Parametric Instability in Mathieu Equation for Interaction P-S Waves

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Abstract— We propose an experimental study of parametric resonance between P-waves and S-waves, which can be used to describe various nonlinear phenomena qualitatively and to obtain bifurcation diagrams quantitatively. It is based on an electronic circuit and is easy to design. We show that it is a good simulation of parametric phenomena, and our results are in good agreement with theoretical predictions. In particular, it may be used to study the influence of pump P waves on the instability’s threshold and amplitude of S waves.

Keywords—Mathieu equation, S-P waves, parametric resonance, damping.

I. INTRODUCTION

The difference in speed of travel of P-waves and S-waves is vital to transmit energy of seismic wave. The P wave is a longitudinal wave or a compression wave. Force is applied in the direction that the wave is travelling. Ground or earth is pretty incompressible, so the energy is transferred pretty quickly. In S wave, the medium is displaced in a transverse (up and down - compared to the line of travel) way, and the medium must shear or "move away" from the material right next to it to cause the shear and transmit the wave [1, 2].

On the other hand, parametric amplifiers and oscillators have been widely studied in electronics and optics. For instance, parametric amplification has been used to achieve low-noise amplification in electronic systems. This parametric instability is called the Faraday instability. Recently, Pritchett and Kim proposed a simple system to observe Faraday instabilities [3]. We propose here an alternative way to study parametric instabilities by doing an analog experiment that models the Mathieu equation [4].

A study can be made on the torsional-lateral motions of non-linear symmetrical structures subjected to lateral ground motion. The torsional and lateral response of a single mass symmetrical system subjected to sinusoidal ground motion can be investigated where non-linear coupling exists between the lateral and rotational motionslike S waves. For sinusoidal lateral response, the torsional motion equation can be cast in the form of a Mathieu equation. The likelihood of induced torsional response can be studied in terms of unstable regions in the parametric amplitude-frequency parameter space. The implication of this type of non-linear torsional-lateral coupling to the responses of real symmetrical structures subjected to actual earthquake ground motion can be simulated with an electronic model.

Our proposed simulation is easy to understand conceptually and has several advantages, including fast data acquisition. It also allows students to explore the behavior of a driven oscillator and to understand the concepts of supercritical and subcritical bifurcations in earthquake phenomena. The experiments involve two control parameters: the forcing amplitude P and the forcing pulsation $\omega$.

Here, for wave P we make $\omega = 2 \text{rad/s}$ Varying these two parameters allows us to study the threshold of the instability for different driving frequencies and to explore the Mathieu extension of the bifurcation. We also study the nonlinear dependence of the oscillation amplitude on P.

II. PARAMETRIC RESONANCE

A system is subjected to a parametric forcing if one of its parameters is temporally modulated producing parametric instability which occurs when a tank containing a liquid is vertically vibrated: one then observes standing waves on the free surface. [5]. This parametric instability is called the Faraday instability. The physical situation is more complex because of the great number of degrees of freedom in the system leading to the generation of complex patterns on the surface. The study of parametric surface waves has led to a large number of theoretical and experimental studies [6]. In the simple case of an incompressible, irrotational, and inviscid fluid, Benjamin and Ursell [7], showed that, in the linear approximation, each mode $\xi_k$ (of wave vector k) of the surface deformation is governed by a Mathieu equation.

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\[
\frac{d^2 \xi_k}{dt^2} + \lambda \frac{d \xi_k}{dt} + \omega_0^2 (1 + F \cos(\omega t)) \xi_k = 0 \tag{1}
\]
which can be extended to rotational motion
\[
\frac{d^2 \xi_0}{dt^2} + \lambda \frac{d \xi_0}{dt} + \omega_0^2 (1 + P \cos(\omega t)) \xi_0 = 0 \tag{2}
\]
Where \( \xi_0 \) is transversal. This system leads to a canonical example of a parametric instability \cite{5}, \( \omega_0 \) is the external forcing pulsation, and \( P \) is directly related to the amplitude of the vibration acceleration relative to the acceleration of gravity produced by \( P \)-waves. The presence of a small viscous dissipation can be taken into account by including a phenomenological damping term \( \lambda \).

In the undamped case \( \lambda = 0 \), when \( P \rightarrow 0 \), the parametric resonance occurs when \( \omega_0 / \omega_0 = 2 / n \), where \( n \) is an integer. The most unstable oscillation corresponds to \( n = 1 \), that is, \( \omega_0 / \omega_0 = 2 \). \cite{8}. In the following, we are interested only in this last case.

With \( \lambda = 0 \) and \( \omega_0^2 P = \varepsilon \) Mathieu equation (2) is
\[
\frac{d^2 \xi_0}{dt^2} + (\omega_0^2 + \varepsilon \cos(2t)) \xi_0 = 0 , \quad \omega_0^2 > 0 \tag{3}
\]
which is reversible. A typical question is: for which values of \( \omega_0 \) and \( \varepsilon \) in \((\omega_0^2, \varepsilon)\)-parameter space is the trivial solution \( \xi_0 = 0, d\xi_0 / dt = 0 \) stable?

We find that periodic solutions exist for \( n = 1 \) if:
\[
\omega_0^2 = 1 \pm \varepsilon / 2 + O(\varepsilon^2) .
\]
In the case \( n = 2 \), periodic solutions exist if:
\[
\omega_0^2 = 4 - \varepsilon^2 / 48 + O(\varepsilon^4) , \quad \omega_0^2 = 4 + \varepsilon^2 / 48 + O(\varepsilon^4) .
\]
The corresponding instability domains are called Floquet tongues, instability tongues or resonance tongues, see fig. 1.

On considering higher values of \( n \), we have to calculate to a higher order of \( \varepsilon \). At \( n = 1 \) the boundary curves are intersecting at positive angles at \( \varepsilon = 0 \), at \( n = 2 \) \((\omega_0^2 = 4)\) they are tangent; the order of tangency increases as \( n \rightarrow 1 \) (contact of order \( n \)), making instability domains more and more narrow with increasing resonance number \( n \).

\[\text{Fig.1: Floquet tongues of the Mathieu eq. (3); the instability domains are marked with I.}\]

III. THE MATHIEU EQUATION WITH VISCOS DAMPING

In real seismic applications there is always the presence of damping. We shall consider the effect of its simplest form, small viscous damping. Eq. (3) is extended by adding a linear damping term \( \lambda \):
\[
\frac{d^2 \xi_0}{dt^2} + \lambda \frac{d \xi_0}{dt} + \omega_0^2 (1 + P \cos(2t)) \xi_0 = 0 , \quad \lambda > 0 \tag{4}
\]
We assume that the damping coefficient is small, \( \lambda = \varepsilon \kappa_0 \), and we put \( \omega_0^2 = n^2 - \varepsilon \beta \) to apply the Poincare-Lindstedt method \cite{9}.

We find periodic solutions in the case \( n = 1 \) if:
\[
\omega_0^2 = 1 \pm \varepsilon^2 / 4 - \lambda^2 \tag{5}
\]
Relation (5) corresponds with the curve of periodic solutions, which in \((\omega_0^2, \varepsilon)\)-parameter space separates stable and unstable solutions. We observe the following phenomena.

If \( 0 < \lambda < \varepsilon / 2 \), we have an instability domain which by damping has been lifted from the \( \omega_0^2 \)-axis; also the width has shrunk. If \( \cdot \lambda > \varepsilon / 2 \) the instability domain has vanished. For an illustration see fig. 2.
Fig. 2: Reduced schematic instability with the damping presence.

Repeating the calculations for \( n > 2 \), we find no instability domains at all; damping of \( O(\varepsilon) \) stabilizes the system for \( \varepsilon \) small. To find an instability domain we have to decrease the damping, for instance if \( n = 2 \) we have to take \( \lambda = \varepsilon^2 \kappa_0 \) (Figure 3).

Fig. 3: \((\omega_0^2, \varepsilon)\) space for different values of damping

IV. AN OSCILLATORY ELECTRIC CIRCUIT

Previous simulation can be verified experimentally through the following approach which can be used for a depth investigation of seismic S waves which can be attenuated or amplified. This proposed circuit and its dynamics can be approximately modeled with the Mathieu equation (4).

We will propose an analog model of the parametric instability with an scaled frequency such that \( \omega_e / \omega_0 = 2 \). In fact, the Mathieu equation, Eq. (4) above, leads to the amplitude in Eq. (5), which is analogous to the one derived in the Faraday problem in the limit of small viscosity. Our electronic device is shown in Fig. 4. \( M \) is an AD633 multiplier; its output voltage, \( u_0(t) \) is proportional to the product of the two input voltages, \( u_1(t) \times u_2(t) \). \( C \) is a capacitor with a voltage-dependent capacity made with variable capacitance diodes (varicaps) BB909A. As mentioned in Ref. [10], these diodes introduce some nonlinearities in contrast to the circuit proposed in Ref. [11,12] where no nonlinear component is present. To avoid electromagnetic perturbations, the electronic oscillator can be enclosed in a metallic container which serves as a Faraday cage.

The electronic system is forced by a periodic voltage \( u_0(t) = u_0 \cos(\omega_0 t) \), \( \omega_e / \omega_0 = 2 \). We can use Kirchhoff’s voltage law and the property of the multiplier to find that the charge \( q \) of the capacitance \( C \) is governed by (see Fig. 4). The circuit LC have a time varying resistance \( R \)

\[
L \frac{d^2 q}{dt^2} + R \frac{dq}{dt} + \frac{q}{C} (1 + ku_0 \cos(2t)) = 0
\]

(6)

where \( k \) is the gain of the multiplier \( (k=1/10V) \) in our case. The capacitance \( C \) depends on the charge \( q \), but the use of a pair of oppositely polarized varicaps leads to the symmetry \( q \rightarrow -q \) of the function \( C(q) \). Hence, we can write

\[
C = C_0
\]

(7)

\[
\frac{d^2 q}{dt^2} + \lambda_e \frac{dq}{dt} + \omega_0^2 (1 + P_0 \cos(2t))q = 0
\]

(8)

with \( \lambda_e = R / L \), \( \omega_0^2 = 1 / LC_0 \), \( \omega_0^2 P_0 = \omega_0^2 ku_0 = \varepsilon_e \)
\[
\frac{d^2q}{dt^2} + \lambda \frac{dq}{dt} + (\omega_0^2 + \varepsilon \cos(2t))q = 0 \quad (9)
\]

Equation (9) is identical to expression for seismic waves and we can expect experimental results for the charge amplitude similar to those described for the P and S waves.

We propose a 1-H inductance, and measured the resonance frequency of the RLC circuit to be \(\omega_0 = 2\pi \times 6.812\text{kHz}\) so that \(C_0 \approx 546\text{pF}\). For \(\omega_c = 2\omega_0\), the threshold is simply determined by the relation \(P = \lambda = R / (2L\omega_0)\). Thus, the global resistance of the circuit is \(R = 555\Omega\), and the quality factor of the RLC circuit is \(Q_P = L\omega_0 / R \approx 77\). As mentioned below, we are interested in the evolution of the voltage \(u \approx q / C_0\), the analog of the amplitude \(\xi_{\omega_0}\). We thus can utilize a digital synthesizer like HP8904A or equivalent and a signal analyzer HP35670A or equivalent to calculate, via a real-time averaged fast Fourier transform, the voltage amplitude \(|A|\), defined by

\[
u(t) = Ae^{i\omega t/2} + cc \quad (10)
\]

After interfacing the experimental setup using LABVIEW or equivalent, we can directly record the control parameters \(u_0\) with \(\omega_c = 2\omega_0\), and the voltage amplitude \(|A|\). Thus we can study the interaction of P-S waves [13], especially when the P-S interaction occurs in the metamaterial region.

V. CONCLUSION

We have proposed an experimental study of parametric resonance between P-waves and S-waves, which can be used to describe various nonlinear phenomena qualitatively and to obtain bifurcation diagrams quantitatively. It is based on an electronic circuit and is easy to design. We have shown that it is a good simulation of parametric phenomena, and our results can be in good agreement with theoretical predictions. In particular, it may be used to study the influence of pump P waves on the instability’s threshold and amplitude of S waves.

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