

Chapter 9

Solving Second order
differential equations
numerically, 2

Online lecture materials

- The online lecture notes by Dr. Tai-Ran Hsu of San José State University,

<http://www.egr.sjsu.edu/trhsu/Chapter%204%20Second%20order%20DEs.pdf>

provides a very clear explanation of the solutions and applications of some typical second order differential equations.

2nd Order Homogeneous DEs

$$\frac{d^2u(x)}{dx^2} + a \frac{du(x)}{dx} + bu(x) = 0$$

with TWO given conditions

The solutions

Case 1: $a^2 - 4b > 0$:

$$u(x) = e^{-\frac{ax}{2}} \left(c_1 e^{\sqrt{a^2 - 4b} x/2} + c_2 e^{-\sqrt{a^2 - 4b} x/2} \right)$$

Case 2: $a^2 - 4b < 0$:

$$u(x) = e^{-\frac{ax}{2}} \left[A \operatorname{Sin} \left(\frac{1}{2} \sqrt{4b - a^2} \right) x + B \operatorname{Cos} \left(\frac{1}{2} \sqrt{4b - a^2} \right) x \right]$$

Case 3: $a^2 - 4b = 0$: — A special case

$$u(x) = c_1 e^{-\frac{ax}{2}} + c_2 x e^{-\frac{ax}{2}} = (c_1 + c_2 x) e^{-\frac{ax}{2}} \quad (4.12)$$

where c_1 , c_2 , A and B are arbitrary constants to be determined by given conditions

Example 4.1 Solve the following differential equation

$$\frac{d^2u(x)}{dx^2} + 5\frac{du(x)}{dx} + 6u(x) = 0$$

$$u(x) = e^{-5x/2} \left(c_1 e^{x/2} + c_2 e^{-x/2} \right) = c_1 e^{-2x} + c_2 e^{-3x}$$

where c_1 and c_2 are arbitrary constants to be determined by given conditions

Example 4.2

$$\frac{d^2 u(x)}{dx^2} + 6 \frac{du(x)}{dx} + 9u(x) = 0$$

$$u(0) = 2$$

$$\left. \frac{du(x)}{dx} \right|_{x=0} = 0$$

$$u(x) = 2(1 + 3x)e^{-3x}$$

DSolve

- **DSolve** of Mathematica can provide analytical solution to a generic second order differential equation. See [Math built in 2ODE.nb.](#)

Typical second order, non-homogeneous ordinary differential equations

$$\frac{d^2 u(x)}{dx^2} + a \frac{du(x)}{dx} + bu(x) = n(x) \quad (4.25)$$

Non-homogeneous term



Solution of Equation (4.25) consists **TWO** components:

Solution $u(x)$

=

Complementary
solution $u_h(x)$

+

Particular
solution $u_p(x)$

$$u(x) = u_h(x) + u_p(x)$$

Typical second order, non-homogeneous ordinary differential equations

$$\frac{d^2 u(x)}{dx^2} + a \frac{du(x)}{dx} + bu(x) = n(x) \quad (4.25)$$

 Non-homogeneous term

$$u(x) = u_h(x) + u_p(x)$$

$$\frac{d^2 u_h(x)}{dx^2} + a \frac{du_h(x)}{dx} + bu_h(x) = 0$$

There is **NO** fixed rule for deriving $u_p(x)$

Example 4.6

$$\frac{d^2 y(x)}{dx^2} - \frac{dy(x)}{dx} - 2y(x) = \text{Sin } 2x$$

$$y(x) = y_h(x) + y_p(x)$$

$$\frac{d^2 y_h(x)}{dx^2} - \frac{dy_h(x)}{dx} - 2y_h(x) = 0$$

$$y_h(x) = c_1 e^{-x} + c_2 e^{2x}$$

Guess: $y_p(x) = A \text{ Sin } 2x + B \text{ Cos } 2x$

↓ After some algebra

$$y(x) = y_h(x) + y_p(x) = c_1 e^{-x} + c_2 e^{2x} + \left(-\frac{3}{20} \text{Sin } 2x + \frac{1}{20} \text{Cos } 2x \right)$$

Example 4.8

$$\frac{d^2 u(x)}{dx^2} + 4u(x) = 2 \sin 2x$$

$$u(x) = u_h(x) + u_p(x) = c_1 \cos 2x + c_2 \sin 2x - \frac{x}{2} \cos 2x$$

Simple Harmonic pendulum as a special case of second order DE

Force on the pendulum $F_\theta = -m g \sin \theta$

for small oscillation, $\sin \theta \approx \theta$.

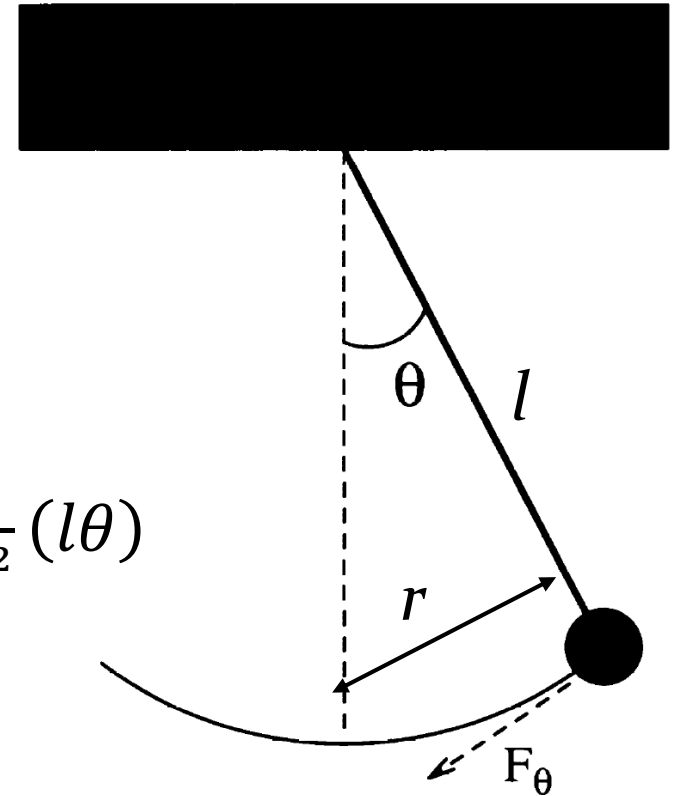
Equation of motion (EoM)

$$F_\theta = m a_\theta$$

$$-m g \sin \theta = m \frac{dv_\theta}{dt} = m \frac{d}{dt} \left(\frac{dr}{dt} \right) \approx m \frac{d^2}{dt^2} (l\theta)$$

$$\frac{d^2 \theta}{dt^2} \approx -\frac{g\theta}{l}$$

$$\frac{d^2 u(x)}{dx^2} + a \frac{du(x)}{dx} + bu(x) = n(x)$$



The period of the SHO is given by

$$T = 2\pi \sqrt{\frac{l}{g}}$$

Simple Harmonic pendulum as a special case of second order DE (cont.)

$$\frac{d^2 u(x)}{dx^2} + a \frac{du(x)}{dx} + bu(x) = n(x) \quad \leftarrow$$

$$\begin{aligned}x &\equiv t \\ u(x) &\equiv \theta(t) \\ a &\equiv 0 \\ b &\equiv \frac{g}{l} \\ n(x) &\equiv 0\end{aligned}$$

$$\frac{d^2 \theta(t)}{dt^2} = -\frac{g\theta}{l}$$

Simple Harmonic pendulum as a special case of second order DE (cont.)

$$\frac{d^2\theta(t)}{dt^2} = -\frac{g\theta}{l}$$

Analytical solution:

$$\theta = \theta_0 \sin(\Omega t + \phi)$$

$\Omega = \sqrt{g/l}$ natural frequency of the pendulum;

θ_0 and ϕ are constant determined by boundary conditions

Simple Harmonic pendulum with drag force as a special case of second order DE

Drag force on a moving object, $f_d = -kv$

For a pendulum, instantaneous velocity $v = \omega l = l (d\theta/dt)$

Hence, $f_d = -kl (d\theta/dt)$.

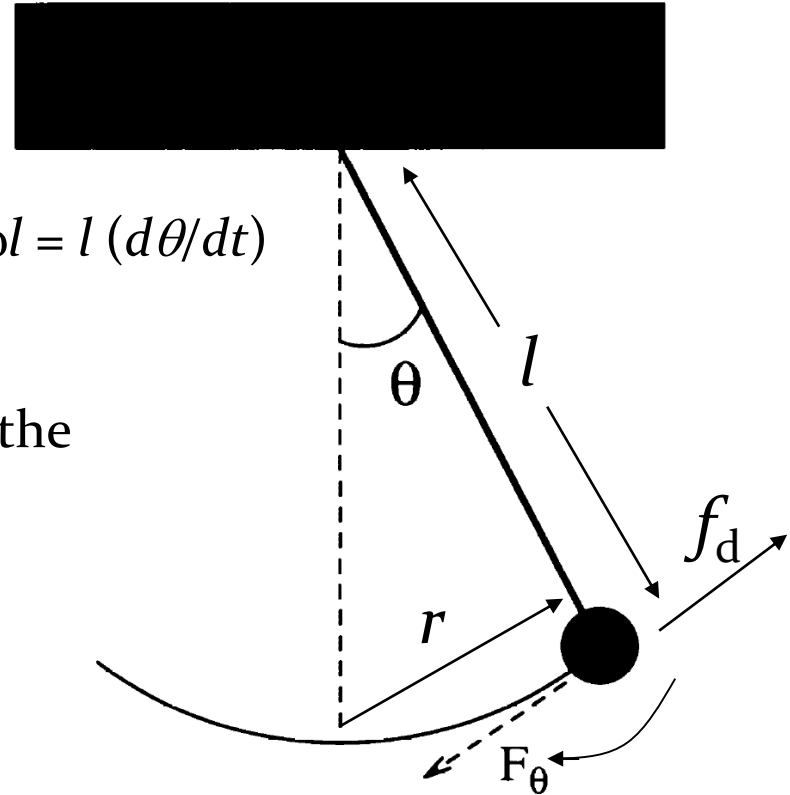
The net force on the forced pendulum along the tangential direction

$$F_\theta = -mg \sin\theta - kl (d\theta/dt).$$

$$F_\theta = -mg \sin\theta - kl \frac{d\theta}{dt} \approx -mg\theta - kl \frac{d\theta}{dt};$$

$$m \frac{d^2 r}{dt^2} \approx m \frac{d^2}{dt^2} (l\theta) = ml \frac{d^2 \theta}{dt^2};$$

$$F_\theta = m \frac{d^2 r}{dt^2} \rightarrow \frac{d^2 \theta}{dt^2} = -\frac{g}{l}\theta - \frac{k}{m} \frac{d\theta}{dt} \equiv -\frac{g}{l}\theta - q \frac{d\theta}{dt}; q = \frac{k}{m}$$

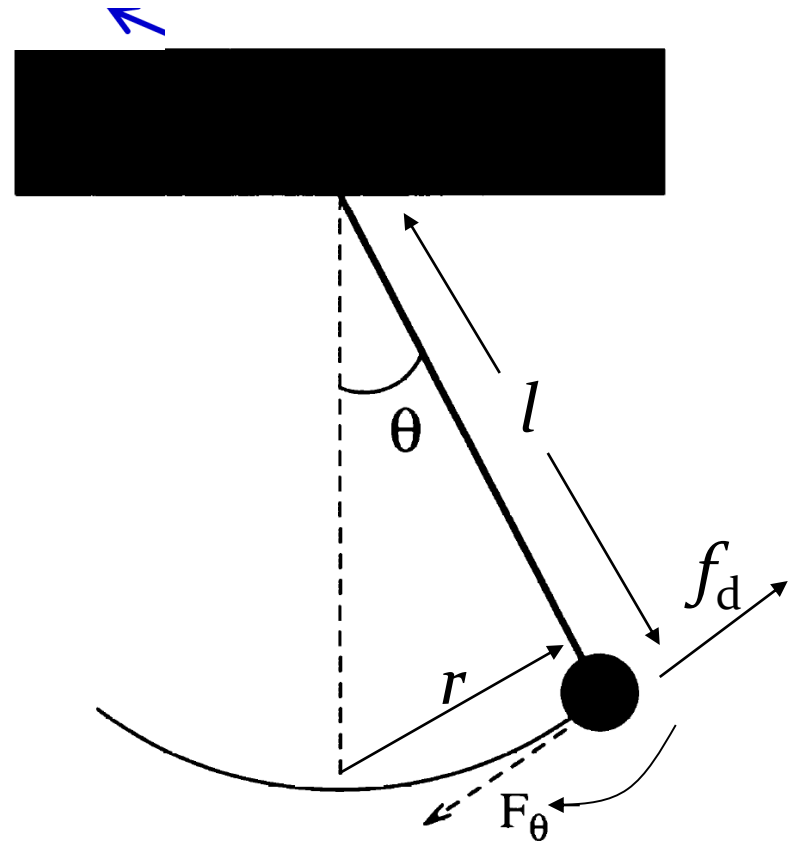


Simple Harmonic pendulum with drag force as a special case of second order DE (cont.)

$$\frac{d^2 u(x)}{dx^2} + a \frac{du(x)}{dx} + bu(x) = n(x)$$

$$\begin{aligned} x &\equiv t \\ u(x) &\equiv \theta(t) \\ a &\equiv q \\ b &\equiv \frac{g}{l} \\ n(x) &\equiv 0 \end{aligned}$$

$$\frac{d^2 \theta}{dt^2} = -\frac{g}{l} \theta - q \frac{d\theta}{dt}; q = \frac{k}{m}$$



Analytical solution

Underdamped regime (small damping). Still oscillate, but amplitude decay slowly over many period before dying totally.

$$\theta(t) = \theta_0 e^{-qt/2} \sin \left(\varphi + t \sqrt{\Omega^2 - \frac{q^2}{4}} \right)$$

$$\Omega = \sqrt{\frac{g}{l}} \text{ the natural frequency of the system}$$

Overdamped regime (very large damping), decay slowly over several period before dying totally. θ is dominated by exponential term.

$$\theta(t) = \theta_0 e^{-\left(\frac{qt}{2} \pm t \sqrt{\frac{q^2}{4} - \Omega^2} \right)}$$

Critically damped regime, intermediate between under- and overdamping case.

$$\theta(t) = (\theta_0 + Ct) e^{-\frac{qt}{2}}$$

Overdamped

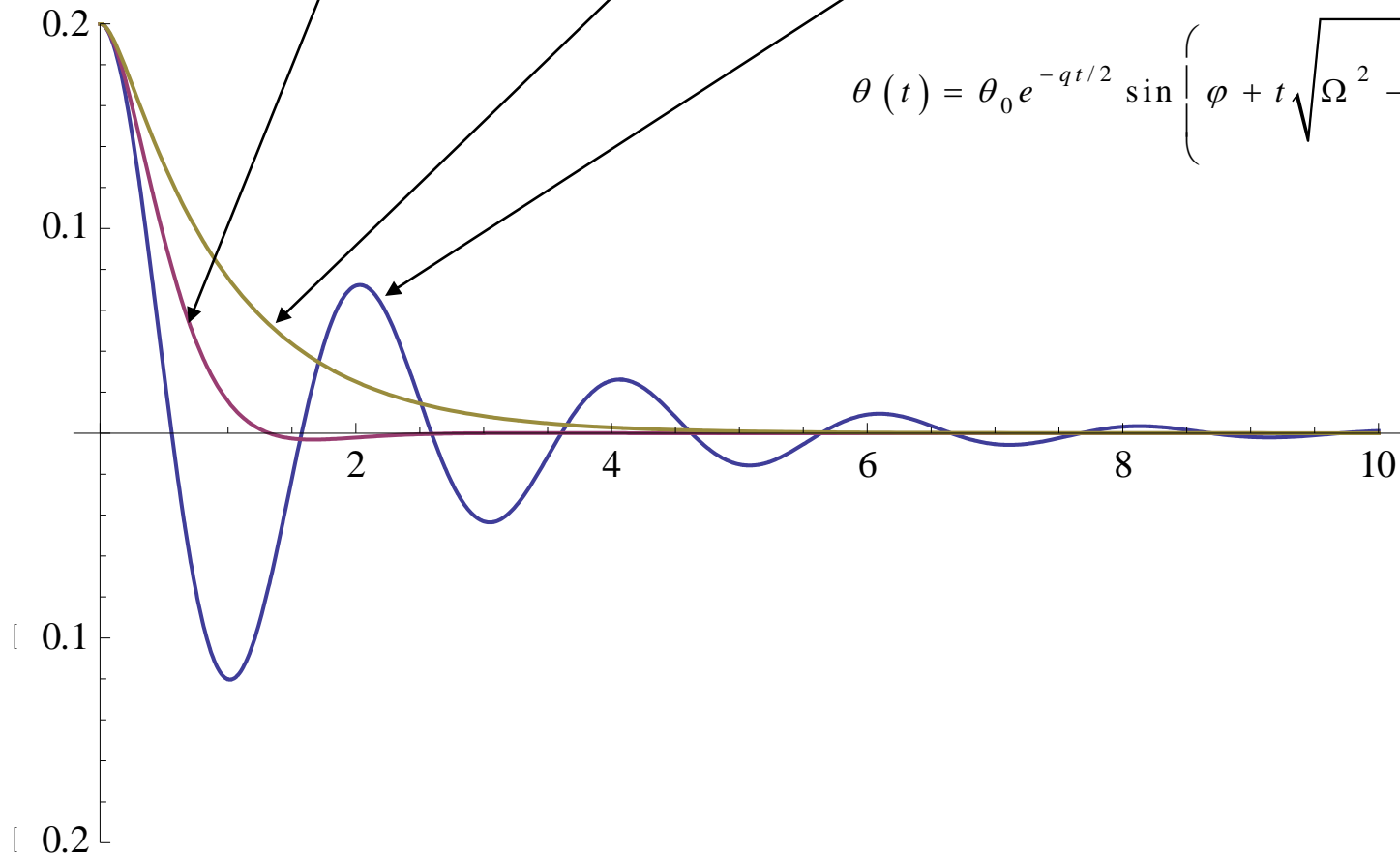
$$\theta(t) = \theta_0 e^{-\left\{ \frac{qt}{2} \pm t \sqrt{\frac{q^2}{4} - \Omega^2} \right\}}$$

Critically damped

$$\theta(t) = (\theta_0 + Ct) e^{-\frac{qt}{2}}$$

Underdamped

$$\theta(t) = \theta_0 e^{-qt/2} \sin \left(\varphi + t \sqrt{\Omega^2 - \frac{q^2}{4}} \right)$$



See [2ODE Pendulum.nb](#) where **DSolve** solves the three cases of a damped pendulum analytically.

Adding driving force to the damped oscillator: forced oscillator

$$F_\theta = -m g \sin \theta - kl (d\theta/dt) + F_D \sin(\Omega_D t) \quad \begin{array}{l} \Omega_D \text{ frequency of} \\ \text{the applied force} \end{array}$$

$$F_\theta = -m g \sin \theta - kl \frac{d\theta}{dt} + F_D \sin(\Omega_D t) \approx -m g \theta - kl \frac{d\theta}{dt} + F_D \sin(\Omega_D t);$$

$$F_\theta = m \frac{d^2 r}{dt^2} \approx m \frac{d^2}{dt^2} (l\theta) = ml \frac{d^2 \theta}{dt^2};$$

$$F_\theta = m \frac{d^2 r}{dt^2} = ml \frac{d^2 \theta}{dt^2} \approx -m g \theta - kl \frac{d\theta}{dt} + F_D \sin(\Omega_D t)$$

$$\frac{d^2 \theta}{dt^2} \approx -\frac{g}{l} \theta - q \frac{d\theta}{dt} + \frac{F_D \sin(\Omega_D t)}{ml}; \quad q = \frac{k}{m}$$

Analytical solution

$$\theta(t) = \theta_0 \sin(\Omega_D t + \phi)$$

$$\theta_0 = \frac{F_D / (m l)}{\sqrt{(\Omega^2 - \Omega_D^2)^2 + (q \Omega_D)^2}}$$

Resonance happens when $\Omega_D = \Omega = \sqrt{g / l}$

Forced oscillator: An example of non homogeneous 2nd order DE

$$\frac{d^2 u(x)}{dx^2} + a \frac{du(x)}{dx} + bu(x) = n(x) \quad \leftarrow$$

$$x \equiv t$$

$$u(x) \equiv \theta(t)$$

$$a \equiv q$$

$$b \equiv \frac{g}{l}$$

$$n(x) \equiv \frac{F_D \sin(\Omega_D t)}{ml}$$

$$\frac{d^2 \theta}{dt^2} = -\frac{g}{l} \theta - q \frac{d\theta}{dt} + \frac{F_D \sin(\Omega_D t)}{ml}$$

Exercise: Forced oscillator

$$\frac{d^2 \theta}{dt^2} = -\frac{g}{l} \theta - q \frac{d\theta}{dt} + \frac{F_D \sin(\Omega_D t)}{m l}$$

Use DSolve to solve the forced oscillator. Plot on the same graph the analytical solutions of $\theta(t)$ for t from 0 to $10 T$, where $T = 2\pi/\Omega$, $\Omega = \sqrt{g/l}$, for $\Omega_D = 0.01\Omega, 0.5\Omega, 0.99\Omega, 1.5\Omega, 4\Omega$. Assume the boundary conditions $\theta(t=0)=0$; $d\theta/dt(t=0)=0$; $m=l=F_D=1$; $q=0$.

See forced_Pendulum.nb.

Second order Runge-Kutta (RK2) method

Consider a generic second order differential equation.

$$\frac{d^2 u (x)}{d x^2} = G (u)$$

It can be numerically solved using second order Runge-Kutta method. First, split the second order DE into two first order parts:

$$v (x) = \frac{d u (x)}{d x} \qquad \frac{d v (x)}{d x} = G (u)$$

Algorithm

Set boundary conditions: $u(x=x_o)=u_o$, $u'(x=x_o)=v(x=x_o)=v_o$.

calculate

$$\tilde{u} = u_i + \frac{1}{2} v_i \Delta x$$

calculate

$$\tilde{v} = v_i + \frac{1}{2} G(\tilde{u}) \Delta x$$

calculate

$$u_{i+1} = u_i + \tilde{v} \Delta x$$

calculate

$$v_{i+1} = v_i + G(\tilde{u}) \Delta x$$

Translating the SK2 algorithm into the case of simple pendulum

$$\frac{d^2 u(x)}{dx^2} = G(u)$$

$$G(u) \equiv -\frac{g}{l}\theta(t)$$

$$v(x) = \frac{du(x)}{dx}$$

$$\frac{dv(x)}{dx} = G(u)$$

Set boundary conditions:

$$u(x=x_0)=u_0, u'(x=x_0)=v(x=x_0)=v_0$$

$$\tilde{u} = u_i + \frac{1}{2}v_i\Delta x$$

$$\tilde{v} = v_i + \frac{1}{2}G(\tilde{u})\Delta x$$

$$u_{i+1} = u_i + \tilde{v}\Delta x$$

$$v_{i+1} = v_i + G(\tilde{u})\Delta x$$

$$\frac{d^2\theta(t)}{dt^2} = -\frac{g\theta}{l}$$

$$\omega(t) = \frac{d\theta(t)}{dt}$$

$$\frac{d\omega(t)}{dt} = -\frac{g\theta(t)}{l}$$

Set boundary conditions:

$$\theta(t=t_0)=\theta_0, \theta'(t=t_0)=\omega(t=t_0)=\omega_0$$

$$\tilde{\theta} = \theta_i + \frac{1}{2}\omega_i\Delta t$$

$$\tilde{\omega} = \omega_i + \frac{1}{2}\left(-\frac{g\tilde{\theta}}{l}\right)\Delta t$$

$$\theta_{i+1} = \theta_i + \tilde{\omega}\Delta t$$

$$\omega_{i+1} = \omega_i + \left(-\frac{g\tilde{\theta}}{l}\right)\Delta t$$

Exercise: Develop a code to implement SK2 for the case of the simple pendulum.

Boundary conditions: $\omega(0) = \sqrt{\frac{g}{l}}$; $\theta(0) = 0$

See [pendulum RK2.nb](#)

Translating the SK2 algorithm into the case of damped pendulum

$$\frac{d^2 u(x)}{dx^2} = G(u)$$

$$v(x) = \frac{du(x)}{dx}$$

$$\frac{dv(x)}{dx} = G(u)$$

$$G(u) \equiv -\frac{g}{l}\theta(t) - q\omega(t)$$

Set boundary conditions:

$$u(x=x_0)=u_0, u'(x=x_0)=v(x=x_0)=v_0$$

$$\tilde{u} = u_i + \frac{1}{2}v_i\Delta x$$

$$\tilde{v} = v_i + \frac{1}{2}G(\tilde{u})\Delta x$$

$$u_{i+1} = u_i + \tilde{v}\Delta x$$

$$v_{i+1} = v_i + G(\tilde{u})\Delta x$$

$$\frac{d^2\theta(t)}{dt^2} = -\frac{g\theta}{l} - q\frac{d\theta}{dt}$$

$$\omega(t) = \frac{d\theta(t)}{dt}$$

$$\frac{d\omega(t)}{dt} = -\frac{g\theta}{l} - q\omega(t)$$

Set boundary conditions:

$$\theta(t=t_0)=\theta_0, \theta'(t=t_0)=\omega(t=t_0)=\omega_0$$

$$\tilde{\theta} = \theta_i + \frac{1}{2}\omega_i\Delta t$$

$$\tilde{\omega} = \omega_i + \frac{1}{2}\left(-\frac{g}{l}\tilde{\theta}(t) - q\tilde{\omega}\right)\Delta t \Rightarrow \tilde{\omega} = \frac{\left(\omega_i - \frac{g}{2l}\tilde{\theta}(t)\Delta t\right)}{\left(1 + \frac{1}{2}q\Delta t\right)}$$

$$\theta_{i+1} = \theta_i + \tilde{\omega}\Delta t$$

$$\omega_{i+1} = \omega_i + \left(-\frac{g\tilde{\theta}}{l} - q\tilde{\omega}\right)\Delta t$$

Exercise:

Develop a code to implement SK2 for the case of a pendulum experiencing a drag force, with damping coefficient $q = 0.1 * (4\Omega)$, $\Omega = \sqrt{g/l}$, $l = 1.0$ m.
Boundary conditions: $\theta(0) = 0.2$; $\omega(t = 0) = 0$;

$$\frac{d^2 \theta}{dt^2} = -\frac{g}{l} \theta - q \frac{d\theta}{dt}$$

See [pendulum RK2.nb](#)

Exercise:

Develop a code to implement SK2 for the case of a forced pendulum experiencing no drag force but a driving force $F_D \sin(\Omega_D t)$, $\Omega = \sqrt{g/l}$, $l = 1.0$ m, $m = 1$ kg; $F_D = 1$ N; $\Omega_D = 0.99 \Omega$;
Boundary conditions: $\theta(0) = 0.0$; $\omega(t = 0) = 0$;

$$\frac{d^2 \theta}{dt^2} = -\frac{g}{l} \theta - q \frac{d\theta}{dt} + \frac{F_D \sin(\Omega_D t)}{m l}$$

Exercise: Stability of the total energy a SHO in RK2.

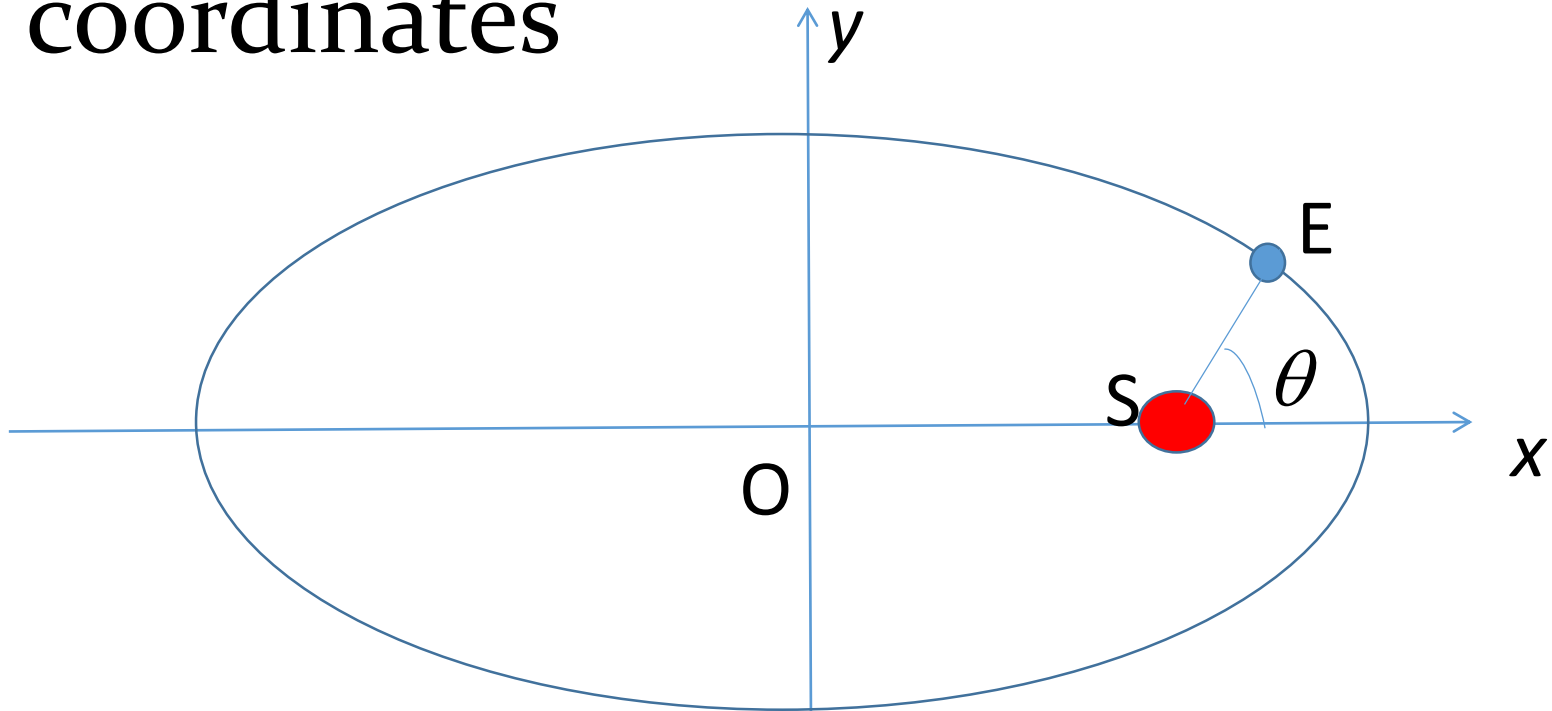
$\omega = \frac{d\theta}{dt}$, angular velocity. $M=1\text{kg}$; $l=1\text{m}$.

The total energy of the SHO in can be calculated as

$$\begin{aligned} E_{i+1} &= K_{i+1} + U_{i+1} = \frac{1}{2}m(l\omega_{i+1})^2 + mgl(1 - \cos \theta_{i+1}) \\ &\approx \frac{1}{2}ml^2\omega_{i+1}^2 + mgl \left[1 - \left(1 - \frac{\theta_{i+1}^2}{2} \right) \right] \\ &= \frac{1}{2}ml^2\omega_{i+1}^2 + \frac{1}{2}mgl\theta_{i+1}^2 \end{aligned}$$

User your RK2 code to track the total energy for t running from $t=0$ till $t=25T$; $T=\sqrt{g/l}$. Boundary conditions: $\omega(0) = \sqrt{\frac{g}{l}}$; $\theta(0) = 0$
 E_i should remain constant throughout all t_i .

Exercise: Develop a RK2 code for planetary motion in polar coordinates



$$m\ddot{r} - mr \left(\frac{L}{mr^2} \right)^2 = -\frac{GMm}{r^2} \quad mr^2\dot{\theta} = L$$

where

$$\ddot{r} = \frac{d^2r}{dt^2}; \quad \dot{\theta} = \frac{d\theta}{dt}$$

Velocity verlet algorithm for solving the Newton second law

Newton's second law

- Given a position-dependent force acting on a particle, $\mathbf{F}(\mathbf{r})$, Newton second law determines the acceleration of a particle, \mathbf{a} .

$$d^2\mathbf{r}/dt^2 = \mathbf{F}(\mathbf{r})/m$$

- This is a second order differential equation.
- Given $\mathbf{F}(\mathbf{r})$, we wish to know what are the subsequent evolution of $\mathbf{r}(t)$, $\mathbf{v}(t)$ beginning from the boundary values of $\mathbf{r}(0)$, $\mathbf{v}(0)$.
- Previously we solve the second order DE using RK2 to obtain $\mathbf{r}(t)$, $\mathbf{v}(t)$.

Verlet algorithms

- The equation $d^2\mathbf{r}/dt^2=\mathbf{F}(\mathbf{r})/m$ can be integrated to obtain $\mathbf{r}(t)$, $\mathbf{v}(t)$, via a numerical scheme:
Verlet algorithm
- Three types: ordinary Verlet, velocity Verlet, leap frog verlet.
- In the following, we shall denote the RHS as

$$\mathbf{F}(\mathbf{r})/m \rightarrow \mathbf{a}$$

$$\text{So that } d^2\mathbf{r}/dt^2=\mathbf{F}(\mathbf{r})/m$$



$$d^2\mathbf{r}/dt^2= \mathbf{a}$$

- See http://en.wikipedia.org/wiki/Verlet_integration

Velocity Verlet algorithm

1. Calculate:

$$\vec{x}(t + \Delta t) = \vec{x}(t) + \vec{v}(t) \Delta t + \frac{1}{2} \vec{a}(t) \Delta t^2$$

2. Derive $\vec{a}(t + \Delta t)$ from the interaction potential using $\vec{x}(t + \Delta t)$

3. Calculate:

$$\vec{v}(t + \Delta t) = \vec{v}(t) + \frac{1}{2} (\vec{a}(t) + \vec{a}(t + \Delta t)) \Delta t$$

Note, however, that this algorithm assumes that acceleration $\vec{a}(t + \Delta t)$ only depends on position $\vec{x}(t + \Delta t)$, and does not depend on velocity $\vec{v}(t + \Delta t)$.

Global error in velocity Verlet algorithm

- The global (cumulative) error in x over a constant interval of time is given by

$$\Delta x \sim O(\Delta t^2)$$

- Because the velocity is determined in a non-cumulative way from the positions in the Verlet integrator, the global error in velocity is also

$$\Delta v \sim O(\Delta t^2)$$

Exercise: SHO

- Solve for $x(t)$, $v(t)$, for a simple harmonic oscillator with constant k , mass m , initial displacement x_0 , and velocity $v_0 = 0$, using velocity Verlet algorithm.
- For SHO, $F = -kx \Rightarrow a = -(k/m)x$

$$d^2x/dt^2 = -(k/m)x$$

See [verlet_algorithm_samples.nb](#)

Exercise: 2D free-fall projectile

- Solve for $x(t)$, $y(t)$, $v(t)$ of a 2D free-fall projectile with initial speed $v_0=0$ and launching angle θ_0 using velocity Verlet algorithm.
- For 2D projectile motion, $\mathbf{F} = -mg\hat{y} + 0\hat{x}$.

$$\mathbf{a} = \mathbf{F}/m$$

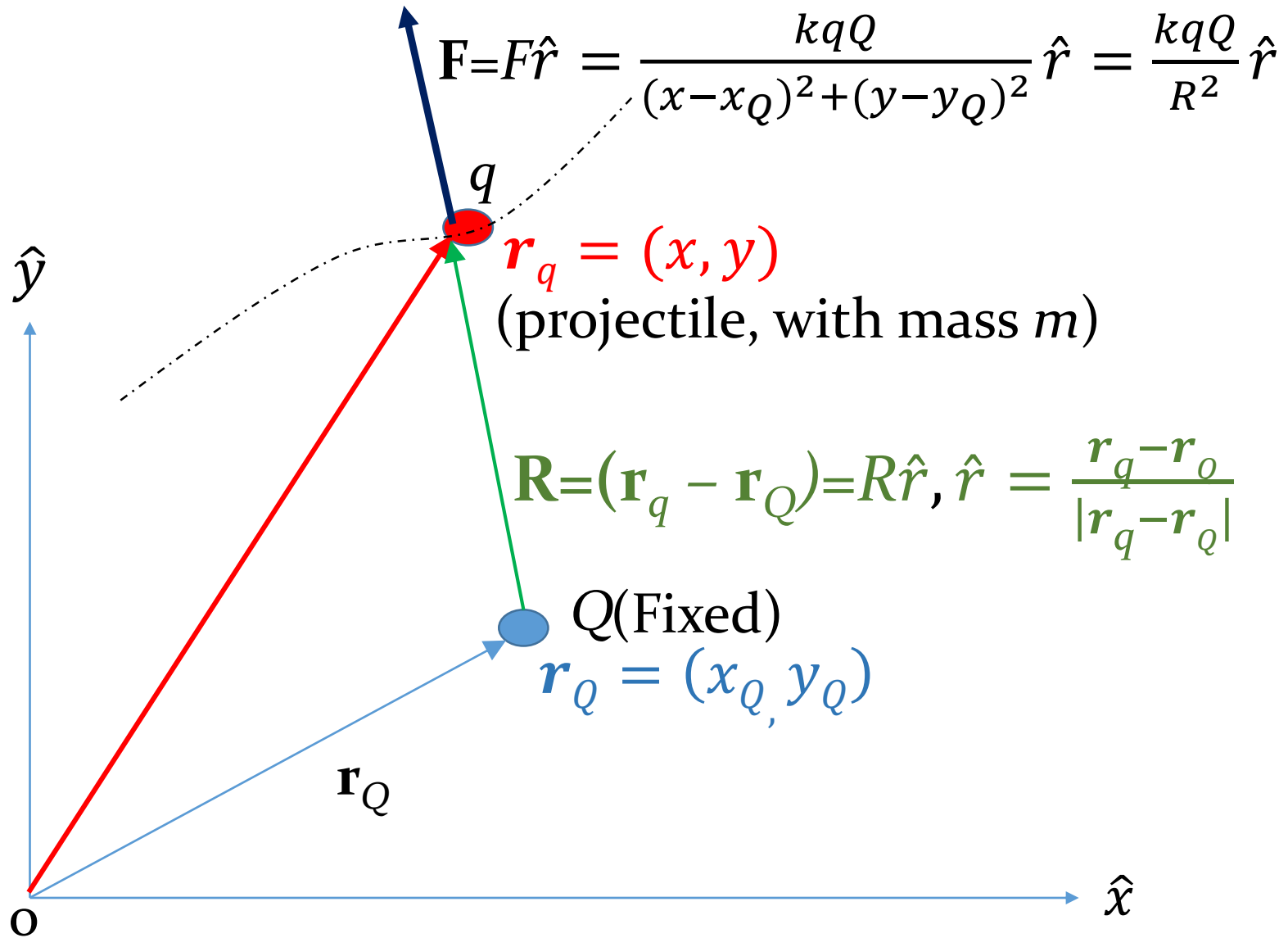
$$a_x\hat{x} + a_y\hat{y} = 0\hat{x} - g\hat{y}$$

$$d^2x/dt^2\hat{x} + d^2y/dt^2\hat{y} = -g\hat{y}$$

$$\Rightarrow d^2x/dt^2 = 0, \quad d^2y/dt^2 = -g$$

See [verlet_algorithm_samples.nb](#)

Exercise: Scattering of a projectile charge via Coulomb force



Notation for scattering of a projectile charge via Coulomb force

- $\mathbf{r}_Q = (x_Q, y_Q)$; $\mathbf{r}_q = (x, y)$

- $\mathbf{F} = k \frac{qQ}{(x-x_Q)^2 + (y-y_Q)^2} \hat{\mathbf{r}}; \quad \hat{\mathbf{r}} = \frac{\mathbf{r}_q - \mathbf{r}_Q}{|\mathbf{r}_q - \mathbf{r}_Q|}$

- \Rightarrow

- $a_y = \frac{1}{m} \mathbf{F} \cdot \hat{\mathbf{y}} = \frac{k}{m} \frac{qQ}{(x-x_Q)^2 + (y-y_Q)^2} \hat{\mathbf{r}} \cdot \hat{\mathbf{y}} = \frac{d^2 y}{dt^2},$

- $a_x = \frac{1}{m} \mathbf{F} \cdot \hat{\mathbf{x}} = \frac{k}{m} \frac{qQ}{(x-x_Q)^2 + (y-y_Q)^2} \hat{\mathbf{r}} \cdot \hat{\mathbf{x}} = \frac{d^2 x}{dt^2}.$

The equations required by Verlet algorithm

$$\bullet \mathbf{r}_Q = (x_Q, y_Q); \mathbf{r}_q = (x, y) \quad \hat{\mathbf{r}} = \frac{\mathbf{r}_q - \mathbf{r}_Q}{|\mathbf{r}_q - \mathbf{r}_Q|}$$

$$\frac{d^2 y}{dt^2} = \frac{kqQ}{m} \frac{\hat{\mathbf{r}} \cdot \hat{\mathbf{y}}}{(x - x_Q)^2 + (y - y_Q)^2}$$

$$\frac{d^2 x}{dt^2} = \frac{kqQ}{m} \frac{\hat{\mathbf{r}} \cdot \hat{\mathbf{x}}}{(x - x_Q)^2 + (y - y_Q)^2}$$

See [verlet_algorithm_2D_coulomb_scatterings.nb](#)

Störmer-Verlet integration algorithm

$$\vec{x}_{n+1} = 2\vec{x}_n - \vec{x}_{n-1} + \vec{a}_n(\Delta t)^2$$

$$\vec{v}_{n+1} = (\vec{x}_{n+1} - \vec{x}_n) / \Delta t$$

- Another variant of Verlet algorithm
- Use this for integrating dynamical system with a velocity-dependent acceleration, such as Lorentz force on a moving charge particle.
- The cumulative error in the velocity is larger than that in velocity Verlet algorithm

Exercise: Charge moving in a magnetic field

- A charge (mass m and charge q) moving with velocity $\mathbf{v} = (v_x, v_y, v_z)$ in a magnetic field $\mathbf{B} = (B_x, B_y, B_z)$ experiences a velocity-dependent Lorentz force $\mathbf{F} = (F_x, F_y, F_z) = q \mathbf{v} \times \mathbf{B}$. Develop a code based on the Störmer-Verlet integration algorithm to simulate the dynamical path of the charge particle moving through the magnetic field. Assume: $q = +1$ unit, mass $m = 1$ unit, initially located at $(0,0,0)$, initial velocity (v_{0x}, v_{0y}, v_{0z}) , $v_{0x} = v_{0y} = 0.1$ unit, $v_{0z} = 0.05$ unit, $\mathbf{B} = (0, 0, B_z)$, $B_z = 0.1$ unit. You should see a helical trajectory circulating about the z-direction.
- `verlet_algorithm_3D_coulomb_helix.nb`