |  |

The inductor current is:

and the capacitor voltage is:


## Example 3.2



As shown by equation (1.16), this series RLC circuit can be described by the equation

$$
\begin{equation*}
\frac{d^{2} v_{C}}{d t^{2}}+4 \frac{d v_{C}}{d t}+4 v_{C}=0 \tag{1.103}
\end{equation*}
$$

Hence, the characteristic equation is

$$
\begin{equation*}
r^{2}+4 r+4=0 \tag{1.104}
\end{equation*}
$$

and

$$
\begin{gather*}
\omega_{n}=2  \tag{1.105}\\
\zeta=\frac{4}{2} \sqrt{\frac{1}{4}}=1 \tag{1.106}
\end{gather*}
$$

This is a critically damped system, with

$$
\begin{equation*}
r_{1}=r_{2}=-2 \tag{1.107}
\end{equation*}
$$

Suppose now that $v_{C}(0)=0$ and $i(0)=1$. Then, $i(t)=C \frac{d v_{C}(t)}{d t}$, when evaluated at $t=0$, yields $\left.\frac{d v_{C}(t)}{d t}\right|_{t=0}=\frac{1}{C} i(0)=4$, and

$$
\begin{gather*}
\beta_{1}=0  \tag{1.108}\\
\beta_{2}=4+(2)(0)=4 \tag{1.109}
\end{gather*}
$$

Hence,

$$
\begin{equation*}
v_{C}(t)=4 t e^{-2 t} \quad \mathrm{~V} t>0 \tag{1.110}
\end{equation*}
$$

To see what this looks like, we can simulate the circuit with PSpice as follows:


The capacitor voltage is:

and the inductor current is:


## Case 4

If $\zeta=0$, then $\zeta^{2}-1=-1$, and there will be two conjugate imaginary roots, $r_{1,2}= \pm j \omega_{n}$. In this case, the system is said to be undamped.

As there are two distinct roots to the characteristic equation, $y(t)$ has $\boldsymbol{t w o}$ exponential components

$$
\begin{equation*}
y(t)=\beta_{1} e^{j \omega_{n} t}+\beta_{2} e^{-j \omega_{n} t} \tag{1.111}
\end{equation*}
$$

Here again, as in Case 2, it is usually preferred to use Euler's identity to express $y(t)$ in the alternate form

$$
\begin{align*}
y(t) & =\beta_{1}\left(\cos \omega_{n} t+j \sin \omega_{n} t\right)+\beta_{2}\left(\cos \omega_{n} t-j \sin \omega_{n} t\right) \\
& =\left(\beta_{1}+\beta_{2}\right) \cos \omega_{n} t+j\left(\beta_{1}-\beta_{2}\right) \sin \omega_{n} t  \tag{1.112}\\
& =B_{1} \cos \omega_{n} t+B_{2} \sin \omega_{n} t
\end{align*}
$$

where $B_{1}=\beta_{1}+\beta_{2}$ and $B_{2}=j\left(B_{1}-B_{2}\right)$.
To determine the values of $B_{1}$ and $B_{2}$ note that

$$
\begin{equation*}
\dot{y}(t)=-\omega_{n} B_{1} \sin \omega_{n} t+\omega_{n} B_{2} \cos \omega_{n} t \tag{1.113}
\end{equation*}
$$

Evaluating equations (1.112) and (1.113) at $t=0$, we have

$$
\begin{equation*}
B_{1}=y(0) \tag{1.114}
\end{equation*}
$$

and

$$
\begin{equation*}
\omega_{n} B_{2}=\dot{y}(0) \tag{1.115}
\end{equation*}
$$

so that

$$
\begin{equation*}
B_{2}=\frac{\dot{y}(0)}{\omega_{n}} \tag{1.116}
\end{equation*}
$$

Alternately, note that

$$
\begin{equation*}
B_{1} \cos \omega_{n} t+B_{2} \sin \omega_{n} t=B_{3} \cos \left(\omega_{n} t-\phi\right) \tag{1.117}
\end{equation*}
$$

where $B_{3}=\sqrt{B_{1}^{2}+B_{2}^{2}}$ and $\phi=\tan ^{-1}\left(\frac{B_{2}}{B_{1}}\right)$, so that $y(t)$ can be written in a slightly more compact form as

$$
\begin{equation*}
y(t)=B_{3} \cos \left(\omega_{n} t-\phi\right) \tag{1.118}
\end{equation*}
$$

## Example 4.1



As shown by equation (1.7), this parallel RLC circuit can be described by the equation

$$
\begin{equation*}
\frac{d^{2} i_{L}}{d t^{2}}+4 i_{L}=0 \tag{1.119}
\end{equation*}
$$

Hence, the characteristic equation is

$$
\begin{equation*}
r^{2}+4=0 \tag{1.120}
\end{equation*}
$$

and

$$
\begin{gather*}
\omega_{n}=2  \tag{1.121}\\
\zeta=0 \tag{1.122}
\end{gather*}
$$

This is an undamped system, with

$$
\begin{gather*}
r_{1}=j 2  \tag{1.123}\\
r_{2}=-j 2 \tag{1.124}
\end{gather*}
$$

Suppose now that $i_{L}(0)=0$ and $v(0)=1$. Then, $v(t)=L \frac{d i_{L}(t)}{d t}$, when evaluated at $t=0$, yields $\left.\frac{d i_{L}}{d t}\right|_{t=0}=\frac{1}{L} v(0)=1$, and

$$
\begin{align*}
& B_{1}=0  \tag{1.125}\\
& B_{2}=\frac{1}{2} \tag{1.126}
\end{align*}
$$

Hence,

$$
\begin{equation*}
i_{L}(t)=\frac{1}{2} \sin 2 t \quad \mathrm{~A} \text { for } t>0 \tag{1.127}
\end{equation*}
$$

To see what this looks like, we can simulate the circuit with PSpice as follows:

| Example 4.1 |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: |
| C 1 | 0 | \{1/4\} |  | IC |  |
| L 1 | 0 |  | IC=0 |  |  |
| .TRAN | 1 | 16 | 0 | 1 m | UIC |
| . PROBE |  |  |  |  |  |
| . END |  |  |  |  |  |

The inductor current is:

and the capacitor voltage is:


## Example 4.2



As shown by equation (1.16), this series RLC circuit can be described by the equation

$$
\begin{equation*}
\frac{d^{2} v_{C}}{d t^{2}}+4 v_{C}=0 \tag{1.128}
\end{equation*}
$$

Hence, the characteristic equation is

$$
\begin{equation*}
r^{2}+4=0 \tag{1.129}
\end{equation*}
$$

and

$$
\begin{align*}
\omega_{n} & =2  \tag{1.130}\\
\zeta & =0 \tag{1.131}
\end{align*}
$$

This is an undamped system, with

$$
\begin{gather*}
r_{1}=j 2  \tag{1.132}\\
r_{2}=-j 2 \tag{1.133}
\end{gather*}
$$

Suppose now that $v_{C}(0)=0$ and $i(0)=1$. Then, $i(t)=C \frac{d v_{C}(t)}{d t}$, when evaluated at $t=0$, yields $\left.\frac{d v_{C}(t)}{d t}\right|_{t=0}=\frac{1}{C} i(0)=4$, and

$$
\begin{gather*}
B_{1}=0  \tag{1.134}\\
B_{2}=\frac{4}{2}=2 \tag{1.135}
\end{gather*}
$$

Hence,

$$
\begin{equation*}
v_{C}(t)=2 \sin 2 t \quad \mathrm{~V} t>0 \tag{1.136}
\end{equation*}
$$

To see what this looks like, we can simulate the circuit with PSpice as follows:

| Example 4.2 |  | $1 \quad \mathrm{IC}=1$ |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: |
|  |  | IC=0 |  |
| $C \quad 2$ | 0 |  | \{1/4\} |  |  |
| .TRAN | 1 | 16 | 0 | 1 m | UIC |
| . PROBE |  |  |  |  |  |
| . END |  |  |  |  |  |

The capacitor voltage is:

and the inductor current is:


A comparison of the responses of the four parallel circuit examples (1.1, 2.1, 3.1 and 4.1) is shown below:

| Example 1.1 |  |  |  |
| :---: | :---: | :---: | :---: |
| C 10 | \{1/4\} | IC=1 |  |
| G 110 | 10 | 5 |  |
| L 10 | 1 IC=0 |  |  |
| .TRAN 1 | 160 | 1 m | UIC |
| . PROBE |  |  |  |
| . END |  |  |  |
| Example 2.1 |  |  |  |
| C 100 | \{1/4\} | IC=1 |  |
| G 110 | 10 | \{1/5\} |  |
| L 10 | 1 IC=0 |  |  |
| . TRAN 1 | 160 | 1 m | UIC |
| . PROBE |  |  |  |
| . END |  |  |  |
| Example 3.1 |  |  |  |
| C 110 | \{1/4\} | $\mathrm{IC}=1$ |  |
| G 110 | 10 | 1 |  |
| L 1 | 1 IC=0 |  |  |
| .TRAN 1 | 160 | 1 m | UIC |
| . PROBE |  |  |  |
| . END |  |  |  |
| Example 4.1 |  |  |  |
| C 100 | \{1/4\} | IC=1 |  |
| L 110 | 1 IC=0 |  |  |
| .TRAN 1 | 160 | 1 m | UIC |
| . PROBE |  |  |  |
| . END |  |  |  |



A comparison of the responses of the four series circuit examples (1.2, 2.2, 3.2 and 4.2) is shown below:

| Example 1.2 |  |  |  |
| :---: | :---: | :---: | :---: |
| $\begin{array}{lll}\mathrm{L} & 0 & 1\end{array}$ | $1 \quad \mathrm{IC}=1$ |  |  |
| $\begin{array}{ll}\mathrm{R} & 1\end{array}$ | 20 |  |  |
| C 20 | \{1/4\} | IC=0 |  |
| .TRAN 1 | 160 | 1 m | UIC |
| . PROBE |  |  |  |
| . END |  |  |  |
| Example 2.2 |  |  |  |
| L 01 | $1 \quad \mathrm{IC}=1$ |  |  |
| $\begin{array}{lll}\mathrm{R} & 1 & 2\end{array}$ | $\{4 / 5\}^{1 C=1}$ |  |  |
| C 20 | \{1/4\} | IC=0 |  |
| .TRAN 1 | 160 | 1 m | UIC |
| . PROBE |  |  |  |
| . END |  |  |  |
| Example 3.2 |  |  |  |
| $\begin{array}{lll}\mathrm{L} & 0 & 1\end{array}$ | $1 \quad \mathrm{IC}=1$ |  |  |
| $\begin{array}{ll}\mathrm{R} & 1\end{array}$ | 1 - |  |  |
| C 20 | \{1/4\} | IC=0 |  |
| .TRAN 1 | 160 | 1 m | UIC |
| . PROBE |  |  |  |
| . END |  |  |  |
| Example 4.2 |  |  |  |
| L 02 | $1 \quad \mathrm{IC}=1$ |  |  |
| $\begin{array}{ll}\mathrm{C} & 2\end{array}$ | \{1/4\} | IC=0 |  |
| .TRAN 1 | 160 | 1m | UIC |
| . PROBE |  |  |  |
| . END |  |  |  |



## Systems with a Constant Input

Next consider systems with constant input, $z(t)=K$. In the case of electrical circuits, this means DC sources are applied. Equation (1.1) becomes:

$$
\begin{equation*}
\frac{d^{2} y(t)}{d t^{2}}+2 \zeta \omega_{n} \frac{d y(t)}{d t}+\omega_{n}^{2} y(t)=A \omega_{n}^{2} K \tag{1.137}
\end{equation*}
$$

If we assume that the natural response of the system is exponential, then $y(t)=\beta e^{r t}+\lambda$, and

$$
\begin{equation*}
r^{2} \beta e^{r t}+2 \zeta \omega_{n} r \beta e^{r t}+\omega_{n}^{2}\left(\beta e^{r t}+\lambda\right)=0 \tag{1.138}
\end{equation*}
$$

or

$$
\begin{equation*}
\left(r^{2}+2 \zeta \omega_{n} r+\omega_{n}^{2}\right) \beta e^{r t}+\omega_{n}^{2} \lambda=A \omega_{n}^{2} K \tag{1.139}
\end{equation*}
$$

which means that

$$
\begin{gather*}
r^{2}+2 \zeta \omega_{n} r+\omega_{n}^{2}=0  \tag{1.140}\\
\omega_{n}^{2} \lambda=A \omega_{n}^{2} K \quad \Rightarrow \quad \lambda=A K \tag{1.141}
\end{gather*}
$$

Equation (1.140) is called the characteristic equation of the system, and it has roots given by:

$$
\begin{align*}
r_{1,2} & =\frac{-2 \zeta \omega_{n} \pm \sqrt{\left(2 \zeta \omega_{n}\right)^{2}-4 \omega_{n}^{2}}}{2} \\
& =-\zeta \omega_{n} \pm \omega_{n} \sqrt{\zeta^{2}-1}  \tag{1.142}\\
& =\left(-\zeta \pm \sqrt{\zeta^{2}-1}\right) \omega_{n}
\end{align*}
$$

As in the unforced case, we will see that there are four distinctly different forms of the solution to equation (1.137), depending on the value of $\zeta$ with respect to the number 1.

## Case 1

If $\zeta>1$, then $\zeta^{2}-1>0$, and there will be two distinct negative real roots, $r_{1}=\left(-\zeta+\sqrt{\zeta^{2}-1}\right) \omega_{n}$ and $r_{2}=\left(-\zeta-\sqrt{\zeta^{2}-1}\right) \omega_{n}$. In this case, the system is said to be overdamped, and because there are two roots to the characteristic equation, $y(t)$ will have $\boldsymbol{t w o}$ exponential components:

$$
\begin{equation*}
y(t)=\beta_{1} e^{r_{1} t}+\beta_{2} e^{r_{2} t}+A K \tag{1.143}
\end{equation*}
$$

To determine the values of $\beta_{1}$ and $\beta_{2}$ note that

$$
\begin{equation*}
\dot{y}(t)=\beta_{1} r_{1} e^{r_{1} t}+\beta_{2} r_{2} e^{r_{1} t} \tag{1.144}
\end{equation*}
$$

Evaluating equations (1.143) and (1.144) at $t=0$, we have

$$
\begin{equation*}
\beta_{1}+\beta_{2}+A K=y(0) \tag{1.145}
\end{equation*}
$$

and

$$
\begin{equation*}
r_{1} \beta_{1}+r_{2} \beta_{2}=\dot{y}(0) \tag{1.146}
\end{equation*}
$$

These two simultaneous equations can be used to evaluate $\beta_{1}$ and $\beta_{2}$ using Cramer's Rule as follows:

$$
\begin{align*}
& \beta_{1}=\frac{\left.\begin{array}{cc}
y(0)-A K & 1 \\
\dot{y}(0) & r_{2}
\end{array} \right\rvert\,}{\left|\begin{array}{ll}
1 & 1 \\
r_{1} & r_{2}
\end{array}\right|}=\frac{r_{2}[y(0)-A K]-\dot{y}(0)}{r_{2}-r_{1}}  \tag{1.147}\\
& \beta_{2}=\frac{\left|\begin{array}{cc}
1 & y(0)-A K \\
r_{1} & \dot{y}(0)
\end{array}\right|}{\left|\begin{array}{cc}
1 & 1 \\
r_{1} & r_{2}
\end{array}\right|}=\frac{\dot{y}(0)-r_{1}[y(0)-A K]}{r_{2}-r_{1}} \tag{1.148}
\end{align*}
$$

## Example 1.1



As shown by equation (1.7), this parallel RLC circuit can be described by the equation

$$
\begin{equation*}
\frac{d^{2} i_{L}}{d t^{2}}+20 \frac{d i_{L}}{d t}+4 i_{L}=0 \tag{1.149}
\end{equation*}
$$

Hence, the characteristic equation is

$$
\begin{equation*}
r^{2}+20 r+4=0 \tag{1.150}
\end{equation*}
$$

and

$$
\begin{align*}
& \omega_{n}=\frac{1}{\sqrt{1(1 / 4)}}=2  \tag{1.151}\\
& \zeta=\frac{5}{2} \sqrt{\frac{1}{(1 / 4)}}=5 \tag{1.152}
\end{align*}
$$

This is an overdamped system, with

$$
\begin{align*}
& r_{1}=(-5+\sqrt{25-1}) 2 \approx-0.202  \tag{1.153}\\
& r_{2}=(-5-\sqrt{25-1}) 2 \approx-19.798 \tag{1.154}
\end{align*}
$$

Suppose now that $i_{L}(0)=0$ and $v(0)=1$. Then, $v(t)=L \frac{d i_{L}(t)}{d t}$, when evaluated at $t=0$, yields $\left.\frac{d i_{L}}{d t}\right|_{t=0}=\frac{1}{L} v(0)=1$, and

$$
\begin{align*}
& \beta_{1} \approx \frac{(-19.798)(0)-1}{-19.798-(-0.202)} \approx \frac{-1}{-19.596} \approx 0.051  \tag{1.155}\\
& \beta_{2} \approx \frac{1-(-0.202)(0)}{-19.798-(-0.202)} \approx \frac{1}{-19.596} \approx-0.051 \tag{1.156}
\end{align*}
$$

Hence,

$$
\begin{equation*}
i_{L}(t) \approx 0.051 e^{-0.202 t}-0.051 e^{-19.798 t} \mathrm{~A} \text { for } t>0 \tag{1.157}
\end{equation*}
$$

To see what this looks like, we can simulate the circuit with PSpice as follows:

| $\begin{array}{llr}\text { Example } \\ \mathrm{C} & 1.1 \\ 0\end{array}$ |  | \{1/4\} |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: |
|  |  | IC=1 |
| G 1 | 0 |  |  | 10 | 0 | 5 |  |
| L 1 | 0 | 1 I | IC=0 |  |  |
| . TRAN | 1 | 160 | 0 | 1 m | UIC |
| . PROBE |  |  |  |  |  |
| . END |  |  |  |  |  |

The inductor current is:

and the capacitor voltage is:


## Example 1.2



As shown by equation (1.16), this series RLC circuit can be described by the equation

$$
\begin{equation*}
\frac{d^{2} v_{C}}{d t^{2}}+20 \frac{d v_{C}}{d t}+4 v_{C}=0 \tag{1.158}
\end{equation*}
$$

Hence, the characteristic equation is

$$
\begin{equation*}
r^{2}+20 r+4=0 \tag{1.159}
\end{equation*}
$$

and

$$
\begin{align*}
& \omega_{n}=\frac{1}{\sqrt{1(1 / 4)}}=2  \tag{1.160}\\
& \zeta=\frac{20}{2} \sqrt{\frac{(1 / 4)}{1}}=5 \tag{1.161}
\end{align*}
$$

This is an overdamped system, with

$$
\begin{align*}
& r_{1}=(-5+\sqrt{25-1}) 2 \approx-0.202  \tag{1.162}\\
& r_{2}=(-5-\sqrt{25-1}) 2 \approx-19.798 \tag{1.163}
\end{align*}
$$

Suppose now that $v_{C}(0)=0$ and $i(0)=1$. Then, $i(t)=C \frac{d v_{C}(t)}{d t}$, when evaluated at $t=0$, yields $\left.\frac{d v_{C}(t)}{d t}\right|_{t=0}=\frac{1}{C} i(0)=4$, and

$$
\begin{align*}
& \beta_{1} \approx \frac{(-19.798)(0)-4}{-19.798-(-0.202)} \approx 0.204  \tag{1.164}\\
& \beta_{2} \approx \frac{4-(-0.202)(0)}{-19.798-(-0.202)} \approx-0.204 \tag{1.165}
\end{align*}
$$

Hence,

$$
\begin{equation*}
v_{C}(t) \approx 0.204 e^{-0.202 t}-0.204 e^{-19.798 t} \mathrm{~V} \text { for } t>0 \tag{1.166}
\end{equation*}
$$

To see what this looks like, we can simulate the circuit with PSpice as follows:


The capacitor voltage is:

and the inductor current is:


## Case 2

If $0<\zeta<1$, then $\zeta^{2}-1<0$, and there will be two complex conjugate roots, $r_{1}=\left(-\zeta+j \sqrt{1-\zeta^{2}}\right) \omega_{n}=-\zeta \omega_{n}+j \omega_{d}$ and $r_{2}=\left(-\zeta-j \sqrt{1-\zeta^{2}}\right) \omega_{n}=-\zeta \omega_{n}-j \omega_{d}$. In this case, the system is said to be underdamped., and the quantity $\omega_{d}=\omega_{n} \sqrt{1-\zeta^{2}}$ is called the damped or ringing frequency.

As in Case 1, because there are two distinct roots to the characteristic equation, $y(t)$ has $\boldsymbol{t w o}$ exponential components:

$$
\begin{align*}
y(t) & =\beta_{1} e^{\left(-\zeta \omega_{n}+j \omega_{d}\right) t}+\beta_{2} e^{\left(-\zeta \omega_{n}-j \omega_{d}\right) t}+A K \\
& =e^{-\zeta \omega_{n} t}\left(\beta_{1} e^{j \omega_{d} t}+\beta_{2} e^{-j \omega_{d} t}\right)+A K \tag{1.167}
\end{align*}
$$

However, it is usually preferred to use Euler's identity

$$
\begin{equation*}
e^{ \pm j \theta}=\cos \theta \pm j \sin \theta \tag{1.168}
\end{equation*}
$$

to express $y(t)$ in the alternate form

$$
\begin{align*}
y(t) & =e^{-\zeta \omega_{n} t}\left[\beta_{1}\left(\cos \omega_{d} t+j \sin \omega_{d} t\right)+\beta_{2}\left(\cos \omega_{d} t-j \sin \omega_{d} t\right)\right]+A K \\
& =e^{-\zeta \omega_{n} t}\left[\left(\beta_{1}+\beta_{2}\right) \cos \omega_{d} t+j\left(\beta_{1}-\beta_{2}\right) \sin \omega_{d} t\right]+A K  \tag{1.169}\\
& =e^{-\zeta \omega_{n} t}\left[B_{1} \cos \omega_{d} t+B_{2} \sin \omega_{d} t\right]+A K
\end{align*}
$$

where $B_{1}=\beta_{1}+\beta_{2}$ and $B_{2}=j\left(\beta_{1}-\beta_{2}\right)$.
To determine the values of $B_{1}$ and $B_{2}$ note that

$$
\begin{equation*}
\dot{y}(t)=-\zeta \omega_{n} e^{-\zeta \omega_{n} t}\left[B_{1} \cos \omega_{d} t+B_{2} \sin \omega_{d} t\right]+e^{-\zeta \omega_{n} t}\left[-B_{1} \omega_{d} \sin \omega_{d} t+B_{2} \omega_{d} \cos \omega_{d} t\right] \tag{1.170}
\end{equation*}
$$

Evaluating equations (1.169) and (1.170) at $t=0$, we have

$$
\begin{equation*}
B_{1}+A K=y(0) \tag{1.171}
\end{equation*}
$$

and

$$
\begin{equation*}
-\zeta \omega_{n} B_{1}+B_{2} \omega_{d}=\dot{y}(0) \tag{1.172}
\end{equation*}
$$

Thus,

$$
\begin{equation*}
B_{1}=y(0)-A K \tag{1.173}
\end{equation*}
$$

and

$$
\begin{equation*}
B_{2}=\frac{\dot{y}(0)+\zeta \omega_{n} B_{1}}{\omega_{d}}=\frac{\dot{y}(0)+\zeta \omega_{n}[y(0)-A K]}{\omega_{d}} \tag{1.174}
\end{equation*}
$$

Alternately, note that

$$
\begin{equation*}
B_{1} \cos \omega_{d} t+B_{2} \sin \omega_{d} t=B_{3} \cos \left(\omega_{d} t-\phi\right) \tag{1.175}
\end{equation*}
$$

where $B_{3}=\sqrt{B_{1}^{2}+B_{2}^{2}}$ and $\phi=\tan ^{-1}\left(\frac{B_{2}}{B_{1}}\right)$, so that $y(t)$ can be written in a slightly more compact form as

$$
\begin{equation*}
y(t)=B_{3} e^{-\zeta \omega_{n} t} \cos \left(\omega_{d} t-\phi\right)+A K \tag{1.176}
\end{equation*}
$$

## Example 2.1

$$
v(t) \quad \frac{1}{T} C=1 / 4 \mathrm{~F} \sum_{G=\frac{1}{5} \mathrm{~S}}^{\substack{+i_{L}(t)}}{ }_{2}=1 \mathrm{H}
$$

As shown by equation (1.7), this parallel RLC circuit can be described by the equation

$$
\begin{equation*}
\frac{d^{2} i_{L}}{d t^{2}}+\frac{4}{5} \frac{d i_{L}}{d t}+4 i_{L}=0 \tag{1.177}
\end{equation*}
$$

Hence, the characteristic equation is

$$
\begin{equation*}
r^{2}+\frac{4}{5} r+4=0 \tag{1.178}
\end{equation*}
$$

and

$$
\begin{gather*}
\omega_{n}=2  \tag{1.179}\\
\zeta=\frac{1}{10} \sqrt{4}=0.2  \tag{1.180}\\
\omega_{d}=2 \sqrt{1-(0.2)^{2}} \approx 1.960 \tag{1.181}
\end{gather*}
$$

This is an underdamped system, with

$$
\begin{align*}
& r_{1,2} \approx-0.400+j 1.960  \tag{1.182}\\
& r_{1,2} \approx-0.400-j 1.960 \tag{1.183}
\end{align*}
$$

Suppose now that $i_{L}(0)=0$ and $v(0)=1$. Then, $v(t)=L \frac{d i_{L}(t)}{d t}$, when evaluated at $t=0$, yields $\left.\frac{d i_{L}(t)}{d t}\right|_{t=0}=\frac{1}{L} v(0)=1$, and

$$
\begin{gather*}
B_{1}=0  \tag{1.184}\\
B_{2} \approx \frac{1+(0.2)(2)(0)}{1.960} \approx 0.510 \tag{1.185}
\end{gather*}
$$

Hence,

$$
\begin{equation*}
i_{L}(t) \approx 0.510 e^{-0.4 t} \sin (1.960 t) \text { A for } t>0 \tag{1.186}
\end{equation*}
$$

To see what this looks like, we can simulate the circuit with PSpice as follows:

| Example 2.1 |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: |
| C 1 | 0 | \{1/4\} |  | $\begin{aligned} & \mathrm{IC}=1 \\ & \{1 / 5\} \end{aligned}$ |  |
| G 1 | 0 |  | 0 |  |  |
| L 1 | 0 | 1 | IC=0 |  |  |
| . TRAN | 1 | 16 | 0 | 1 m | UIC |
| . PROBE |  |  |  |  |  |
| . END |  |  |  |  |  |

The inductor current is:

and the capacitor voltage is:


## Example 2.2



As shown by equation (1.16), this series RLC circuit can be described by the equation

$$
\begin{equation*}
\frac{d^{2} v_{C}}{d t^{2}}+\frac{4}{5} \frac{d v_{C}}{d t}+4 v_{C}=0 \tag{1.187}
\end{equation*}
$$

Hence, the characteristic equation is

$$
\begin{equation*}
r^{2}+\frac{4}{5} r+4=0 \tag{1.188}
\end{equation*}
$$

and

$$
\begin{gather*}
\omega_{n}=2  \tag{1.189}\\
\zeta=\frac{2}{5} \sqrt{\frac{1}{4}}=0.2  \tag{1.190}\\
\omega_{d}=2 \sqrt{1-(0.2)^{2}} \approx 1.960 \tag{1.191}
\end{gather*}
$$

This is an underdamped system, with

$$
\begin{align*}
& r_{1}=-0.400+j 1.960  \tag{1.192}\\
& r_{2}=-0.400-j 1.960 \tag{1.193}
\end{align*}
$$

Suppose now that $v_{C}(0)=0$ and $i(0)=1$. Then, $i(t)=C \frac{d v_{C}(t)}{d t}$, when evaluated at $t=0$, yields $\left.\frac{d v_{C}(t)}{d t}\right|_{t=0}=\frac{1}{C} i(0)=4$, and

$$
\begin{equation*}
B_{1}=0 \tag{1.194}
\end{equation*}
$$

$$
\begin{equation*}
B_{2} \approx \frac{4+(0.2)(2)(0)}{1.960} \approx 2.041 \tag{1.195}
\end{equation*}
$$

Hence,

$$
\begin{equation*}
v_{C}(t)=2.041 e^{-0.4 t} \sin (1.960 t) \text { V } t>0 \tag{1.196}
\end{equation*}
$$

To see what this looks like, we can simulate the circuit with PSpice as follows:


The capacitor voltage is:

and the inductor current is:


## Case 3

If $\zeta=1$, then $\zeta^{2}-1=0$, and there will be two identical negative real roots, $r_{1}=r_{2}=-\omega_{n}$. In this case, the system is said to be critically damped. This case can be considered to be the "borderline" between overdamped and underdamped systems.

The general form of the solution is

$$
\begin{equation*}
y(t)=\left(\beta_{1}+\beta_{2} t\right) e^{-\omega_{n} t}+A K \tag{1.197}
\end{equation*}
$$

To determine the values of $\beta_{1}$ and $\beta_{2}$ note that

$$
\begin{equation*}
\dot{y}(t)=\beta_{2} e^{-\omega_{n} t}-\omega_{n}\left(\beta_{1}+\beta_{2} t\right) e^{-\omega_{n} t} \tag{1.198}
\end{equation*}
$$

Evaluating equations (1.197) and (1.198) at $t=0$, we have

$$
\begin{equation*}
\beta_{1}+A K=y(0) \tag{1.199}
\end{equation*}
$$

and

$$
\begin{equation*}
\beta_{2}-\omega_{n} \beta_{1}=\dot{y}(0) \tag{1.200}
\end{equation*}
$$

Thus,

$$
\begin{equation*}
\beta_{1}=y(0)-A K \tag{1.201}
\end{equation*}
$$

and

$$
\begin{equation*}
\beta_{2}=\dot{y}(0)+\omega_{n} \beta_{1}=\dot{y}(0)+\omega_{n}[y(0)-A K] \tag{1.202}
\end{equation*}
$$

## Example 3.1



As shown by equation (1.7), this parallel circuit can be described by the equation

$$
\begin{equation*}
\frac{d^{2} i_{L}}{d t^{2}}+4 \frac{d i_{L}}{d t}+4 i_{L}=0 \tag{1.203}
\end{equation*}
$$

Hence, the characteristic equation is

$$
\begin{equation*}
r^{2}+4 r+4=0 \tag{1.204}
\end{equation*}
$$

and

$$
\begin{gather*}
\omega_{n}=2  \tag{1.205}\\
\zeta=\frac{1}{2} \sqrt{4}=1 \tag{1.206}
\end{gather*}
$$

This is a critically damped system, with

$$
\begin{equation*}
r_{1}=r_{2}=-2 \tag{1.207}
\end{equation*}
$$

Suppose now that $i_{L}(0)=0$ and $v(0)=1$. Then, $v(t)=L \frac{d i_{L}(t)}{d t}$, when evaluated at $t=0$, yields $\left.\frac{d i_{L}}{d t}\right|_{t=0}=\frac{1}{L} v(0)=1$, and

$$
\begin{gather*}
\beta_{1}=0  \tag{1.208}\\
\beta_{2}=1+(2)(0)=1 \tag{1.209}
\end{gather*}
$$

Hence,

$$
\begin{equation*}
i_{L}(t)=t e^{-2 t} \quad \mathrm{~A} \text { for } t>0 \tag{1.210}
\end{equation*}
$$

To see what this looks like, we can simulate the circuit with PSpice as follows:

| Example 3.1 |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: |
| C 1 | 0 | \{1/4\} |  | IC=1 |  |
| G 1 | 0 | 10 | 0 | 1 |  |
| L 1 | 0 | 1 I | IC=0 |  |  |
| .TRAN | 1 | 160 | 0 | 1m | UIC |
| . PROBE |  |  |  |  |  |
| . END |  |  |  |  |  |

The inductor current is:

and the capacitor voltage is:


## Example 3.2



As shown by equation (1.16), this series RLC circuit can be described by the equation

$$
\begin{equation*}
\frac{d^{2} v_{C}}{d t^{2}}+4 \frac{d v_{C}}{d t}+4 v_{C}=0 \tag{1.211}
\end{equation*}
$$

Hence, the characteristic equation is

$$
\begin{equation*}
r^{2}+4 r+4=0 \tag{1.212}
\end{equation*}
$$

and

$$
\begin{gather*}
\omega_{n}=2  \tag{1.213}\\
\zeta=\frac{4}{2} \sqrt{\frac{1}{4}}=1 \tag{1.214}
\end{gather*}
$$

This is a critically damped system, with

$$
\begin{equation*}
r_{1}=r_{2}=-2 \tag{1.215}
\end{equation*}
$$

Suppose now that $v_{C}(0)=0$ and $i(0)=1$. Then, $i(t)=C \frac{d v_{C}(t)}{d t}$, when evaluated at $t=0$, yields $\left.\frac{d v_{C}(t)}{d t}\right|_{t=0}=\frac{1}{C} i(0)=4$, and

$$
\begin{gather*}
\beta_{1}=0  \tag{1.216}\\
\beta_{2}=4+(2)(0)=4 \tag{1.217}
\end{gather*}
$$

Hence,

$$
\begin{equation*}
v_{C}(t)=4 t e^{-2 t} \quad \mathrm{~V} t>0 \tag{1.218}
\end{equation*}
$$

To see what this looks like, we can simulate the circuit with PSpice as follows:


The capacitor voltage is:

and the inductor current is:


## Case 4

If $\zeta=0$, then $\zeta^{2}-1=-1$, and there will be two conjugate imaginary roots, $r_{1,2}= \pm j \omega_{n}$. In this case, the system is said to be undamped.

As there are two distinct roots to the characteristic equation, $y(t)$ has two exponential components

$$
\begin{equation*}
y(t)=\beta_{1} e^{j \omega_{n} t}+\beta_{2} e^{-j \omega_{n} t}+A K \tag{1.219}
\end{equation*}
$$

Here again, as in Case 2, it is usually preferred to use Euler's identity to express $y(t)$ in the alternate form

$$
\begin{align*}
y(t) & =\beta_{1}\left(\cos \omega_{n} t+j \sin \omega_{n} t\right)+\beta_{2}\left(\cos \omega_{n} t-j \sin \omega_{n} t\right)+A K \\
& =\left(\beta_{1}+\beta_{2}\right) \cos \omega_{n} t+j\left(\beta_{1}-\beta_{2}\right) \sin \omega_{n} t+A K  \tag{1.220}\\
& =B_{1} \cos \omega_{n} t+B_{2} \sin \omega_{n} t+A K
\end{align*}
$$

where $B_{1}=\beta_{1}+\beta_{2}$ and $B_{2}=j\left(B_{1}-B_{2}\right)$.
To determine the values of $B_{1}$ and $B_{2}$ note that

$$
\begin{equation*}
\dot{y}(t)=-\omega_{n} B_{1} \sin \omega_{n} t+\omega_{n} B_{2} \cos \omega_{n} t \tag{1.221}
\end{equation*}
$$

Evaluating equations (1.220) and (1.221) at $t=0$, we have

$$
\begin{equation*}
B_{1}+A K=y(0) \tag{1.222}
\end{equation*}
$$

and

$$
\begin{equation*}
\omega_{n} B_{2}=\dot{y}(0) \tag{1.223}
\end{equation*}
$$

so that

$$
\begin{equation*}
B_{1}=y(0)-A K \tag{1.224}
\end{equation*}
$$

and

$$
\begin{equation*}
B_{2}=\frac{\dot{y}(0)}{\omega_{n}} \tag{1.225}
\end{equation*}
$$

Alternately, note that

$$
\begin{equation*}
B_{1} \cos \omega_{n} t+B_{2} \sin \omega_{n} t=B_{3} \cos \left(\omega_{n} t-\phi\right) \tag{1.226}
\end{equation*}
$$

where $B_{3}=\sqrt{B_{1}^{2}+B_{2}^{2}}$ and $\phi=\tan ^{-1}\left(\frac{B_{2}}{B_{1}}\right)$, so that $y(t)$ can be written in a slightly more compact form as

$$
\begin{equation*}
y(t)=B_{3} \cos \left(\omega_{n} t-\phi\right)+A K \tag{1.227}
\end{equation*}
$$

## Example 4.1



As shown by equation (1.7), this parallel RLC circuit can be described by the equation

$$
\begin{equation*}
\frac{d^{2} i_{L}}{d t^{2}}+4 i_{L}=0 \tag{1.228}
\end{equation*}
$$

Hence, the characteristic equation is

$$
\begin{equation*}
r^{2}+4=0 \tag{1.229}
\end{equation*}
$$

and

$$
\begin{gather*}
\omega_{n}=2  \tag{1.230}\\
\zeta=0 \tag{1.231}
\end{gather*}
$$

This is an undamped system, with

$$
\begin{gather*}
r_{1}=j 2  \tag{1.232}\\
r_{2}=-j 2 \tag{1.233}
\end{gather*}
$$

Suppose now that $i_{L}(0)=0$ and $v(0)=1$. Then, $v(t)=L \frac{d i_{L}(t)}{d t}$, when evaluated at $t=0$, yields $\left.\frac{d i_{L}}{d t}\right|_{t=0}=\frac{1}{L} v(0)=1$, and

$$
\begin{align*}
& B_{1}=0  \tag{1.234}\\
& B_{2}=\frac{1}{2} \tag{1.235}
\end{align*}
$$

Hence,

$$
\begin{equation*}
i_{L}(t)=\frac{1}{2} \sin 2 t \quad \mathrm{~A} \text { for } t>0 \tag{1.236}
\end{equation*}
$$

To see what this looks like, we can simulate the circuit with PSpice as follows:

| Example 4.1 |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: |
| C 1 | 0 | \{1/4\} |  | IC |  |
| L 1 | 0 |  | IC=0 |  |  |
| .TRAN | 1 | 16 | 0 | 1 m | UIC |
| . PROBE |  |  |  |  |  |
| . END |  |  |  |  |  |

The inductor current is:

and the capacitor voltage is:


## Example 4.2



As shown by equation (1.16), this series RLC circuit can be described by the equation

$$
\begin{equation*}
\frac{d^{2} v_{C}}{d t^{2}}+4 v_{C}=0 \tag{1.237}
\end{equation*}
$$

Hence, the characteristic equation is

$$
\begin{equation*}
r^{2}+4=0 \tag{1.238}
\end{equation*}
$$

and

$$
\begin{align*}
\omega_{n} & =2  \tag{1.239}\\
\zeta & =0 \tag{1.240}
\end{align*}
$$

This is an undamped system, with

$$
\begin{gather*}
r_{1}=j 2  \tag{1.241}\\
r_{2}=-j 2 \tag{1.242}
\end{gather*}
$$

Suppose now that $v_{C}(0)=0$ and $i(0)=1$. Then, $i(t)=C \frac{d v_{C}(t)}{d t}$, when evaluated at $t=0$, yields $\left.\frac{d v_{C}(t)}{d t}\right|_{t=0}=\frac{1}{C} i(0)=4$, and

$$
\begin{gather*}
B_{1}=0  \tag{1.243}\\
B_{2}=\frac{4}{2}=2 \tag{1.244}
\end{gather*}
$$

Hence,

$$
\begin{equation*}
v_{C}(t)=2 \sin 2 t \quad \mathrm{~V} t>0 \tag{1.245}
\end{equation*}
$$

To see what this looks like, we can simulate the circuit with PSpice as follows:

| Example 4.2 |  | $1 \quad \mathrm{IC}=1$ |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: |
|  |  | IC=0 |  |
| $C \quad 2$ | 0 |  | \{1/4\} |  |  |
| .TRAN | 1 | 16 | 0 | 1 m | UIC |
| . PROBE |  |  |  |  |  |
| . END |  |  |  |  |  |

The capacitor voltage is:

and the inductor current is:


A comparison of the responses of the four parallel circuit examples (1.1, 2.1, 3.1 and 4.1) is shown below:

| Example 1.1 |  |  |  |
| :---: | :---: | :---: | :---: |
| C 10 | \{1/4\} | IC=1 |  |
| G 110 | 10 | 5 |  |
| L 10 | 1 IC=0 |  |  |
| .TRAN 1 | 160 | 1 m | UIC |
| . PROBE |  |  |  |
| . END |  |  |  |
| Example 2.1 |  |  |  |
| C 100 | \{1/4\} | IC=1 |  |
| G 110 | 10 | \{1/5\} |  |
| L 10 | 1 IC=0 |  |  |
| . TRAN 1 | 160 | 1 m | UIC |
| . PROBE |  |  |  |
| . END |  |  |  |
| Example 3.1 |  |  |  |
| C 110 | \{1/4\} | $\mathrm{IC}=1$ |  |
| G 110 | 10 | 1 |  |
| L 1 | 1 IC=0 |  |  |
| .TRAN 1 | 160 | 1 m | UIC |
| . PROBE |  |  |  |
| . END |  |  |  |
| Example 4.1 |  |  |  |
| C 100 | \{1/4\} | IC=1 |  |
| L 110 | 1 IC=0 |  |  |
| .TRAN 1 | 160 | 1 m | UIC |
| . PROBE |  |  |  |
| . END |  |  |  |



A comparison of the responses of the four series circuit examples (1.2, 2.2, 3.2 and 4.2) is shown below:

| Example 1.2 |  |  |  |
| :---: | :---: | :---: | :---: |
| $\begin{array}{lll}\mathrm{L} & 0 & 1\end{array}$ | $1 \quad \mathrm{IC}=1$ |  |  |
| $\begin{array}{ll}\mathrm{R} & 1\end{array}$ | 20 |  |  |
| C 20 | \{1/4\} | IC=0 |  |
| .TRAN 1 | 160 | 1 m | UIC |
| . PROBE |  |  |  |
| . END |  |  |  |
| Example 2.2 |  |  |  |
| L 01 | $1 \quad \mathrm{IC}=1$ |  |  |
| $\begin{array}{lll}\mathrm{R} & 1 & 2\end{array}$ | $\{4 / 5\}^{1 C=1}$ |  |  |
| C 20 | \{1/4\} | IC=0 |  |
| .TRAN 1 | 160 | 1 m | UIC |
| . PROBE |  |  |  |
| . END |  |  |  |
| Example 3.2 |  |  |  |
| $\begin{array}{lll}\mathrm{L} & 0 & 1\end{array}$ | $1 \quad \mathrm{IC}=1$ |  |  |
| $\begin{array}{ll}\mathrm{R} & 1\end{array}$ | 1 - |  |  |
| C 20 | \{1/4\} | IC=0 |  |
| .TRAN 1 | 160 | 1 m | UIC |
| . PROBE |  |  |  |
| . END |  |  |  |
| Example 4.2 |  |  |  |
| L 02 | $1 \quad \mathrm{IC}=1$ |  |  |
| $\begin{array}{ll}\mathrm{C} & 2\end{array}$ | \{1/4\} | IC=0 |  |
| .TRAN 1 | 160 | 1m | UIC |
| . PROBE |  |  |  |
| . END |  |  |  |



