

CONCERNING THE $2/_{\rm N} \rightarrow 1/3$ RESONANCE, II APPLICATION OF A VARIATIONAL PROCEDURE AND OF

THE MOSER METHOD TO THE EQUATION

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$$

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REPORT

MIDWESTERN UNNERSITIES RESEARCH ASSOCIATION*

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\frac{d^{2}v}{dt^{2}} + \left(\frac{2V}{N}\right)^{2}v + \frac{1}{2}\left[\sum_{m=1}^{N} b_{m} \sin 2mt\right]v^{2} = 0
$$

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May ZO, 1959

ABSTRACT

As a continuation of an earlier report pertaining to the $2/N \rightarrow 1/3$ resonance, the stability boundary for the equation

$$
\frac{d^2v}{dt^2} + \left(\frac{2V}{N}\right)^2 v + \frac{1}{2} \left[\sum_{m=1}^{\infty} b_m \sin 2mt \right] v^2 = 0
$$

has been studied analytically and (for $b_1 = 1$, $b_3 = 3/4$, $b_5 = 1/2$) by digital computation. A relatively simple trial function,

$$
v = \sum_{m=1}^{n} \left[A_m \sin (2 m - 4/3) t + B_m \sin 2 m t + C_m \sin (2 m + 4/3) t \right]
$$

is employed in a variational procedure or with harmonic balance to obtain an estimate of the unstable equilibrium (perbdic)solution and associated fixed points. Application of the Moser method of solution is also carried through, to include terms of order $(\frac{\nu}{N} - 1/3)^2$. The results are compared with computational data for $\frac{2}{N} = 0.3267$, 0.33, 0.3367, and 0.34.

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A. MOTIVATION

In a previous report, 1^* hereinafter designated as I, a study was made of the differential equation

$$
\frac{d^2v}{dt^2} + (2 \mathbf{2})/N^2 v + (1/2) (\sin 2 t) v^2 = 0, \qquad (1)
$$

with particular attention to the limiting-amplitude solution governed by the one-third resonance ($2/N \rightarrow 1/3$). As was pointed out in I, if the coefficient of the linear term in (1) had not been constant but involved a periodic function of the independent variable t, it would be possible² to remove this t-dependence by a suitable transbrmation. Such a transformation, however, has the effect that the quadratic term becomes more complicated than in eqn. (1). As an extension of the results of I, we therefore consider in the present report the equation

$$
\frac{d^2v}{dt^2} + (2 \, 2/\!|N)^2 v + (1/2) \left[\sum_{m=1}^{\infty} b_m \sin 2m t \right] v^2 = 0, \qquad (2)
$$

with $b_1 \neq 0$.

As before, $\frac{1}{1}$ results of a variational solution and of application of the Moser procedure³ will be presented and compared with computational results. In particular we shall be concerned with the limiting-amplitude solution governed by the one-third resonance, and undertake to carry the analysis consistently through terms of order $(\frac{\nu}{N} - 1/3)^2$.

*References are given in Section E.

B. THE VARIATIONAL METHOD

The unstable equilibrium orbit, or the associated "fixed points" characterizing the limiting-amplitude solution of eqn. (2).

$$
\frac{d^2v}{dt^2} + (2 \, 2^j/N)^2 \, v + (1/2) \left[\sum_{m=1}^{\infty} b_m \sin 2 m t \right] v^2 = 0,
$$

may be sought by insertion of a suitable trial function into the variational statement

$$
\delta \left\{ \langle (dv/dt)^2 \rangle - (2 \mathbf{Z}/N)^2 \langle v^2 \rangle - (1/3) \sum_{m=1}^{N} b_m \langle v^3 \sin 2m t \rangle \right\} = 0. (3)
$$

We shall employ here the trial function

$$
v = A_1 \sin 2 t/3 + B_1 \sin 2 t + C_1 \sin 10 t/3
$$

+
$$
\sum_{m=2}^{\infty} \left[A_m \sin (2 m - 4/3) t + B_m \sin 2 m t + C_m \sin (2 m + 4/3) t \right], (4)
$$

in which the first term is the dominant one and the remaining terms are then of a form suggested by considerations of harmonic balance.

In the substitution of the trial function (4) into the variational statement (3), only those terms need be retained which will contribute terms of order no higher than $(\frac{1}{N} - 1/3)^2$ to the solution--to this accuracy it is then sufficient to retain (cubic) terms in $\langle v^3 \sin 2 \text{ m t} \rangle$ which involve A_1 squared or cubed. With this approximation the variational statement (3) then becomes (on multiplication of (3) by 72):

$$
16\left[1-9\left(\frac{2}{N}\right)^{2}\right]A_{1}^{2}+16\left[9-9\left(\frac{2}{N}\right)^{2}\right]B_{1}^{2}+16\left[25-9\left(\frac{2}{N}\right)^{2}\right]C_{1}^{2}
$$

+
$$
16\sum_{m=2}^{N}\left[\left(3\ m-2\right)^{2}-9\left(\frac{2}{N}\right)^{2}\right]A_{m}^{2}+\left[(3\ m)^{2}-9\left(\frac{2}{N}\right)^{2}\right]B_{m}^{2}+\left[(3m+2)^{2}-9\left(\frac{2}{N}\right)^{2}\right]C_{m}^{2}
$$

-
$$
9\left(\frac{2}{N}\right)^{2}\left[C_{m}^{2}\right]
$$

+
$$
9\sum_{m=2}^{N}\left[A_{1}^{3}\right]3-2A_{1}^{2}B_{1}+A_{1}^{2}C_{1}
$$

+
$$
9\sum_{m=2}^{N}\left[A_{1}^{2}\left(A_{m}-2B_{m}+C_{m}\right)\right]
$$
to be stationary. (5)

By performing the appropriate differentiations of the algebraic form (5) the simultaneous algebraic equations for the coefficients of the trial function are then obtained directly:

$$
32\left[1 - 9\left(\frac{\nu}{N}\right)^2\right]A_1 + 9b_1\left[A_1^2 - 4A_1B_1 + 2A_1C_1\right] + 18\sum_{m=2}^{N}b_mA_1(A_m - 2B_m + C_m) = 0
$$
 (6a)

$$
32\left[9-9\left(\frac{\nu}{N}\right)^2\right]B_1 - 18\ b_1 A_1^2 = 0 \tag{6b}
$$

$$
32 \left[25 - 9 \left(\frac{\nu}{N}\right)^2\right] C_1 + 9 b_1 A_1^2 = 0 \tag{6c}
$$

$$
32 [(3 \text{ m} - 2)^2 - 9 (2/\text{N})^2] A_{\text{m}} + 9 b_{\text{m}} A_1^2 = 0
$$
 (6d)

$$
32 [(3 m)^{2} - 9 (U/N)^{2}] B_{m} - 18 b_{m} A_{1}^{2} = 0 \t{m} \ge 2 \t(6e)
$$

$$
32 [(3 m + 2)^{2} - 9 (1/N)^{2}] C_{m} + 9 b_{m} A_{1}^{2} = 0.
$$
 (6f)

In solution of eqns. (6a-f), one may first express B₁, C₁, A_m, ...

in terms of A_1 by means of eqns. (6b-f) and substitute the results into eqn. (6a) to obtain an equation involving the unknown A_1 alone. An approximate solution of this last-named equation, valid through terms of order $(\mathcal{V}/N - 1/3)^2$, may then be obtained and the remaining coefficients (B_1, C_1, A_m, \ldots) determined [Appendix AJ. We thus find

$$
A_1 = -\frac{64}{3 b_1} (1/3 - \frac{1}{N}) \left\{ 1 - 8 \left[1 + \sum_{m=2}^{\infty} \left(\frac{b_m}{b_1} \right)^2 \frac{9 m^2 - 5}{(m^2 - 1)(9 m^2 - 1)} \right] (1/3 - \frac{1}{N}) \right\} (7a)
$$

$$
B_1 = \frac{32}{b_1} (1/3 - \nu /N)^2
$$
 (7b)

$$
C_1 = -\frac{16}{3 b_1} (1/3 - \nu / N)^2
$$
 (7c)

$$
A_{m} = -\frac{128}{3 b_{1}} \frac{b_{m}/b_{1}}{(m-1) (3 m-1)} (1/3 - \nu/N)^{2}
$$
 (7d)

$$
B_{m} = \frac{256}{b_{1}} \frac{b_{m}/b_{1}}{9 m^{2} - 1} (1/3 - \nu/N)^{2} \qquad \qquad m \ge 2
$$
 (7e)

$$
C_{m} = -\frac{128}{3 b_{1}} \frac{b_{m}/b_{1}}{(m+1) (3 m+1)} (1/3 - \nu/N)^{2}
$$
 (7f)

These coefficients, when employed in the trial function (4), provide us with an approximate representation of the unstable equilibrium orbit in the form of a trigonometric series.

From the foregoing results for the unstable equilibrium orbit. the coordinates of the fixed points may be obtained, as desired. Thus, at $t = 0$, one finds

$$
v = 0
$$
\n
$$
P_{v} = \frac{dv}{dt} = \frac{2}{3} A_{1} + 2 B_{1} + \frac{10}{3} C_{1}
$$
\n
$$
+ \sum_{m=2}^{\infty} \left[\frac{2}{3} (3 m - 2) A_{m} + 2 m B_{m} + \frac{2}{3} (3 m + 2) C_{m} \right]
$$
\n
$$
= -\frac{128}{9 b_{1}} \left(\frac{1}{3} - \frac{v}{N} \right) \left\{ 1 - \left[\frac{45}{4} - \frac{2}{3} \right] \left[\frac{2}{3} - \frac{2 m (b_{m}/b_{1}) - (9 m^{2} - 5)(b_{m}/b_{1})}{(m^{2} - 1) (9 m^{2} - 1)} \right] \right\} \left(\frac{1}{3} - \frac{v}{N} \right)
$$
\n
$$
(8b)
$$

From the experience reported previously in I (Section C of reference 1) it may be expected that the accuracy of these results. being carried only through second order terms, will be somewhat limited unless $\frac{1}{3} - \frac{U}{N}$ is small; reasonable accuracy might be expected, however, if $\left| \frac{1}{3} - \frac{1}{N} \right|$ were, say. as small as 0.01. A comparison of the analytic results with digital computationsywill be presented later in this report (Sect. D). We turn next to the applications of the analytic method of Moser to eqn. (2) .

C. THE MOSER PROCEDURE

1. The Forward Transformations

In this section we undertake to treat eqn. (2) by the Moser procedure, 3 in a manner paralleling that presented in Sect. D 3 of I.¹ Our basic equation,

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eqn. (2), follows from the Hamiltonian

$$
H = (1/2) p2 + (1/2) (2 \mathcal{V}/N)2 v2 + (1/6) \left[\sum_{m=1}^{5} b_m \sin 2 m t \right] v3, \qquad (9)
$$

which we now subject to a series of canonical transformations designed to eliminate the t-dependence from the cubic term in (9).

We commence by employing the generating function

$$
G_{o} (v, \gamma_{o}) = (\mathcal{V}/N) v^{2} \text{ ctn} \gamma_{o} , \qquad (10)
$$

so that

$$
p = \partial G_0 / \partial v = (2 \mathbf{V}/N) v \text{ ctn } \gamma_0
$$
 (11a)

$$
J_0 = -\partial G_0 / \partial Y_0 = (\mathcal{V}/N) v^2 \csc^2 Y_0 ; \qquad (11b)
$$

thus

$$
\cot \gamma_0 = \frac{N}{2U} \frac{p}{v} \tag{12a}
$$

$$
J_0 = \frac{1}{2} \left(\frac{N}{2 U} \right) p^2 + \frac{1}{2} \left(\frac{2 U}{N} \right) v^2 \tag{12b}
$$

$$
v = (N/U)^{1/2} J_0^{1/2} \sin Y_0
$$
 (12c)

$$
p = 2 \left(\frac{U}{N}\right)^{1/2} J_0^{1/2} \cos \gamma_0 \qquad (12d)
$$

and the new Hamiltonian is

$$
K_0 = H + \partial G_0 / \partial t
$$

\n
$$
= H
$$

\n
$$
= 2 (\mathcal{V}/N) J_0 + (1/6)(N/\mathcal{V})^{3/2} J_0^{3/2} \sin^3 \gamma_0 \sum_{m=1}^{m} b_m \sin 2m t
$$

\n
$$
= 2 (\mathcal{V}/N) J_0
$$

\n
$$
+ (1/48)(N/\mathcal{V})^{3/2} J_0^{3/2} \sum_{m=1}^{m} b_m \left[3 \cos (\gamma_0 - 2m t) - 3 \cos (\gamma_0 + 2m t) \right]
$$

\n
$$
+ \cos (3 \gamma_0 + 2m t) - \cos (3 \gamma_0 - 2m t)
$$

\n(13)

with γ_{0} and J_{0} constituting respectively the new coordinate and momentum.

We now select as a second generating function

$$
G_{1} (\gamma_{0}, J_{1}) = J_{1} \cdot \gamma_{0} \left\{\frac{\sin(\gamma_{0} - 2 t)}{1 - \frac{1}{\gamma_{N}} + \frac{3}{\gamma_{N}} \frac{2h}{1 - \frac{3}{\gamma_{N}}}} + \frac{\sin(\gamma_{0} - 2 t)}{1 + \frac{1}{\gamma_{N}} + \frac{3}{\gamma_{N}} \frac{2h}{1 - \frac{3}{\gamma_{N}}}} + \frac{\sin(\gamma_{0} + 2 t)}{1 + \frac{1}{\gamma_{N}} + \frac{3}{\gamma_{N}} \frac{2h}{1 + \gamma_{N}}}}\right\}
$$
\n
$$
+ \sum_{m=2}^{\beta} \left\{\frac{\sin(\gamma_{0} - 2 m t)}{m - \frac{2}{\gamma_{N}} + 3 \frac{\sin(\gamma_{0} + 2 m t)}{m + \frac{2}{\gamma_{N}}}}{m + \frac{3}{\gamma_{N}} \frac{2h}{1 - \gamma_{N}}}\right\} (14)
$$

so that

 \cdot

 $\ddot{}$ \mathbf{r}

$$
J_0 = \partial G_1 / \partial V_0
$$

= $J_1 + \frac{1}{32} \left(\frac{N}{U}\right)^{3/2} J_1^{3/2}$

$$
= J_1 + \frac{1}{32} \left(\frac{N}{U}\right)^{3/2} J_1^{3/2}
$$

$$
+ \sum_{m=2}^{6} J_m \left[\frac{\cos(\gamma_0 - 2 \ln t)}{m - \frac{U}{N}} + \frac{\cos(\gamma_0 + 2 \ln t)}{m + \frac{U}{N}} - \frac{\cos(\gamma_0 + 2 \ln t)}{m + \frac{U}{N}} \right]
$$

$$
+ \sum_{m=2}^{6} J_m \left[\frac{\cos(\gamma_0 - 2 \ln t)}{m - \frac{U}{N}} + \frac{\cos(\gamma_0 + 2 \ln t)}{m + \frac{U}{N}} \right]
$$
(15a)

$$
\gamma_{1} = \frac{\partial G_{1}}{\partial J_{1}} = \frac{\partial G_{1}}{\partial J_{1}} = \frac{1}{\sqrt{N}} \left(\frac{N}{\nu} \right)^{3/2} \left(\frac{N}{\nu} \right)^{1/2} \left(\frac{N}{\nu}
$$

and

$$
K_{1} = K_{0} + \frac{1}{48} (\frac{N}{U})^{3/2} J_{1}^{3/2} J_{2}^{3/2} J_{1}^{3/2} + \frac{3}{1 - \frac{2N}{N}} + \frac{3}{1 + \frac{2N}{N}} - \frac{\cos(\gamma_{0} + 2t)}{1 + \frac{2N}{N}} - \frac{\cos(3\gamma_{0} + 2t)}{1 + 3 \frac{2N}{N}} + \frac{3}{1 + \frac{2N}{N}} - \frac{\cos(\gamma_{0} + 2t)}{1 + \frac{2N}{N}} + \frac{3}{1 + \frac{2
$$

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 J_1^2 : It is now in order, of course, to express the new Hamiltonian, K_1 , explicitly in terms of \mathcal{Y}_1 and J_1 . As a first step, substitution of J_o , as given by eqn. (15a), into K_0 , as given by eqn. (13), results (after considerable simplification) in eqn. (16) assuming the following form, through terms of order

$$
K_{1} = 2 \left(\frac{1}{N} \right) J_{1} - \frac{b_{1}}{48} \left(\frac{N}{U} \right)^{3} J_{1}^{2} \left(\frac{6 \frac{1}{N} N_{1}}{1 - \frac{1}{2} \left(\frac{N}{N} \right)^{2}} - \frac{1}{1 + 3 \frac{1}{N} N_{1}} \right)
$$

+ $\frac{6 \frac{1}{N} \sum_{m=2}^{N} \left(\frac{b_{m}}{b_{1}} \right)^{2} \left(\frac{1}{m^{2} - \frac{1}{2} \left(\frac{N}{N} \right)^{2}} + \frac{1}{m^{2} - \frac{1}{2} \left(\frac{N}{N} \right)^{2}} \right)$
+ $\sum_{m=1}^{N} \frac{b_{m} b_{m+2}}{b_{1}^{2}} \left(\frac{1}{m + 3 \frac{1}{N} \left(\frac{N}{N} \right)^{2} \left(\frac{1}{m + 2 - \frac{1}{2} \left(\frac{N}{N} \right)^{2}} \right) \right)$
+ terms which are neither constant, nor involve circular functions of an argument which is a multiple of 3 $\gamma_{0} - 2t$

It can be seen that the introduction of \mathcal{V}_1 in place of \mathcal{V}_0 in eqn. (17) need not change the form of this result, since the substitution, based on eqn. (15b), which is involved in expressing cos (3 γ ₀ - 2 t) in terms of γ ₁ does not introduce into the J_1^2 term any terms of the form which we have elected to retain. It may moreover be noted that there is little point to retaining the last term in eqn. (17), involving the cross products b_m b_m + 2. since, to this order, 3 $\frac{1}{N}$ may here be set equal to unity with the result that the term in question vanishes. In this spirit, and in the interest of . simplicity. we therefore write

$$
K_1 = 2 \left(\frac{\nu}{N} \right) J_1 - \frac{b_1}{48} \left(\frac{N}{V} \right)^{3/2} J_1^2 \cos \left(3 \right) J_1 - 2 t + \alpha \frac{b_1^2}{2048} \left(\frac{N}{V} \right)^3 J_1^2 \quad . \tag{18}
$$

where

$$
\alpha = \frac{6 \, \mathcal{U}_{N}}{1 - \mathcal{V}^{2}/N^{2}} - \frac{1}{1 + 3 \, \mathcal{U}_{N}}
$$

+ $6 \frac{\mathcal{U}}{N} \sum_{m=2}^{\infty} \left(\frac{b_{m}}{b_{1}}\right)^{2} \left[\frac{1}{m^{2} - \mathcal{U}^{2}/N^{2}} + \frac{1}{m^{2} - 9 \, \mathcal{U}^{2}/N^{2}}\right]$ (19)

 $\boxed{\text{cf.}}$ eqn. (25) of I and in which t-dependent terms have deliberately omitted from the J_1^2 term of K_1 .

For the final transformation we now. as in I. introduce the third generating function

$$
G_2 (\gamma_1, J_2) = J_2 (\gamma_1 - \frac{2}{3} t) , \qquad (20)
$$

which effects the transformation

$$
J_1 = \partial G_2 / \partial Y_1 = J_2
$$
\n
$$
Y_2 = \partial G_2 / \partial J_2 = Y_1 - \frac{2}{3} t
$$
\n(21a)

with

$$
K_2 = K_1 + \partial G_2 / \partial t
$$

= $K_1 - \frac{2}{3} J_2$
= $-2(\frac{1}{3} - \frac{2}{N}) J_2 - \frac{b_1}{48} (\frac{N}{2})^2 J_2$ cos 3 $Y_2 + \alpha \frac{b_1^2}{2048} (\frac{N}{2})^3 J_2^2$ (22)

and in which α is given by eqn. (19). K₂, which, as written, is independent of t. is now to be regarded as substantially a constant of the motion.

2. The Separatrix and Fixed Points

The expression (22) for K_2 , which we take to be a constant of the motion, is virtually identical in form to eqn. (57) of I [Section D 3 of reference 1] and the succeeding step thus will parallel the corresponding work

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in I, save that the values of $J_2 (= J_1)$ will contain a factor $1/b_1^2$ and \sim is to be interpreted in the manner of eqn. (19).

The fixed points, corresponding to the unstable equilibrium orbit, are characterized by K_2 being stationary; i.e., by

$$
\cos 3 \gamma_{2} = -1 \tag{23a}
$$

$$
\gamma_2 = \pm \mathcal{T}(13, \mathcal{T}) \tag{23b}
$$

$$
Y_1 = \pm \pi/3 + 2t/3, \quad \pi + 2t/3
$$
 (23c)

and

$$
J_1^{\prime/2} = J_2^{\prime/2} = \frac{64}{b_1} \left(\frac{1}{3} - \frac{1}{N} \right) \left(\frac{1}{N} \right)^{3/2} \eta_1 \quad . \tag{24}
$$

where

$$
\gamma_1 = \frac{\sqrt{1 + 8 \alpha (1/3 - 2/\beta) - 1}}{4 \alpha (1/3 - 2/\beta)}
$$
 (25a)

$$
= 1 - 2 \, \alpha \, (1/3 - \nu/N) + \cdots \, . \tag{25b}
$$

Other points on the separatrix are determined by eqn. (22), with K_2 given • the value $\left[$ implied by eqns. (23a) and (24) $\right]$

$$
K_2 = -\frac{8192}{3 b_1^2} \left(\frac{v}{N}\right)^3 \left(\frac{1}{3} - \frac{v}{N}\right)^3 \frac{V_1^2 (3 - V_1)}{2} .
$$
 (26)

3. The Inverse Transformation

To obtain an expression for the unstable equilibrium orbit in terms of the original dependent variable, v, we perform the inverse transformation from \mathcal{Y}_1 , J_1 , making use of eqn. (24) and (say) setting $\mathcal{Y}_1 = \pi + 2t/3$ $[cf. eqn. (23c)].$ We thus write

$$
J_0^{\prime/\mathbf{z}} = J_1^{\prime/\mathbf{z}} \left[1 - \frac{b_1}{64} \left(\frac{N}{U} \right)^{3/2} J_1^{\prime/\mathbf{z}} \cdot R \right]
$$
\n
$$
\sin \gamma_0 = \sin \gamma_1 - (\cos \gamma_1) (\gamma_1 - \gamma_0)
$$
\n
$$
= \sin \gamma_1 + \frac{b_1 \cos \gamma_1}{64} \left(\frac{N}{U} \right)^{3/2} J_1^{\prime/\mathbf{z}} \cdot S
$$
\n(27b)

and

$$
\cos \gamma_0 = \cos \gamma_1 + (\sin \gamma_1) (\gamma_1 - \gamma_0)
$$

= $\cos \gamma_1 - \frac{b_1 \sin \gamma_1}{64} (\frac{N}{U})^{3/2} J_1^{1/2} S$, (27c)

where

$$
R = \frac{\cos 4 t/3}{1 - \mathcal{U}N} + \frac{\cos 8 t/3}{1 + \mathcal{U}/N} - \frac{\cos 4 t}{1 + 3\mathcal{U}/N} + \sum_{m=2}^{\infty} \frac{b_m}{b_1} \left[\frac{\cos (2/3) (3 m - 1) t}{m - \mathcal{U}/N} + \frac{\cos (2/3) (3 m + 1) t}{m + \mathcal{U}/N} \right]
$$
\n
$$
+ \sum_{m=2}^{\infty} \frac{b_m}{b_1} \left[\frac{\cos (2/3) (3 m - 1) t}{m - \mathcal{U}/N} - \frac{\cos 2 (m + 1) t}{m + \mathcal{U}/N} \right]
$$
\n(27d)

and

$$
S = \frac{-3 \frac{\sin 4 t}{1 - \frac{1}{N}} + 3 \frac{\sin 8 t}{1 + \frac{1}{N}} - \frac{\sin 4 t}{1 + 3 \frac{1}{N}}}{\frac{1 + 3 \frac{\sin 2 \pi}{N}}{\sin \frac{2 \pi}{N}} + 3 \frac{\sin (2/3) (3 m + 1) t}{1 + 3 \frac{\sin (2/3) (3 m + 1) t}{1 + \frac{1}{N}}}
$$
\n
$$
+ \frac{\sin 2 (m - 1) t}{m - 3 \frac{1}{N}} - \frac{\sin 2 (m + 1) t}{m + 3 \frac{1}{N}} \qquad (27e)
$$

Accordingly [cf. eqn. (12c)]
\n
$$
v = (N/J)^{1/2} J_0^{1/2} \sin Y_0
$$
\n
$$
= - (N/J)^{1/2} J_1^{1/2} \left[1 - \left(\frac{1}{3} - \frac{U}{N} \right) \gamma_1 \cdot R \right] \left[\sin 2 t / 3 + \left(\frac{1}{3} - \frac{U}{N} \right) \gamma_1 \left(\cos 2 t / 3 \right) S \right]
$$

$$
= -\frac{64}{b_1} \left(\frac{1}{3} - \frac{1}{N} \right) \left(\frac{2 \sin 2 t/3}{N} + \frac{4(1/1) \sin 2 t}{1 - 2/1} \right) \left(\frac{1}{\sin 2 t/1} - \frac{1}{\sin 2 t/1} \right) \sin 2t/1} \right)
$$
\n
$$
= -\frac{64}{b_1} \left(\frac{1}{3} - \frac{1}{N} \right) \left(\frac{1}{N} \right) \left(\frac{1}{N} - \frac{1}{\sin 2 t} \right) + \frac{4 (1/1) \sin 2t}{1 - 2/1} \sin 2t/1} \left(\frac{1}{\sin 2t/1} - \frac{1}{\sin 2t/1} \right) \sin (2/3) (3 \text{ m} + 2) t \right)
$$
\n
$$
\left(\frac{1}{\sin 2t/1} - \frac{1}{\sin 2t/1} \right) \sin (2/3) (3 \text{ m} + 2) t \right)
$$
\n(28a)

$$
\begin{aligned}\n&\text{similarity} \left[\underline{\text{cf. eqn. (12d)}} \right] \\
&= -2 \left(\frac{2}{N} \right)^{1/2} 3 \int_{0}^{1/2} \cos \sqrt{\frac{2 \times 1}{N}} \left[1 - \left(\frac{1}{3} - \frac{2}{N} \right) \gamma_{1} \cdot R \right] \left[\cos 2 \frac{1}{3} - \frac{2}{N} \right] \gamma_{1} \left(\sin \frac{2 \frac{1}{3} + 1}{3} \right) S \right] \\
&= -\frac{128}{\text{b1}} \left(\frac{1}{3} - \frac{2}{N} \right) \left(\frac{2 \sqrt{2}}{N} \right)^{2} \gamma_{1} \cdot R \left[\frac{\left(\cos \frac{2 \frac{1}{3}}{N} - \frac{4 \cos 2t}{1 - 2^{2}/N^{2}} \right) + \left(\frac{1}{1 + 2 \sqrt{N}} \frac{1}{1 + 32/\sqrt{N}} \right) \cos 10t / 3 \right] \\
&= -\frac{128}{\text{b1}} \left(\frac{1}{3} - \frac{2}{N} \right) \left(\frac{2 \sqrt{2}}{N} \right)^{2} \gamma_{1} \cdot R \left[\frac{\left(\frac{1}{\sqrt{N}} - \frac{1}{2\sqrt{N}} + \frac{1}{\sqrt{N}} - \frac{3}{3} \frac{1}{2} \right) \cos (2/3) (3 \text{ m} - 2)t \right]}{\frac{2 \sqrt{N}}{\sqrt{N}}} \right]\n&= \frac{4 \text{ m} \cos 2 \text{ m} \text{ t}}{\frac{2 \sqrt{N} \sqrt{N}}{\sqrt{N}}} \cdot \frac{4 \text{ m} \cos 2 \text{ m} \text{ t}}{\frac{2 \sqrt{N} \sqrt{N}}{\sqrt{N}}} \cdot \frac{1}{\sqrt{N} \sqrt{N}} \cos (2/3) (3 \text{ m} + 2)t \right] \n\end{aligned}
$$
\n(28b)

For comparison with the results of Section B. we may first examine the coefficient of $\sin 2t/3$ in the expression for v shown in eqn. (28a), making certain simplifications consistent with retention of terms through those of order $\left(\frac{1}{2} - \frac{1}{N}\right)^2$. This coefficient is

$$
A_1 = -\frac{64}{b_1} \left(\frac{1}{3} - \frac{\nu}{N} \right) \left(\frac{\nu}{N} \right) \eta_1 \left[1 - \frac{1/3 - \nu}{1 - \nu/N} \eta_1 \right]
$$
 (29a)

$$
\dot{z} - \frac{64}{b_1} \left(\frac{1}{3} - \frac{1}{N} \right) \left(\frac{1}{N} \right) \left[1 - \left(2 \alpha + \frac{1}{1 - \frac{1}{N}} \right) \left(\frac{1}{3} - \frac{1}{N} \right) \right]
$$
(29b)

$$
\frac{1}{2} - \frac{64}{b_1} \left(\frac{1}{3} - \frac{v}{N} \right) \left(\frac{v}{N} \right) \left[1 - \left(2 \alpha + \frac{3}{2} \right) \left(\frac{1}{3} - \frac{v}{N} \right) \right]
$$
(29c)

$$
\frac{3}{2} \div \frac{64}{3 b_1} \left(\frac{1}{3} - \frac{\nu}{N} \right) \left[1 - \left(2 \alpha + \frac{9}{2} \right) \left(\frac{1}{3} - \frac{\nu}{N} \right) \right]
$$
(29d)

and, with

$$
\alpha = \frac{7}{4} + 4 \sum_{m=2}^{\infty} \left(\frac{b_m}{b_1}\right)^2 \frac{9 m^2 - 5}{(9 m^2 - 1) (m^2 - 1)} \qquad \text{[cf. eqn. (19)]}, \quad (30)
$$

$$
A_1 = -\frac{64}{3 b_1} \left(\frac{1}{3} - \frac{v}{N} \right) \left[1 - 8 \left[1 + \sum_{m=2}^{N} \left(\frac{b_m}{b_1} \right)^2 - \frac{9 m^2 - 5}{(m^2 - 1)(9 m^2 - 1)} \right] \left(\frac{1}{3} - \frac{v}{N} \right) \right], \quad (29e)
$$

in agreement with the expression given as eqn. (7a). A similar reduction of the coefficient of cos $2 t/3$ in the expression (28b) for p leads to a quantity which is 2/3 of formula (29e) for A_1 , as it of course should since $p = dv/dt.$

Similar reductions of the remaining (second order) terms in the trigonometric series for v and p , as given by eqns. (28a, b), leads to the coefficients listed below in Table 1.

TABLE I

COEFFICIENTS OF SECOND ORDER TERMS IN THE TRIGONOMETRIC-SERIES FOR v AND p. FROM EQUATIONS 28a AND 28b.

The coefficients listed here for the terms appearing in eqn. (28a) for v are immediately seen to be concordant with the coefficients of the trial function of Section B. as listed in eqns. (7b-f). Similarly the coefficients listed for p are seen to be related to those given $\int r v$ in a way consistent with $p = dv/dt$.

Coordinates of fixed points may of course be obtained directly from eqns. (28a, b). Thus, for one of the fixed points at $t = 0$ one finds

$$
v = 0
$$
\n(31a)
\n
$$
p = -\frac{128}{b_1} \left(\frac{1}{3} - \frac{2}{N} \right) \left(\frac{v^2}{N} \right)^2
$$
\n
$$
v = 0
$$
\n(31a)
\n
$$
v = 0
$$
\n(31b)
\n
$$
v = 0
$$
\n(31a)
\n
$$
v = -\frac{128}{b_1} \left(\frac{1}{3} - \frac{v^2}{N} \right)^2
$$
\n(31b)

This expression (31b) for p may be somewhat simplified if various reductions are made by aid of $\gamma_1 \nightharpoonup 1$ - $2\alpha\left(\frac{1}{3} - \frac{1}{N}\right)$, use of eqn. (30), and the approximation $(\frac{v}{N})^2 \leq \frac{1}{9} \left[1 - 6 \left(\frac{1}{3} - \frac{v}{N}\right)\right]$: $p = -\frac{128}{b_1} \left(\frac{1}{3} - \frac{1}{N}\right) \left(\frac{N}{N}\right)^2 \eta_1 \left\{1 - \left[\frac{7}{4} - 16 \sum_{m=2}^{\infty} \frac{m (b_m/b_1)}{(m^2 - 1)(9 m^2 - 1)}\right] \left(\frac{1}{3} - \frac{1}{N}\right)\right\}$ $\frac{2}{\pi}$ - $\frac{128}{h}$ $\left(\frac{1}{3} - \frac{v}{M}\right)\left(\frac{v^2}{N}\right)\left(1 - \left(\frac{21}{4} - 8\right)\right)\left(\frac{2m(b_m/b_1) - (9m^2 - 5)(b_m/b_1)^2}{2}\right)\left(\frac{1}{2} - \frac{v}{M}\right)\left(\frac{v^2}{M}\right)$ $\frac{128}{b_1} \left(\frac{1}{3} - \frac{V}{N} \right) \left(\frac{V}{N} \right) \left(1 - \left[\frac{21}{4} - 8 \sum_{m=2}^{N} \frac{2m(b_m/b_1) - (9m^2 - 3)(b_m/b_1)^2}{(m^2 - 1) (9m^2 - 1)} \right] \left(\frac{1}{3} - \frac{V}{N} \right) \right)$ $-\frac{128}{9 \text{ b}}\left(\frac{1}{3}-\frac{1}{2}\right)\left\{1-\left(\frac{45}{4}-8\sum_{n=1}^{\infty}\frac{2 \text{ m } (b_{n}/b_{1})-(9 \text{ m}^{2}-5) (b_{n}/b_{1})^{2}}{2}\right)\left(\frac{1}{3}-\frac{1}{2}\right)\right\}$ $\frac{1}{1}$ $\left(\frac{3}{3} \frac{N}{N} \right)$ $\left[\frac{4}{4} \frac{6}{m^2} \frac{1}{m^2 - 1} \frac{1}{(9m^2 - 1)} \frac{1}{(9m^2 - 1)} \frac{1}{(3m^2 - 1)} \frac$ (31b')

which is in agreement with the result $(8b)$ found in Section B. The other unstable fixed points associated with this value of t likewise may be obtained, by the substitution of $t = \pm \pi$ in eqns. (28a, b):

$$
v = \pm \frac{32\sqrt{3}}{b_1} \left(\frac{1}{3} - \frac{1}{N} \right) \left(\frac{1}{N} \right) \eta_1 \left(\frac{2}{1 - \frac{1}{2}} \right) \left(\frac{2}{1 - \frac{1}{2}} \right) \left(\frac{1}{1 - \frac{1}{2}} \right) \left
$$

$$
\frac{1}{2} = \frac{32\sqrt{3}}{b_1} \left(\frac{1}{3} - \frac{1}{N} \right) \left(\frac{1}{N} \right) \left(1 - \left[\frac{7}{4} - 16 \sum_{m=2}^{N} \frac{b_m}{b_1} \frac{m}{(m^2 - 1) (9 m^2 - 1)} \right] \left(\frac{1}{3} - \frac{1}{N} \right) \right)
$$
\n
$$
\frac{1}{2} = \frac{32\sqrt{3}}{b_1} \left(\frac{1}{3} - \frac{1}{N} \right) \left(\frac{1}{N} \right) \left(1 - \left[\frac{21}{4} - 8 \sum_{m=2}^{N} \frac{2m(b_m/b_1) - (9m^2 - 5)(b_m/b_1)^2}{(m^2 - 1) (9 m^2 - 1)} \right] \left(\frac{1}{3} - \frac{1}{N} \right) \right)
$$
\n
$$
\frac{1}{2} = \frac{32\sqrt{3}}{3 b_1} \left(\frac{1}{3} - \frac{1}{N} \right) \left(1 - \left[\frac{33}{4} - 8 \sum_{m=2}^{N} \frac{2m(b_m/b_1) - (9m^2 - 5)(b_m/b_1)^2}{(m^2 - 1) (9m^2 - 1)} \right] \left(\frac{1}{3} - \frac{1}{N} \right) \right], \quad (32a')
$$
\n
$$
p = \frac{64}{b_1} \left(\frac{1}{3} - \frac{1}{N} \right) \left(\frac{1}{N} \right)^2 \left(1 + \left[\frac{10}{1 - \frac{1}{2} \cdot \frac{1}{N}} \frac{b_m}{b_1} \frac{5}{(m^2 - \frac{1}{2} \cdot \frac{1}{N^2}} \right) \left(\frac{1}{3} - \frac{1}{N} \right) \left(\frac{1}{3} - \frac{1}{N} \right) \left(\frac{1}{3} \cdot \frac{1}{N} \right) \right]
$$
\n
$$
= \frac{64}{b_1} \left(\frac{1}{3} - \frac{1}{N} \right) \left(\frac{1}{N} \right)^2 \left(1 + \left[\frac{47}{4} + 4 \sum_{m=2}^{N} \
$$

The reduced forms (32a') and (32b') agree with the value of the trial function of Section B and its derivative at $t = \pm \pi$, namely $v = \pm \frac{\pi}{3}/2$) $\sum_{m=1}^{\infty} (A_m - C_m)$ and $dv/dt = - (1/3) \sum_{m=1}^{n} [(3 m - 2) A_m - 6 m B_m + (3 m + 2) C_m]$, when the coefficients are taken as given by eqns. (7a-f).

The coefficients of the trigonometric development of the unstable equilibrium orbit, and particular fixed-point coordinates, are thus seen to agree, through terms in $\left(\frac{1}{3} - \frac{\nu}{N}\right)^2$, when obtained by the variational method or by the Moser procedure. In the following Section we present some computational checks of these results.

D. COMPUTATIONAL CHECKS

The analytic results of Sections Band C for the limiting-amplitude solution of eqn. (2), for which the solution was carried through terms of order (ν/N - 1/3)², have been subjected to computational checks⁴ for a series of examples in which

 $b_1 = 1$, $b_3 = 3/4$, and $b_5 = 1/2$, (33) and in which $\frac{\nu}{N}$ successively assumed the values

> o. 3267, 0.33, 0.3367, and 0.34.

The computational results for the trigonometric representation of the unstable equilibrium orbit, and for the coordinates (v, p) of the fixed points corresponding to $t = 0$, were compared with the results of the analytic work, both in the form obtained directly from application of the Moser method and in the simplified, or "reduced", forms in which the results also could be expressed. A particularly decisive test of the results might be afforded by examining explicitly the coefficient of $(\frac{\nu}{N} - 1/3)^2$ in the results--thus by forming

$$
1 - \frac{9 b_1}{128} - \frac{(-p)}{\frac{1}{3} - \frac{v}{N}}
$$

$$
\frac{1}{3} - \frac{v}{N}
$$

one might expect to obtain a result which would approach

$$
\frac{45}{4} - 8 \sum_{m=2}^{2} \frac{2 m (b_m/b_1) - (9 m^2 - 5) (b_m/b_1)^2}{(m^2 - 1) (9 m^2 - 1)} = 11.80
$$

as $2^l/N \rightarrow 1/3$ <u>cf.</u> eqn. (31b'). From such tests it appeared that the coefficients of interest were approximately of the size expected but assumed limiting values which depended appreciably on the Runge-Kutta interval employed in the computations--thus with $N_{RK} = 64$ (requiring runs of length N_{E} = 960 Runge-Kutta steps), the limiting value of

$$
\frac{1-\frac{9 b_1}{128} \frac{(-p)}{\frac{1}{3} - \frac{v}{N}}}{\frac{1}{3} - \frac{v}{N}}
$$

appeared to be about 11. 7. In the results reported below, the computational results are taken primarily from runs made with $N_{RK} = 64$.

In Table II we list the Fourier coefficients of the unstable equilibrium orbit for the cases studied. For each argument listed, the first line gives the value of the coefficient expected from the results of the Moser theory ${[eqns. (28a, b)]}$; the second line gives the value obtained from the reduced forms [see eqn. (29e) and Table I]; and the third line gives the coefficients obtained computationally.

In Table III we similarly list the fixed-point coordinates, for $t = 0$. The agreement between the analytic and computational results, as illustrated by Table II and Table III, is felt to be completely satisfactory.

17

(a)Eqn. (28a)
(b)Reduced forms(29e), et seq.
(c)Computational

 $(a)Eqn. (28a)$
(b)Reduced for ms

(c)Computational

 $\ddot{}$

TABLE III

"

 $\sim 10^{-1}$

FIXED POINT COORDINATES

$(t = 0, \mod, 2\pi)$

 $\ddot{}$

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E. REFERENCES

with $N_1 = 10$, $N_2 = 5$, and $\alpha_3 = \alpha_{15} = \beta_3 = \beta_{15} = \gamma_{3} = \gamma_{15} = 0.5$. If one selects $N_{RK} = 64$, a computational run through an interval $\Delta t = 3\pi$ requires a total of $N_E = 960$ Runge-Kutta integration steps. For Fourier analysis of the results of a DUCK-ANSWER computation, the DUCKNALL program was employed *John McNall*, (IBM Program 219), MURA-438 (1958)], this program constituting basically an incorporation into the DUCK-ANSWER program of the FORANAL program [J. N. Snyder, (IBM Program 52), MURA-228 (1957).

APPENDIX A

SOLUTION OF EQNS. 6a-f FOR THE COEFFICIENTS OF THE TRIAL FUNCTION

From eqns. (6b-f) we immediately obtain

$$
B_1 = (1/16) b_1 A_1^2 \left[1 - (\mathcal{U}/N)^2 \right]^{-1}
$$
 (A-1a)

$$
C_1 = (9/32) b_1 A_1^2 \left[25 - 9 \left(\frac{\nu}{N}\right)^2\right]^{-1}
$$
 (A-1b)

$$
A_{m} = -(9/32) b_{m} A_{1}^{2} \left[(3 m - 2)^{2} - 9 (\frac{\nu}{N})^{2} \right]^{-1}
$$
 (A-1c)

$$
B_m = (9/16) b_m A_1^2 [(3 m)^2 - 9 (2/N)^2]^{-1} \qquad m \ge 2
$$
 (A-1d)

$$
C_m = -(9/32) b_m A_1^2 \left[(3 m + 2)^2 - 9 (2/N)^2 \right]^{-1} \qquad (A-1e)
$$

By insertion of the expressions (A-la-e) into eqn. (6a), and rejection of the trivial

root $A_1 = 0$, the quadratic equation for A_1 is obtained:

$$
\begin{aligned}\n&\left.\frac{1}{2}\left[1 - 9\left(\frac{\nu}{N}\right)^2\right] + 9\,\mathbf{b}_1\,\mathbf{A}_1 - 9\,\mathbf{b}_1^2\,\mathbf{A}_1^2\left[\frac{1}{1 - \left(\frac{\nu}{N}\right)^2} + \frac{9/16}{25 - 9\left(\frac{\nu}{N}\right)^2}\right]\right. \\
&\left. - \frac{81}{16}\mathbf{A}_1^2\,\sum_{m=2}^{2}\,\mathbf{b}_m^2\left[\frac{1}{(3\,\mathbf{m} - 2)^2 - 9\left(\frac{\nu}{N}\right)^2} + \frac{4}{(3\,\mathbf{m})^2 - 9\left(\frac{\nu}{N}\right)^2} + \frac{1}{(3\,\mathbf{m} + 2)^2 - 9\left(\frac{\nu}{N}\right)^2}\right] = 0.\n\end{aligned}
$$

An approximate solution of eqn. (A-2) then gives
\n
$$
A_{1} = -\frac{32}{9b_{1}} \left[1 - 9(\mathbf{U}/N)^{2} \right] \left[1 - \frac{32}{81} \left\{ 9 \left[\frac{1/4}{1 - (\mathbf{U}/N)^{2}} + \frac{9/16}{25 - 9(\mathbf{U}/N)^{2}} \right] + \frac{81}{25 - 9(\mathbf{U}/N)^{2}} \left[\frac{1}{(3m - 2)^{2} - 9(\mathbf{U}/N)^{2}} + \frac{4}{(3m)^{2} - 9(\mathbf{U}/N)^{2}} \right] \right]
$$
\n
$$
= -\frac{32}{b_{1}} \left[\frac{1}{9} - (\frac{\mathbf{U}}{N}) \right] \left[1 - 9 \left(\frac{8/9}{1 - (\mathbf{U}/N)^{2}} + \frac{2}{25 - 9(\mathbf{U}/N)^{2}} \right] \right] \left[1 - 9(\mathbf{U}/N)^{2} \right]
$$
\n
$$
+ 2 \sum_{m=2}^{\infty} (\frac{b_{m}}{b_{1}})^{2} \left[\frac{1}{(3m - 2)^{2} - 9(\mathbf{U}/N)^{2}} + \frac{4}{(3m)^{2} - 9(\mathbf{U}/N)^{2}} + \frac{1}{(3m + 2) - 9(\mathbf{U}/N)^{2}} \right] \left[\frac{1}{9} \left(\frac{1}{N} \right) \right]
$$

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$$
2 = \frac{32}{b_1} \left[\frac{1}{9} - \left(\frac{v}{N} \right) \right] \left[1 - \frac{9}{12} \left[\frac{13}{12} + \frac{v}{2} \right] \right] \left[\frac{1}{3} - \left(\frac{v}{N} \right) \right] \left[\frac{1}{3} - \left(\frac{v}{N} \right) \right] \left[\frac{1}{9} - \left(\frac{v}{N} \right) \right]
$$

\n
$$
2 = \frac{64}{3b_1} \left(\frac{1}{3} - \frac{v}{N} \right) \left[1 - \frac{3}{2} \left(\frac{1}{3} - \frac{v}{N} \right) \right] \left[1 - 6 \left(\frac{13}{12} + \frac{4}{3} \sum_{m=2}^{5} \left(\frac{b_m}{b_1} \right) \frac{2}{m^2 - 1} \right] \left(\frac{b_m^2 - 5}{m^2 - 1} \right) \left(\frac{1}{3} - \frac{v}{N} \right) \right]
$$

\n
$$
2 = \frac{64}{3b_1} \left(\frac{1}{3} - \frac{v}{N} \right) \left[1 - 8 \left(\frac{b_m}{3} \right) \right]^2 \left[\frac{9}{3} - \frac{9}{3} \right] \left(\frac{1}{3} - \frac{v}{N} \right) \left(\frac{1}{3} - \frac{v}{N} \right) \right]
$$

\n
$$
2 = \frac{64}{3b_1} \left(\frac{1}{3} - \frac{v}{N} \right) \left[1 - 8 \left(\frac{b_m}{3} \right) \right]^2 \left[\frac{9}{3} - \frac{9}{1} \right] \left(\frac{3}{3} - \frac{v}{N} \right) \left[\frac{1}{3} - \frac{v}{N} \right] \left(\frac{1}{3} - \frac{v}{N} \right) \right]
$$

\n
$$
(A - 3a)
$$

 \bullet

in which $\frac{2}{N}$ has been replaced by 1/3 in terms such that a simplification could thereby be achieved consistent with the objective of retaining accuracy through order $(1/3 - \nu/N)^2$. To this same order we also obtain, by substitution of $A_1 \cong -\frac{64}{3 \text{ b}_1} \left(\frac{1}{3} - \frac{v}{N}\right)$ into eqns. (A-la-e) in turn, \sim B₁ = $\frac{32}{h} \left(\frac{1}{3} - \frac{1}{N} \right)^2$ (A-3b)

$$
C_1 = -\frac{16}{3 b_1} \left(\frac{1}{3} - \frac{v}{N}\right)^2
$$
 (A-3c)

$$
A_{m} = -\frac{128}{b_{1}} \frac{b_{m}/b_{1}}{(3 m - 2)^{2} - 1} \left(\frac{1}{3} - \frac{\nu}{N}\right)^{2} = -\frac{128}{3 b_{1}} \frac{b_{m}/b_{1}}{(m - 1)(3 m - 1)} \left(\frac{1}{3} - \frac{\nu}{N}\right)^{2}
$$
 (A-3d)

$$
B_{m} = \frac{256}{b_{1}} \frac{b_{m}/b_{1}}{(3 m)^{2} - 1} \left(\frac{1}{3} - \frac{\nu}{N}\right)^{2} = \frac{256}{b_{1}} \frac{b_{m}/b_{1}}{9 m^{2} - 1} \left(\frac{1}{3} - \frac{\nu}{N}\right)^{2} \qquad m \gg 2 \quad (A-3e)
$$

$$
C_{m} = -\frac{128}{b_{1}} \frac{b_{m}/b_{1}}{(3 m + 2)^{2} - 1} \left(\frac{1}{3} - \frac{\nu}{N}\right)^{2} = -\frac{128}{3b_{1}} \frac{b_{m}/b_{1}}{(m + 1)(3 m + 1)} \left(\frac{1}{3} - \frac{\nu}{N}\right)^{2}
$$
 (A-3f)

It is these equations which have been taken as eqns. (7a-f) in the main body of the text. The results for the special case $b_m = 0$ (m \geqslant 2) can be seen to be consistent, through order ϵ^2 , with equations (10a-c) of I \int Section C 1 of refereence 1 \int .