

BOUNDS FOR LINEAR AND NONLINEAR
INITIAL VALUE PROBLEMS

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by

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B.E., South Gujarat University, Surat, India, 1970

A MASTER'S REPORT

submitted in partial fulfillment of the

requirements for the degree

MASTER OF SCIENCE

Department of Mechanical Engineering

KANSAS STATE UNIVERSITY

Manhattan, Kansas

1973

Approved by:

F. C. Appl
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LD
2668
R4
1973
D4
C.2
Doc.

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NOMENCLATURE

- B_1 = bounding coefficient in the Tchebyshev series for x_1
 B_u = bounding coefficient in the Tchebyshev series for x_u
 $C[R]$ = the class of functions which are continuous on the region R.
 $C^1[R]$ = the class of functions which are continuous with continuous first derivatives on the Region R.
 $f(x)$ = spring rate which is function of x
 $F(x)$ = spring rate
 $g(\frac{dx}{dt})$ = damping characteristic
 $G(\frac{dx}{dt})$ = damping characteristic
 m = mass in spring-mass system
 N = order of the Tchebyshev series
 R = a region in (x, \dot{x}, t) space
 R_1 = a region in (x, \dot{x}, t) space
 t = time
 T = maximum time over which the problem is considered
 v_0 = initial velocity
 x = dependent variable
 \dot{x} = first derivative of the dependent variable with respect to time or dimensionless time.
 \ddot{x} = second derivative of the dependent variable with respect to time or dimensionless time
 x_1 = lower bound
 x_{\max} = maximum value of x on some interval
 \dot{x}_{\max} = maximum value of \dot{x} on some interval
 x_{\min} = minimum value of x on some interval

\dot{x}_{\min} = minimum value of \dot{x} on some interval
 x_0 = initial displacement
 x_u = upper bound
 α = linearity parameter in the spring-mass system
 β = nonlinearity parameter in the spring-mass system
 Δ_1 = negative constant
 Δ_{\max} = maximum value of residual
 Δ_{\min} = minimum value of residual
 Δ_u = positive constant
 ϵ = nonlinearity parameter in the damper
 τ = t/T , nondimensional time
 ξ = linearity parameter in the damper

INTRODUCTION

The solution of differential equations is an important activity in the analysis of many engineering problems. There are many initial value and boundary value problems for which exact solutions are either impossible or impracticable to obtain using existing methods. With the development of high speed digital computers, attempts have been made to solve difficult problems by approximate techniques. Many of these techniques result in a good approximate solution; but unless the exact solution is known, the error associated with the approximate solution can not be precisely determined.

Error analysis, for the case of nonlinear differential equations is difficult and sometimes impracticable. Error estimates are available for some equations but no general conclusions concerning error analysis have been formulated for nonlinear differential equations. This is particularly unfortunate since uncertainty in approximate numerical solutions is usually more critical for nonlinear than linear equations. Sometimes the error analysis is more difficult and cumbersome than solving approximately the differential equation itself. It has been stated that, "In fact, the problem of error analysis in many instances overshadows the numerical technique." [6]*

In using most approximate methods, an attempt is made to obtain an "approximate solution" for the "exact problem", but the method used in this report is to determine an "exact solution" to an "approximate problem." In this work, an attempt has been made to obtain exact solutions to

* [] Numbers in brackets designate references at the end of report.

modified problems such that these solutions provide upper and lower bounding functions for the original problems. Since upper and lower bounds are obtained, further error analysis is unnecessary.

Bell [1] developed a new method for finding rigorous upper and lower bounds to the solution of a wide class of second order ordinary differential equations with initial conditions.

Specifically, he treated the following initial value problem.

$$\dot{x}' + f(t, x, \dot{x}) = 0 \quad (1)$$

$$x(0) = x_0 \quad (2)$$

$$\dot{x}(0) = v_0 \quad (3)$$

in some time interval $I = [0, T]$, where $f(t, x(t), \dot{x}(t))$ is continuous and

$$\frac{\partial f}{\partial x} \geq 0 \quad \text{for } t \in I \quad (4)$$

The upper "dots" indicate differentiation with respect to t .

He has formulated and proved a theorem for upper and lower bounds for the displacement $x(t)$ and the velocity $\dot{x}(t)$. The theorem is given in Appendix A. Further, he also developed a numerical technique to find the bounding function x_u and x_l such that

$$x_l \leq x \leq x_u \quad \text{for } t \in I \quad (5)$$

and he applied this technique to a few problems.

The purpose of this work is to apply this technique to other problems having linear or nonlinear governing differential equations. The problems included in this report correspond to a nonlinear spring mass system with a linear damper and a nonlinear spring mass system with a nonlinear damper. The major objective of this work is to verify the method developed by Bell.

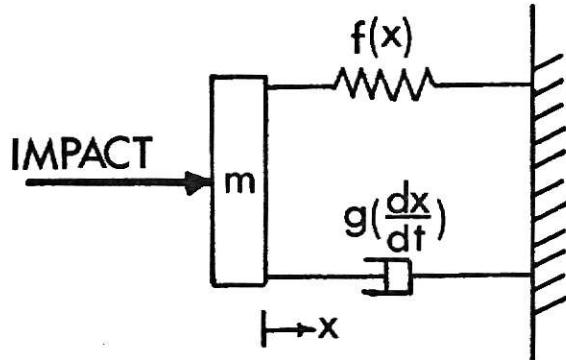
The work of Appl and Hung [2] involved finding bounds for the solutions of a similar problem. The difference is that in contrast to equation (4) of

Bell's work, $\frac{\partial f}{\partial x} < 0$ was used by Appl and Hung. The condition imposed by equation (4) results in a more difficult problem because of the oscillatory nature of solutions.

The bounding technique developed by Bell is applied to several problems which are obtained by changing parameters like spring coefficient, damping coefficient, etc. The bounding solutions were obtained in closed analytic form and, for the problems considered, yielded good bounds.

Definition of the Problem

Consider a system composed of a mass, damper and spring as shown in the diagram.



Where,

$f(x)$ is the spring rate which is a function of x .

$g(\frac{dx}{dt})$ is the damping characteristic which is a function of $\frac{dx}{dt}$

The differential equation of the motion of the mass is

$$m \frac{d^2x}{dt^2} + g \left(\frac{dx}{dt} \right) \cdot \frac{dx}{dt} + f(x) \cdot x = 0 \quad (6)$$

with initial conditions

$$x(0) = x_0 \quad (7)$$

$$\frac{dx}{dt}(0) = v_0 \quad (8)$$

Dividing by m yields

$$\frac{d^2x}{dt^2} + G \left(\frac{dx}{dt} \right) \cdot \frac{dx}{dt} + F(x) \cdot x = 0 \quad (9)$$

where

$$G \left(\frac{dx}{dt} \right) = \frac{g \left(\frac{dx}{dt} \right)}{m} \quad (10)$$

$$F(x) = \frac{f(x)}{m} \quad (11)$$

The following substitution was used to nondimensionalize the time variable

$$\tau = \frac{t}{T} \quad (12)$$

The following notation is used:

$$\dot{x} = \frac{dx}{d\tau} = T \left(\frac{dx}{dt} \right) \quad (13)$$

$$\ddot{x} = \frac{d^2x}{d\tau^2} = T^2 \left(\frac{d^2x}{dt^2} \right) \quad (14)$$

The resulting equation is

$$\frac{\ddot{x}}{T^2} + G\left(\frac{\dot{x}}{T}\right) \cdot \frac{\dot{x}}{T} + F(x) \cdot x = 0 \quad (15)$$

with initial conditions

$$x(0) = x_0 \quad (16)$$

$$\dot{x}(0) = v_0 \quad (17)$$

This is the governing differential equation for a nonlinear spring mass system with damping.

The following functions were selected for $F(x)$ and $G(\dot{x})$

$$F(x) = \alpha + \beta x^2 \quad (18)$$

$$G\left(\frac{dx}{dt}\right) = \xi \left\{ 1 + \epsilon \left(\frac{dx}{dt} \right)^2 \right\} \quad (19)$$

The differential equation then takes the form

$$\frac{d^2x}{dt^2} + \xi \left\{ \frac{dx}{dt} + \epsilon \left(\frac{dx}{dt} \right)^3 \right\} + \alpha x + \beta x^3 = 0 \quad (20)$$

Equation (20) is the general governing differential equation for problems worked in this report. The parameters α , β , ξ and ϵ were allotted different values and bounds were obtained.

Initial Conditions

Initial conditions were selected for impact loads. Impact was so applied that initial displacement at time $t = 0$, was x_0 and velocity v_0 .

In this work, we were particularly interested in analyzing the problems in the nonlinear range. So the initial magnitude of velocity was selected such that the range of the problem was nonlinear.

It was found that if the initial velocity was too small, it was difficult to plot the displacement and compare with other values obtained by changing parameters because the maximum displacement was too small. Initial velocity $v_0 = 5.0$ gave sufficiently large values to plot and compare with the other results. So the following values were selected for initial conditions.

$$x(0) = x_0 = 0.0 \quad (21)$$

$$\dot{x}(0) = v_0 = 5.0 \quad (22)$$

Method for Determining Upper and Lower
Bounds for the Displacement

In this work, the technique and program developed by Bell were used. This program contains two function subroutines which had to be changed.

To illustrate the method, the following example is considered.

$$\frac{d^2x}{dt^2} + \xi \frac{dx}{dt} + \alpha x + \beta x^3 = 0 \quad (23)$$

The bounding differential equations are

$$\frac{d^2x_u}{dt^2} + \xi \frac{dx_u}{dt} + \alpha x_1 + \beta x_1^3 = \Delta_u \quad (24)$$

$$\frac{d^2x_1}{dt^2} + \xi \frac{dx_1}{dt} + \alpha x_u + \beta x_u^3 = \Delta_1 \quad (25)$$

with initial conditions

$$x_u(0) = x_1(0) = 0 \quad (26)$$

$$\frac{dx_u}{dt}(0) = \frac{dx_1}{dt}(0) = 5.0 \quad (27)$$

$$\text{where } \Delta_u > 0 \quad (28)$$

$$\text{and } \Delta_1 < 0 \quad (29)$$

The following substitution was used to nondimensionlize the time variable

$$\tau = t/T, \quad (30)$$

$$\dot{x} = \frac{dx}{d\tau} = T \frac{dx}{dt} \quad (31)$$

$$\ddot{x} = \frac{d^2x}{d\tau^2} = T^2 \frac{d^2x}{dt^2} \quad (32)$$

This resulted in the bounding system

$$\ddot{x}_u + \xi T \dot{x}_u + T^2 \alpha x_1 + T^2 \beta x_1^3 = T^2 \Delta_u \quad (33)$$

$$\ddot{x}_1 + \xi T \dot{x}_1 + T^2 \alpha x_u + T^2 \beta x_u^3 = T^2 \Delta_1 \quad (34)$$

$$x_u(0) = x_1(0) = 0 \quad (35)$$

$$\dot{x}_u(0) = \dot{x}_1(0) = 5.0 \quad (36)$$

The bounding theorem used in this work involves the simultaneous solution of the two coupled bounding differential equations. Because of this and $\frac{\partial f}{\partial x} \geq 0$, there is inherent tendency for the difference $x_u(\tau) - x_1(\tau)$ to increase as τ increases. Therefore it is required that Δ_u and Δ_1 be small for the bounding solution to remain close together as τ increases.

In theory Δ_u and Δ_1 can be made arbitrarily small, and in the limiting case, $\Delta_u = \Delta_1 = 0$. However, in the algorithm Δ_u and Δ_1 must be of sufficient initial magnitude so that the approximately obtained analytic forms for x_u and x_1 , when substituted into the bounding differential equations, still satisfy the hypothesis $\Delta_u > 0$ and $\Delta_1 < 0$. The technique developed by Bell utilizes the Runge-Kutta-Nystrom method for numerical integration of differential equations and uses shifted Tchebyshev polynomials as approximate analytic forms for the points obtained by the Runge-Kutta-Nystrom method.

Therefore, the initial choices for Δ_u and Δ_1 depend on the degree of precision of the Runge-Kutta-Nystrom integration method, curve fitting procedures and computer precision.

The curve fitting procedure used by Bell consisted of approximating x_u and x_1 by linear combinations of shifted Tchebyshev polynomials of the

first kind. In final form, x_u and x_1 are expressed as

$$x_u = \sum_{i=1}^{N+2} B_{ui} T_i^* (\tau) \quad (37)$$

$$x_1 = \sum_{i=1}^{N+2} B_{li} T_i^* (\tau) \quad (38)$$

Where B_{ui} , B_{li} are bounding coefficients and T_i^* are the Tchebyshev polynomials.

The following tactic was used to obtain the bounding solutions.

First, the computer analysis was performed with $\Delta_u = \Delta_1 = 0$. This was, of course, equivalent to standard numerical integration and curve fitting, since the bounding differential equations degenerated, under these conditions, to the differential equation of interest. These identical approximate solutions were substituted into the bounding differential equations to check the signs of the equal residuals, Δ_u and Δ_1 . The residuals displayed a variation with τ . Since these residuals were equal to each other and not identically zero, they could not both satisfy the hypothesis of the bounding theorem. Specifically, they could not satisfy the requirement $\Delta_u > 0$, $\Delta_1 < 0$ for $\tau \in I$. However, the extent to which they failed to satisfy this hypothesis served as a guide for determination of trial values for Δ_u and Δ_1 for a subsequent attempt at finding approximate solutions which would satisfy the hypothesis of the theorem.

Example Problems

I The case of the nonlinear spring mass system with linear damping.

(i) The case of

$$\ddot{x} + \xi \dot{x} + \alpha x + \beta x^3 = 0 \quad \tau \epsilon I_1 \quad (39)$$

$$x(0) = 0 \quad (40)$$

$$\dot{x}(0) = 5.0 \quad (41)$$

$$\alpha = 2\beta = 4\pi^2 \quad (42)$$

$$T = 1.3 \quad (43)$$

was considered. For the various values of ξ , $\xi = 0.0, 1.0, 5.0, 10.0$ bounds were obtained and bounding curves for the average value of x as a function of τ are presented in Figure 1.

Bounds for the case $\xi = 0.0$, are presented in Table 1. The maximum spread in the bounds for $\xi = 0.0$, was 0.12528×10^{-4} which was about 0.00168% of the maximum of the absolute value of x_u .

Bounds were obtained for the case $\xi = 5.0$ and the results, in the form of the bounding coefficients, are presented in Table 2. The maximum spread in the bounds for $\xi = 5.0$, was 0.396×10^{-8} which was about $0.8388 \times 10^{-6}\%$ of the maximum of the absolute value of x_u .

(ii) The case of

$$\ddot{x} + \xi \dot{x} + \alpha x + \beta x^3 = 0 \quad \tau \epsilon I_1 \quad (44)$$

$$x(0) = 0 \quad (45)$$

$$\dot{x}(0) = 5.0 \quad (46)$$

$$\alpha = \beta = 4\pi^2 \quad (47)$$

$$T = 1.3 \quad (48)$$

was considered. For the various values of ξ , $\xi = 0.0, 5.0, 10.0$, bounds were obtained and bounding curves for the average value of x as a function of τ are presented in Figure 2.

Bounds were obtained for the case $\xi = 1.0$ and the results, in the form of bounding coefficients, are presented in Table 3. The maximum spread in the bounds for $\xi = 1.0$, was 0.69838×10^{-5} which was about 0.00107833% of the maximum of the absolute value of x_u .

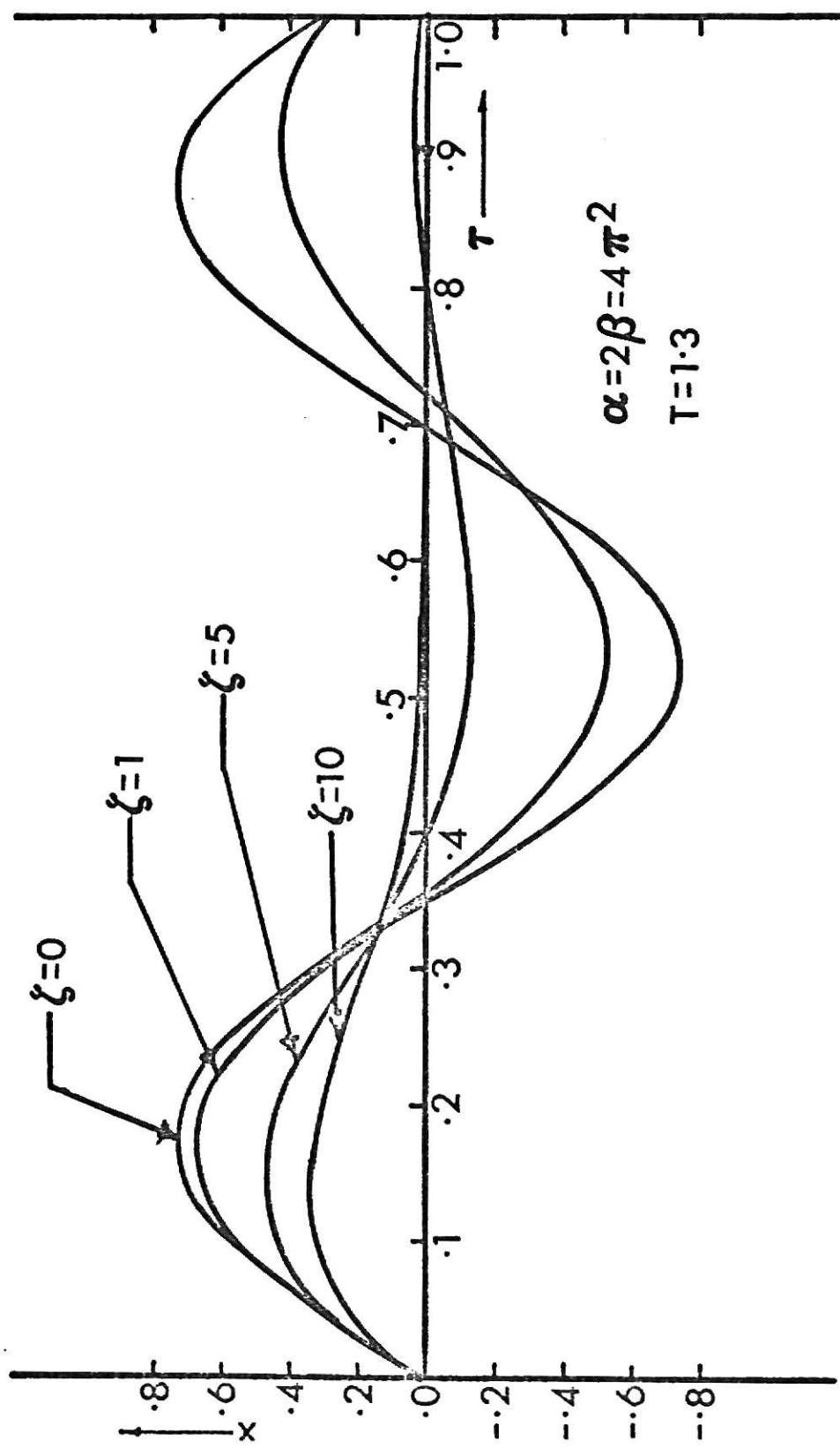


FIG. 1 Average values of the bounding functions for the case of
 $\ddot{x} + \xi \dot{x} + \alpha x + \beta x^3 = 0, \quad x(0) = 0, \quad \dot{x}(0) = 5.0$

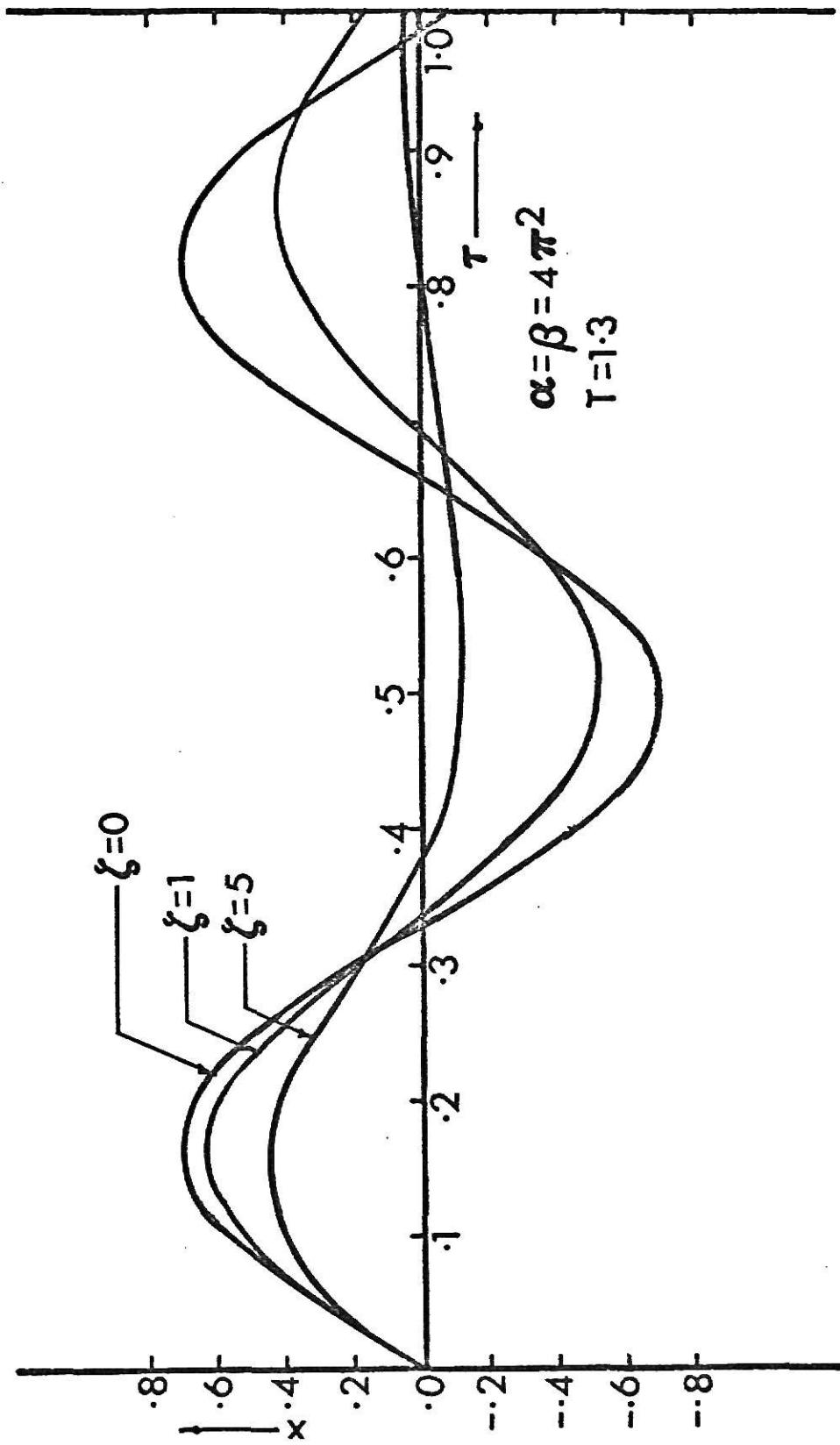


FIG. 2 Average values of the bounding functions for the case of
 $\ddot{x} + \xi \dot{x} + \alpha x + \beta x^3 = 0, x(0) = 0, \dot{x}(0) = 5.0$

II The case of the nonlinear spring mass system with nonlinear damping.

(i) The case of

$$\ddot{x} + \xi \{ \dot{x} + \epsilon(\dot{x})^3 \} + \alpha x + \beta x^3 = 0, \quad \tau \epsilon I_1 \quad (49)$$

$$x(0) = 0 \quad (50)$$

$$\dot{x}(0) = 5.0 \quad (51)$$

$$\alpha = 2\beta = 4\pi^2 \quad (52)$$

$$T = 1.3 \quad (53)$$

$$\epsilon = 0.25 \quad (54)$$

was considered. For the various values of ξ , $\xi = 0.0, 0.2, 1.0, 2.0$, bounds were obtained and bounding curves for the average value of x as a function of τ are presented in Figure 3.

Bounds were obtained for the case $\xi = 0.2$ and the results, in the form of bounding coefficients, are presented in Table 4.

Bounds for the case $\xi = 1.0$, are presented in Table 5. The maximum spread in the bounds for $\xi = 1.0$, was 0.54915×10^{-5} which was about 0.01093% of the maximum of the absolute value of x_u .

(ii) The case of

$$\ddot{x} + \xi \{ \dot{x} + \epsilon(\dot{x})^3 \} + \alpha x + \beta x^3 = 0, \quad \tau \epsilon I_1 \quad (55)$$

$$x(0) = 0 \quad (56)$$

$$\dot{x}(0) = 5.0 \quad (57)$$

$$\alpha = \beta = 4\pi^2 \quad (58)$$

$$T = 1.3 \quad (59)$$

$$\epsilon = 0.25 \quad (60)$$

was considered. For the various values of ξ , $\xi = 0.0, 0.2, 1.0, 2.0$, bounds

were obtained and bounding curves for the average value of x as a function of τ are presented in Figure 4.

Bounds for the case $\xi = 0.2$, are presented in Table 6. The maximum spread in the bounds for $\xi = 0.2$, was 0.25167×10^{-3} which was about 0.0390743% of the maximum of the absolute value of x_u .

Bounds were obtained for the case $\xi = 2.0$ and the results, in the form of bounding coefficients, are presented in Table 7.

(iii) The case of

$$\ddot{x} + \xi \{ \dot{x} - \epsilon (\dot{x})^3 \} + \alpha x + \beta x^3 = 0 \quad \tau \epsilon I_1 \quad (61)$$

$$x(0) = 0 \quad (62)$$

$$\dot{x}(0) = 5.0 \quad (63)$$

$$\alpha = \beta = 4\pi^2 \quad (64)$$

$$T = 1.3 \quad (65)$$

$$\epsilon = 0.01 \quad (66)$$

was considered. For the various values of ξ , $\xi = 0.0, 1.0, 2.0, 5.0$, bounds were obtained and bounding curves for the average value of x as a function of τ are presented in Figure 5.

Bounds for the case $\xi = 2.0$, are presented in Table 8. The maximum spread in the bounds for $\xi = 2.0$, was 0.59415×10^{-6} which was about 0.00009735% of the maximum of the absolute value of x_u .

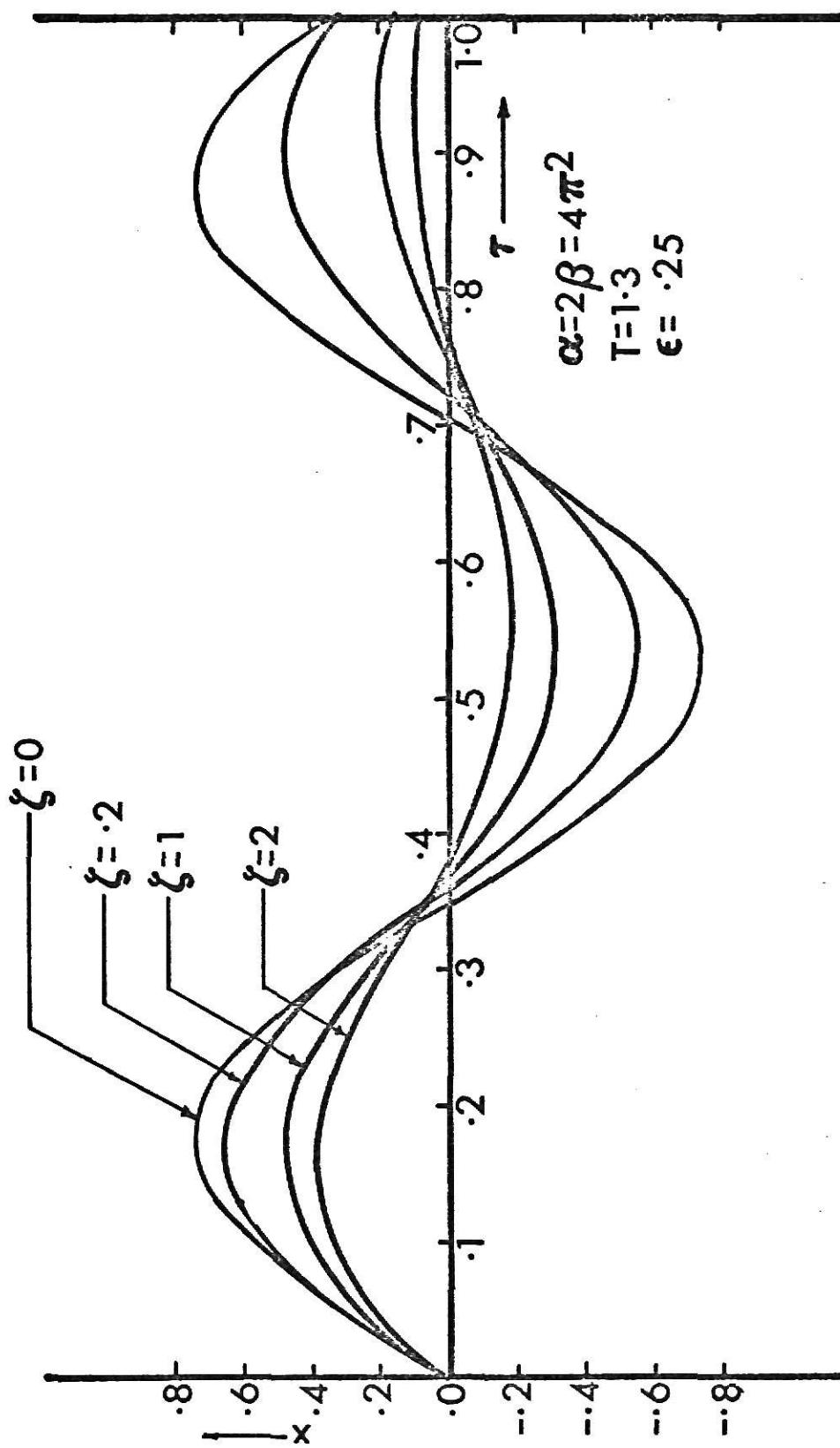


FIG. 3 Average values of the bounding functions for the case of
 $\ddot{x} + \xi\dot{x} + \epsilon\dot{x}^3 + \alpha x + \beta x^3 = 0, \quad x(0) = 0, \quad \dot{x}(0) = 5.0$

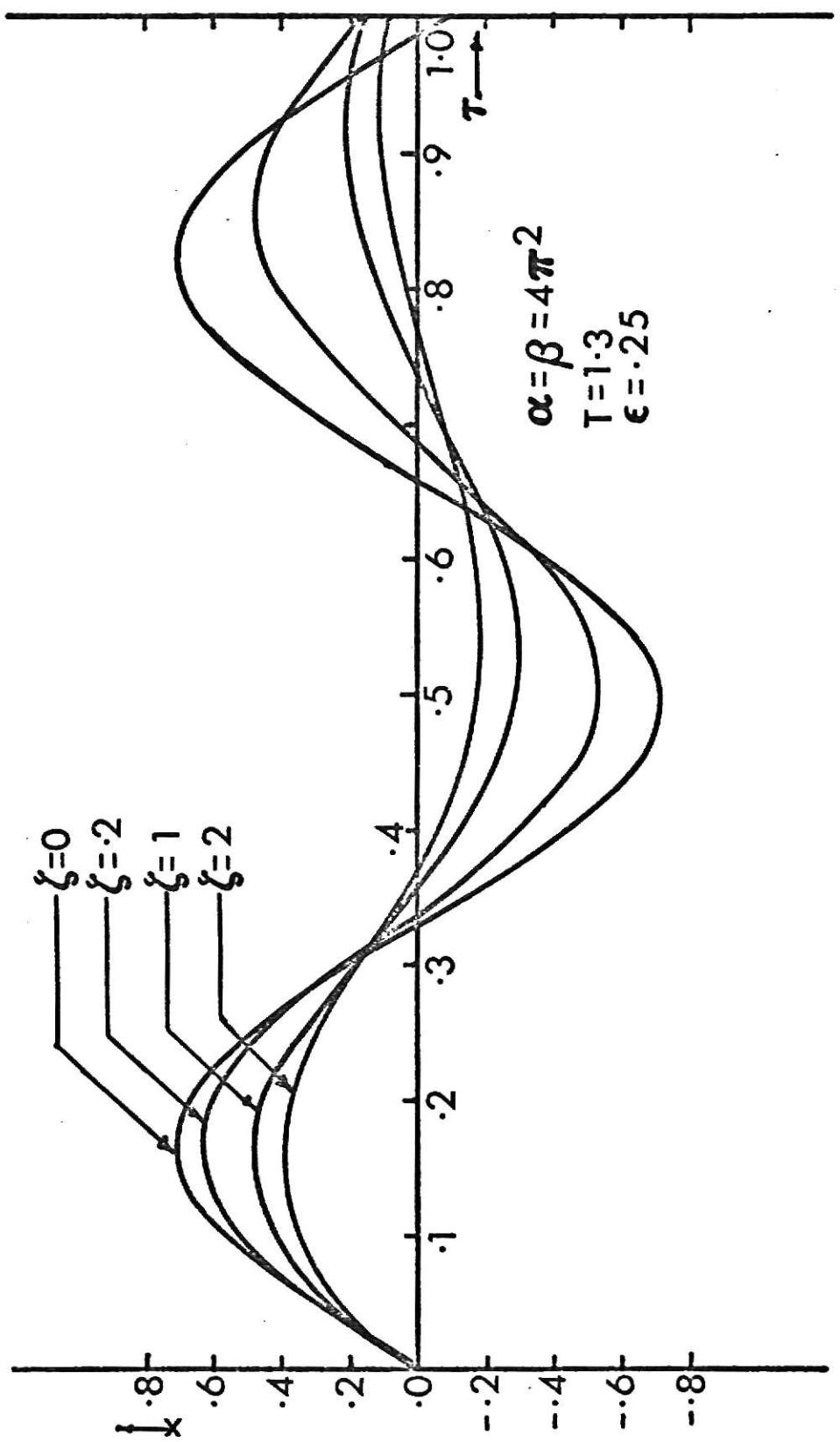


FIG. 4 Average values of the bounding functions for the case of
 $\ddot{x} + \xi\{\dot{x} + \epsilon(\dot{x})^3\} + \alpha x + \beta x^3 = 0$, $x(0) = 0$, $\dot{x}(0) = 5.0$

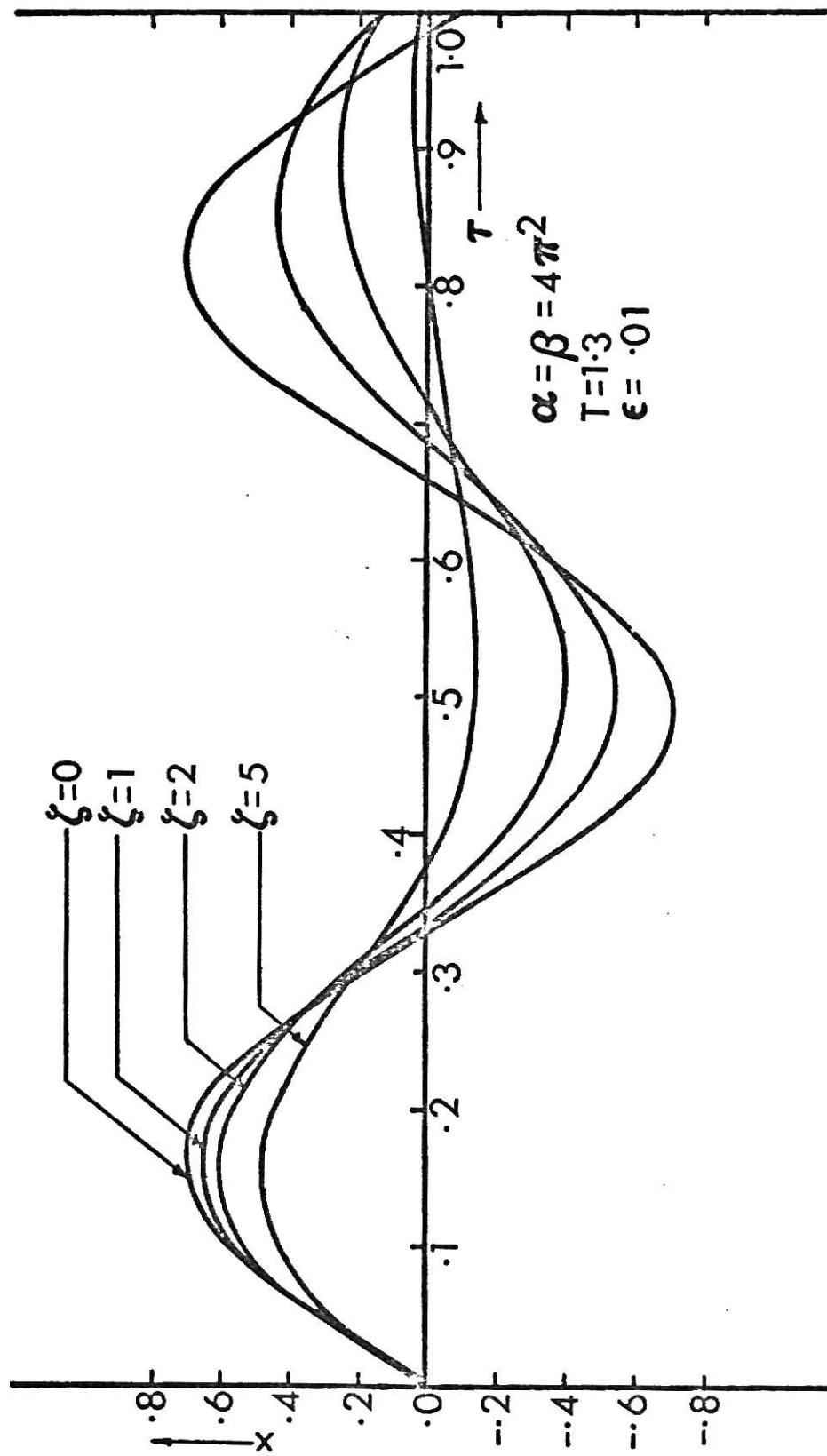


FIG. 5 Average values of the bounding functions for the case of
 $\ddot{x} + \xi\{\dot{x}\} - \epsilon \{(\dot{x})^3\} + \alpha x + \beta x^3 = 0$, $x(0) = 0$, $\dot{x}(0) = 5.0$

CONCLUSIONS

This report uses a newly developed method for obtaining bounds to the solution of a wide class of second order initial value problems. The method has been applied to several problems of engineering interest.

The results obtained, using an IBM 360/50 computer with 16 place arithmetic were good as shown by the maximum spread in the bounds. It appears that the method can be used successfully for many engineering analysis problems; the limitations being those of the theorem and the accuracy of machine computations. An important feature of this method is the elimination of "Error Analysis".

Improved results for a nonlinear system can be obtained by increasing the number of steps in the Runge-Kutta-Nystrom integration process and the number of terms in the Tchebyshev polynomials. However, the computer time and cost become a practical limitation in some cases. It is, therefore, concluded that the use of a larger and faster computer is essential for the success of this procedure when applied to nonlinear problems.

The time required to complete a single case was approximately 11 minutes on the IBM 360/50 computer.

TABLE 1

Upper and Lower Bounds for the case $\ddot{x} + \xi\dot{x} + \alpha x + \beta x^3 = 0$, $x(0) = 0$, $\dot{x}(0) = 5.0$,
 $\alpha = 2\beta = 4\pi^2$, $\xi = 0.0$, $T = 1.3$, $N = 50$, Number of integration steps = 2000,
 $\Delta_u = 0.8 \times 10^{-7}$, $\Delta_x = -0.8 \times 10^{-7}$

TAU	X UPPER	X LOWER	X AVG.	X DIF.
0.0	0.0	0.0	0.0	0.0
0.05	0.315903274612	0.315903274269	0.315903274441	0.1715×10^{-9}
0.1	0.576269930415	0.576269928968	0.576269929692	0.7232×10^{-9}
0.15	0.725830515403	0.725830511780	0.725830513591	0.1811×10^{-8}
0.2	0.725965089992	0.725965082393	0.725965086192	0.3799×10^{-8}
0.25	0.576636129000	0.576636114465	0.576636121733	0.7267×10^{-8}
0.3	0.316413572861	0.316413547090	0.316413559975	0.1288×10^{-7}
0.35	0.000557382261	0.000557339570	0.000557360916	0.2134×10^{-7}
0.4	-0.315392792344	-0.315392860052	-0.315392826198	0.3385×10^{-7}
0.45	-0.575903354491	-0.575903461529	-0.575903408010	0.5351×10^{-7}
0.5	-0.725695403754	-0.725695578524	-0.725695491139	0.8738×10^{-7}
0.55	-0.726099060667	-0.726099356975	-0.726099208821	0.1481×10^{-6}
0.6	-0.577001730271	-0.577002237467	-0.577001983869	0.2535×10^{-6}
0.65	-0.316923259908	-0.316924105112	-0.316923682510	0.4226×10^{-6}
0.7	-0.001114047473	-0.001115395602	-0.001114721538	0.6740×10^{-6}
0.75	0.314883258444	0.314881172681	0.314882215562	0.1042×10^{-5}
0.8	0.575538178642	0.575534935294	0.575536556968	0.1621×10^{-5}
0.85	0.725562639244	0.725557398637	0.725560018940	0.2620×10^{-5}
0.9	0.726237296731	0.726228465988	0.726232881360	0.4415×10^{-5}
0.95	0.577359983609	0.577367515841	0.7532 $\times 10^{-5}$	
1.0	0.317446169768	0.317433641765	0.1252 $\times 10^{-4}$	

TABLE 2

Bounding coefficients for the case $\dot{x} + \xi \dot{x} + ax + \beta x^3 = 0$, $x(0) = 0$, $\dot{x}(0) = 5.0$, $a = 2\beta = 4\pi^2$,

$T = 1.3$, $\xi = 5.0$, $N = 50$

Number of integration steps = 2000, $\Delta_u = 0.8 \times 10^{-9}$, $\Delta_\xi = -0.8 \times 10^{-9}$

i	B_u	B_L	i	B_u	B_L
1	$0.95401745 \times 10^{-1}$	$0.95401743 \times 10^{-1}$	27	$-0.19212973 \times 10^{-8}$	$-0.19212973 \times 10^{-8}$
2	-0.14542412×10^0	-0.14542412×10^0	28	$-0.78854319 \times 10^{-8}$	$-0.78854319 \times 10^{-9}$
3	$0.53489186 \times 10^{-1}$	$0.53489185 \times 10^{-1}$	29	$0.82669024 \times 10^{-9}$	$0.82669024 \times 10^{-10}$
4	0.13030168×10^0	0.13030168×10^0	30	$-0.29384526 \times 10^{-9}$	$-0.29384526 \times 10^{-9}$
5	-0.14515128×10^0	-0.14515128×10^0	31	$-0.31925200 \times 10^{-11}$	$-0.31925200 \times 10^{-11}$
6	$0.39644838 \times 10^{-1}$	$0.39644838 \times 10^{-1}$	32	$0.62914609 \times 10^{-10}$	$0.62914609 \times 10^{-10}$
7	$0.10558233 \times 10^{-1}$	$0.10558233 \times 10^{-1}$	33	$-0.36386619 \times 10^{-10}$	$-0.36386619 \times 10^{-10}$
8	$-0.88189346 \times 10^{-2}$	$-0.88189346 \times 10^{-2}$	34	$0.77520946 \times 10^{-11}$	$0.77520947 \times 10^{-11}$
9	$0.20019173 \times 10^{-2}$	$0.20019173 \times 10^{-2}$	35	$0.35635751 \times 10^{-11}$	$0.35635751 \times 10^{-11}$
10	$0.25704069 \times 10^{-5}$	$0.25704072 \times 10^{-5}$	36	$-0.38163621 \times 10^{-11}$	$-0.38163622 \times 10^{-11}$
11	$-0.29698954 \times 10^{-3}$	$-0.29698954 \times 10^{-3}$	37	$0.14016681 \times 10^{-11}$	$0.14016682 \times 10^{-11}$
12	$0.25931192 \times 10^{-3}$	$0.25931192 \times 10^{-3}$	38	$0.38112079 \times 10^{-13}$	$0.38112002 \times 10^{-13}$
13	$-0.10498398 \times 10^{-3}$	$-0.10498398 \times 10^{-3}$	39	$-0.32272575 \times 10^{-12}$	$-0.32272580 \times 10^{-12}$
14	$-0.14144831 \times 10^{-4}$	$-0.14144831 \times 10^{-4}$	40	$0.17376070 \times 10^{-12}$	$0.17376082 \times 10^{-12}$
15	$0.39265692 \times 10^{-4}$	$0.39265692 \times 10^{-4}$	41	$-0.30163913 \times 10^{-13}$	$-0.30163926 \times 10^{-13}$
16	$-0.18247118 \times 10^{-4}$	$-0.18247118 \times 10^{-4}$	42	$-0.19644218 \times 10^{-13}$	$-0.19644286 \times 10^{-13}$
17	$0.80607631 \times 10^{-6}$	$0.80607631 \times 10^{-6}$	43	$0.17781573 \times 10^{-13}$	$0.17781586 \times 10^{-13}$
18	$0.31955571 \times 10^{-5}$	$0.31955571 \times 10^{-5}$	44	$-0.60634775 \times 10^{-14}$	$-0.60634682 \times 10^{-14}$
19	$-0.17381112 \times 10^{-5}$	$-0.17381112 \times 10^{-5}$	45	$-0.35483119 \times 10^{-15}$	$-0.35482424 \times 10^{-15}$
20	$0.33541944 \times 10^{-6}$	$0.33541944 \times 10^{-6}$	46	$0.15331653 \times 10^{-14}$	$0.15331955 \times 10^{-14}$

TABLE 2 (Cont'd)

Bounding coefficients for the case $\dot{x} + \xi \dot{x}^3 + \alpha x + \beta x^3 = 0$, $x(0) = 0$, $\dot{x}(0) = 5.0$, $\alpha = 2\beta = 4\pi^2$,

$T = 1.3$, $\xi = 5.0$, $N = 50$

Number of integration steps = 2000, $\Delta_u = 0.8 \times 10^{-9}$, $\Delta_\ell = -0.8 \times 10^{-9}$

i	B_u	B_L	1	B_u	B_L
21	$0.13215109 \times 10^{-6}$	$0.13215109 \times 10^{-6}$	47	$-0.80613431 \times 10^{-15}$	$-0.80621706 \times 10^{-15}$
22	$-0.14855422 \times 10^{-6}$	$-0.14855422 \times 10^{-6}$	48	$0.12414256 \times 10^{-15}$	$0.12414979 \times 10^{-15}$
23	$0.64685248 \times 10^{-7}$	$0.64685248 \times 10^{-7}$	49	$0.10139137 \times 10^{-15}$	$0.10149248 \times 10^{-15}$
24	$-0.50295555 \times 10^{-8}$	$-0.50295555 \times 10^{-8}$	50	$-0.74677527 \times 10^{-16}$	$-0.74727110 \times 10^{-16}$
25	$-0.12689167 \times 10^{-7}$	$-0.12689167 \times 10^{-7}$	51	$0.19758797 \times 10^{-16}$	$0.19725037 \times 10^{-16}$
26	$0.85522358 \times 10^{-8}$	$0.85522358 \times 10^{-8}$	52	$-0.15384208 \times 10^{-17}$	$-0.15170871 \times 10^{-17}$

TABLE 3

Bounding coefficient for the case $\ddot{x} + \xi\dot{x} + \alpha x + \beta x^3 = 0$, $x(0) = 0$, $\dot{x}(0) = 5.0$, $\alpha = \beta = 4\pi^2$, $T = 1.3$,

$\xi = 1.0$, $N = 50$

Number of integration steps = 2000, $\Delta_u = 0.8 \times 10^{-7}$, $\Delta_x = -0.8 \times 10^{-7}$

i	B_u	B_L	1	B_u	B_L
1	0.16128710×10^0	0.16128437×10^0	27	$0.16472691 \times 10^{-5}$	$0.16472692 \times 10^{-5}$
2	$-0.23223287 \times 10^{-1}$	$-0.23228092 \times 10^{-1}$	28	$-0.35466736 \times 10^{-6}$	$-0.35466721 \times 10^{-6}$
3	0.21217301×10^0	0.21216970×10^0	29	$-0.40574828 \times 10^{-6}$	$-0.40574829 \times 10^{-6}$
4	$0.92809961 \times 10^{-1}$	$0.92808128 \times 10^{-1}$	30	$0.61036113 \times 10^{-7}$	$0.61036056 \times 10^{-7}$
5	-0.37569849×10^0	-0.37569934×10^0	31	$0.13323727 \times 10^{-6}$	$0.13323726 \times 10^{-6}$
6	$0.23455098 \times 10^{-1}$	$0.23454752 \times 10^{-1}$	32	$0.21644997 \times 10^{-8}$	$0.21645184 \times 10^{-8}$
7	$0.88923417 \times 10^{-1}$	$0.88923304 \times 10^{-1}$	33	$-0.61533461 \times 10^{-7}$	$-0.61533459 \times 10^{-7}$
8	$-0.14764903 \times 10^{-1}$	$-0.14764915 \times 10^{-1}$	34	$0.15100554 \times 10^{-8}$	$0.15100500 \times 10^{-8}$
9	$-0.64495641 \times 10^{-2}$	$-0.64495442 \times 10^{-2}$	35	$0.25161447 \times 10^{-7}$	$0.25161446 \times 10^{-7}$
10	$0.92528238 \times 10^{-3}$	$0.92529764 \times 10^{-3}$	36	$-0.35159575 \times 10^{-8}$	$-0.35159560 \times 10^{-8}$
11	$0.11808419 \times 10^{-2}$	$0.11808440 \times 10^{-2}$	37	$-0.80043629 \times 10^{-8}$	$-0.80043624 \times 10^{-8}$
12	$0.13249637 \times 10^{-2}$	$0.13249605 \times 10^{-2}$	38	$0.16464601 \times 10^{-8}$	$0.16464596 \times 10^{-8}$
13	$-0.22266806 \times 10^{-2}$	$-0.22266824 \times 10^{-2}$	39	$0.22827444 \times 10^{-8}$	$0.22827442 \times 10^{-8}$
14	$-0.31939493 \times 10^{-3}$	$-0.31939501 \times 10^{-3}$	40	$-0.37912381 \times 10^{-9}$	$-0.37912367 \times 10^{-9}$
15	$0.12598661 \times 10^{-2}$	$0.12598603 \times 10^{-2}$	41	$-0.77636772 \times 10^{-9}$	$-0.77636765 \times 10^{-9}$
16	$-0.13263851 \times 10^{-3}$	$-0.13263853 \times 10^{-3}$	42	$0.60273080 \times 10^{-10}$	$0.60273038 \times 10^{-10}$
17	$-0.35999109 \times 10^{-3}$	$-0.35999116 \times 10^{-3}$	43	$0.31759144 \times 10^{-9}$	$0.31759142 \times 10^{-9}$
18	$0.80850657 \times 10^{-4}$	$0.80850667 \times 10^{-4}$	44	$-0.29418072 \times 10^{-10}$	$-0.29418061 \times 10^{-10}$
19	$0.65964489 \times 10^{-4}$	$0.65964533 \times 10^{-4}$	45	$-0.12149321 \times 10^{-9}$	$-0.12149320 \times 10^{-9}$
20	$-0.94707604 \times 10^{-5}$	$-0.94707486 \times 10^{-5}$	46	$0.20178891 \times 10^{-10}$	$0.20178888 \times 10^{-10}$

TABLE 3 (Cont'd)

Bounding coefficient for the case $\dot{x} + \xi\ddot{x} + \alpha x + \beta x^3 = 0$, $x(0) = 0$, $\dot{x}(0) = 5.0$, $\alpha = \beta = 4\pi^2$, $T = 1.3$, $\xi = 1.0$, $N = 50$

Number of integration steps = 2000, $\Delta_u = 0.8 \times 10^{-7}$, $\Delta_\xi = -0.8 \times 10^{-7}$

i	B_u	B_L	i	B_u	B_L
21	-0.19500033 $\times 10^{-4}$	-0.19500045 $\times 10^{-4}$	47	0.39139802 $\times 10^{-10}$	0.39139799 $\times 10^{-10}$
22	-0.37903212 $\times 10^{-5}$	-0.37903281 $\times 10^{-5}$	48	-0.86844948 $\times 10^{-11}$	-0.86844940 $\times 10^{-11}$
23	0.11810519 $\times 10^{-4}$	0.11810521 $\times 10^{-4}$	49	-0.10477444 $\times 10^{-10}$	-0.10477443 $\times 10^{-10}$
24	0.68382741 $\times 10^{-6}$	0.68382936 $\times 10^{-6}$	50	0.25238279 $\times 10^{-11}$	0.25238277 $\times 10^{-11}$
25	-0.54060567 $\times 10^{-5}$	-0.54060569 $\times 10^{-5}$	51	0.17773576 $\times 10^{-11}$	0.17773574 $\times 10^{-11}$
26	0.65924584 $\times 10^{-6}$	0.65924537 $\times 10^{-6}$	52	-0.44008808 $\times 10^{-12}$	-0.44008806 $\times 10^{-12}$

TABLE 4

Bounding coefficient for the case $\dot{x} + \xi\{\dot{x} + \epsilon(\dot{x})^3\} + \alpha x + \beta x^3 = 0$, $x(0) = 0$, $\dot{x}(0) = 5.0$, $\alpha = 2\beta = 4\pi^2$,
 $T = 1.3$, $\xi = 0.2$, $N = 50$, $\Delta_u = 0.4 \times 10^{-6}$, $\Delta_\xi = -0.4 \times 10^{-6}$
Number of integration steps = 2000

i	B_u	B_L	1	B_u	B_L
1	0.18688592×10^0	0.18687842×10^0	27	$-0.62209889 \times 10^{-6}$	$-0.62209975 \times 10^{-6}$
2	$0.93102559 \times 10^{-2}$	$0.92971674 \times 10^{-2}$	28	$0.14341214 \times 10^{-6}$	$0.14341566 \times 10^{-6}$
3	0.26738746×10^0	0.26737863×10^0	29	$0.38258977 \times 10^{-7}$	$0.38260029 \times 10^{-7}$
4	0.18142744×10^0	0.18142262×10^0	30	$0.21893544 \times 10^{-6}$	$0.21893427 \times 10^{-6}$
5	-0.36765605×10^0	-0.36765831×10^0	31	$-0.50011747 \times 10^{-7}$	$-0.50012374 \times 10^{-7}$
6	$-0.29027014 \times 10^{-1}$	$-0.29027995 \times 10^{-1}$	32	$-0.14883546 \times 10^{-6}$	$-0.14883513 \times 10^{-6}$
7	$0.79962488 \times 10^{-1}$	$0.79962091 \times 10^{-1}$	33	$0.53640921 \times 10^{-7}$	$0.53641253 \times 10^{-7}$
8	$-0.32352314 \times 10^{-2}$	$-0.32353390 \times 10^{-2}$	34	$0.49427735 \times 10^{-7}$	$0.49427668 \times 10^{-7}$
9	$-0.65831750 \times 10^{-2}$	$-0.65831474 \times 10^{-2}$	35	$-0.23434800 \times 10^{-7}$	$-0.23434964 \times 10^{-7}$
10	$0.17631992 \times 10^{-4}$	$0.17680313 \times 10^{-4}$	36	$-0.86497938 \times 10^{-8}$	$-0.86497971 \times 10^{-8}$
11	$-0.38983593 \times 10^{-3}$	$-0.38981716 \times 10^{-3}$	37	$0.23756785 \times 10^{-8}$	$0.23757488 \times 10^{-8}$
12	$0.21704630 \times 10^{-2}$	$0.21704611 \times 10^{-2}$	38	$0.10481686 \times 10^{-8}$	$0.10481825 \times 10^{-8}$
13	$-0.14463294 \times 10^{-3}$	$-0.14463650 \times 10^{-3}$	39	$0.31560607 \times 10^{-8}$	$0.31560346 \times 10^{-8}$
14	$-0.13534175 \times 10^{-2}$	$-0.13534177 \times 10^{-2}$	40	$-0.11252628 \times 10^{-8}$	$-0.11252736 \times 10^{-8}$
15	$0.30669926 \times 10^{-3}$	$0.30669969 \times 10^{-3}$	41	$-0.21799857 \times 10^{-8}$	$-0.21799775 \times 10^{-8}$
16	$0.40591820 \times 10^{-3}$	$0.40591776 \times 10^{-3}$	42	$0.98175183 \times 10^{-9}$	$0.98175823 \times 10^{-9}$
17	$-0.13314908 \times 10^{-3}$	$-0.13314971 \times 10^{-3}$	43	$0.72754411 \times 10^{-9}$	$0.72754205 \times 10^{-9}$
18	$-0.60045664 \times 10^{-4}$	$-0.60045730 \times 10^{-4}$	44	$-0.40968952 \times 10^{-9}$	$-0.40969283 \times 10^{-9}$
19	$0.12236530 \times 10^{-4}$	$0.12236781 \times 10^{-4}$	45	$-0.13376639 \times 10^{-9}$	$-0.13376613 \times 10^{-9}$
20	$0.12630652 \times 10^{-5}$	$0.12631748 \times 10^{-5}$	46	$0.45282837 \times 10^{-10}$	$0.45284326 \times 10^{-10}$

TABLE 4 (Cont'd)

Bounding coefficient for the case $\dot{x} + \xi\{\dot{x} + \epsilon(\dot{x})^3\} + \alpha x + \beta x^3 = 0$, $x(0) = 0$, $\dot{x}(0) = 5.0$, $\alpha = 2\beta = 4\pi^2$,
 $T = 1.3$, $\xi = 0.2$, $N = 50$, $\Delta_u = 0.4 \times 10^{-6}$, $\Delta_x = -0.4 \times 10^{-6}$
Number of integration steps = 2000

i	B_u	B_L	i	B_u	B_L
21	$0.17531945 \times 10^{-4}$	$0.17531895 \times 10^{-4}$	47	$0.23620428 \times 10^{-10}$	$0.23620549 \times 10^{-10}$
22	$-0.23662781 \times 10^{-5}$	$-0.23663194 \times 10^{-5}$	48	$0.51379077 \times 10^{-10}$	$0.51378477 \times 10^{-10}$
23	$-0.11677027 \times 10^{-4}$	$-0.11677016 \times 10^{-4}$	49	$-0.16163536 \times 10^{-10}$	$-0.16163639 \times 10^{-10}$
24	$0.33911919 \times 10^{-5}$	$0.33912088 \times 10^{-5}$	50	$-0.36366472 \times 10^{-10}$	$-0.36355260 \times 10^{-10}$
25	$0.37848653 \times 10^{-5}$	$0.37848630 \times 10^{-5}$	51	$0.57433319 \times 10^{-11}$	$0.57433601 \times 10^{-11}$
26	$-0.15323110 \times 10^{-5}$	$-0.15323196 \times 10^{-5}$	52	$0.93842401 \times 10^{-11}$	$0.93841940 \times 10^{-11}$

TABLE 5

Upper and Lower Bounds for the case $\dot{x} + \xi\{\dot{x} + \epsilon(\dot{x})^3\} + \alpha x + \beta x^3 = 0$, $x(0) = 0$,
 $\dot{x}(0) = 5.0$, $\alpha = 2\beta = 4\pi^2$, $\xi = 1.0$, $T = 1.3$, $N = 50$, Number of integration steps =
 2000 , $\Delta_u = 0.4 \times 10^{-5}$, $\Delta_\lambda = -0.4 \times 10^{-5}$

TAU	X UPPER	X LOWER	X AVG.	X DIF.
0.0	0.0	0.0	0.0	0.0
0.05	0.263247210812	0.263247197711	0.263247204261	0.6550×10^{-8}
0.1	0.427641857621	0.427641807763	0.427641832692	0.2492×10^{-7}
0.15	0.499551941250	0.499551820821	0.499551881036	0.6021×10^{-7}
0.2	0.477433982198	0.477433737005	0.477433859601	0.1225×10^{-6}
0.25	0.374097029044	0.374096591218	0.374096810131	0.2189×10^{-6}
0.3	0.222254538372	0.222253846971	0.222254192671	0.3457×10^{-6}
0.35	0.058722013227	0.058721012120	0.058721512673	0.5005×10^{-6}
0.4	-0.089507657862	-0.089509050794	-0.089508354328	0.6964×10^{-6}
0.45	-0.205156334141	-0.205158269032	-0.205157301587	0.9674×10^{-6}
0.5	-0.276725806663	-0.276728555566	-0.276727181115	0.1374×10^{-5}
0.55	-0.297498029891	-0.297502051209	-0.297500040550	0.2010×10^{-5}
0.6	-0.267597163548	-0.267603146009	-0.267600154778	0.2991×10^{-5}
0.65	-0.196148562599	-0.196157408762	-0.196152985681	0.4423×10^{-5}
0.7	-0.099726594339	-0.099739391631	-0.0997329989985	0.6398×10^{-5}
0.75	-0.002831210743	-0.002813086473	-0.002822148608	0.9062×10^{-5}
0.8	0.094954867852	0.094929425419	0.094942146635	0.1272×10^{-4}
0.85	0.164016536170	0.163980614962	0.163998575566	0.1760×10^{-4}
0.9	0.201596346147	0.201544855404	0.201570600776	0.2574×10^{-4}
0.95	0.204010842059	0.203935894728	0.203973368394	0.3747×10^{-4}
1.0	0.173186794584	0.173076965069	0.173131879826	0.5491×10^{-4}

TABLE 6

Upper and Lower Bounds for the case $\ddot{x} + \xi\{\dot{x} + \epsilon\dot{x}^3\} + \alpha x + \beta x^3 = 0$, $x(0) = 0$,
 $\dot{x}(0) = 5.0$, $\alpha = \beta = 4\pi^2$, $\xi = 0.2$, $\epsilon = 0.25$, $T = 1.3$, $N = 50$,
Number of integration steps = 2000, $\Delta_u = 0.3 \times 10^{-5}$, $\Delta_x = -0.3 \times 10^{-5}$

TAU	X UPPER	X LOWER	X AVG.	X DIF.
0.0	0.0	0.0	0.0	0.0
0.05	0.302339835984	0.302339824028	0.302339830006	0.5977 $\times 10^{-8}$
0.1	0.530193979430	0.530193930808	0.530193955119	0.2431 $\times 10^{-7}$
0.15	0.639423373457	0.639423250392	0.639423311925	0.6153 $\times 10^{-7}$
0.2	0.602010013377	0.602009745663	0.602009879520	0.1338 $\times 10^{-6}$
0.25	0.433988395671	0.433987875285	0.433988135478	0.2601 $\times 10^{-6}$
0.3	0.190433622943	0.190432728548	0.190433175745	0.4471 $\times 10^{-6}$
0.35	-0.070458719279	-0.070460109657	-0.070459414468	0.6951 $\times 10^{-6}$
0.4	-0.304147957816	-0.304150024885	-0.304148991850	0.1034 $\times 10^{-6}$
0.45	-0.472989331898	-0.472992472706	-0.422990902302	0.1570 $\times 10^{-5}$
0.5	-0.543551402573	-0.543556474662	-0.543553938618	0.2536 $\times 10^{-5}$
0.55	-0.499405974219	-0.499414567903	-0.499410271061	0.4296 $\times 10^{-5}$
0.6	-0.355531817633	-0.355546260119	-0.355539038876	0.7221 $\times 10^{-5}$
0.65	-0.151938721738	-0.151961705837	-0.151950213788	0.1149 $\times 10^{-4}$
0.7	0.067478520818	0.067443996615	0.067461258716	0.1726 $\times 10^{-4}$
0.75	0.265581022886	0.265530441457	0.265555732171	0.2529 $\times 10^{-4}$
0.8	0.410031946629	0.409956309220	0.409994127924	0.3781 $\times 10^{-4}$
0.85	0.473379373339	0.473260472323	0.473319922831	0.5945 $\times 10^{-4}$
0.9	0.442024488275	0.441829736349	0.441927112312	0.9737 $\times 10^{-4}$
0.95	0.325773064737	0.325454020820	0.325613542778	0.1595 $\times 10^{-3}$
1.0	0.154433236004	0.153929889072	0.154181562538	0.2516 $\times 10^{-3}$

TABLE 7

Bounding coefficients for the case $\ddot{x} + \xi\{\dot{x} + \epsilon(\dot{x})^3\} + \alpha x + \beta x^3 = 0$, $x(0) = 0$, $\dot{x}(0) = 5$, $\alpha = \beta = 4\pi^2$, $\xi = 2.0$, $T = 1.3$, $N = 50$, $\Delta_u = 0.4 \times 10^{-4}$, $\Delta_\ell = -0.4 \times 10^{-4}$, Number of integration steps = 2000

i	B_u	B_L	i	B_u	B_L
1	$0.87452391 \times 10^{-1}$	$0.87292144 \times 10^{-1}$	27	$0.34599133 \times 10^{-6}$	$0.34604194 \times 10^{-6}$
2	$-0.84893795 \times 10^{-1}$	$-0.85163204 \times 10^{-1}$	28	$-0.46189885 \times 10^{-6}$	$-0.46190861 \times 10^{-6}$
3	$0.93256260 \times 10^{-1}$	$0.93092066 \times 10^{-1}$	29	$-0.65030057 \times 10^{-7}$	$-0.65025820 \times 10^{-7}$
4	0.10526144×10^0	0.10518401×10^0	30	$0.43754538 \times 10^{-6}$	$0.43754696 \times 10^{-6}$
5	-0.15107274×10^0	-0.15110271×10^0	31	$-0.40291319 \times 10^{-6}$	$-0.40292467 \times 10^{-6}$
6	$0.25171829 \times 10^{-1}$	$0.25161521 \times 10^{-1}$	32	$0.18112215 \times 10^{-6}$	$0.18112904 \times 10^{-6}$
7	$0.15963244 \times 10^{-1}$	$0.15959436 \times 10^{-1}$	33	$-0.13853822 \times 10^{-7}$	$-0.13851186 \times 10^{-7}$
8	$-0.47404898 \times 10^{-2}$	$-0.47415780 \times 10^{-2}$	34	$-0.34712449 \times 10^{-7}$	$-0.34716614 \times 10^{-7}$
9	$-0.21615786 \times 10^{-3}$	$-0.21590581 \times 10^{-3}$	35	$0.10893818 \times 10^{-7}$	$0.10894967 \times 10^{-7}$
10	$0.89452156 \times 10^{-3}$	$0.89482998 \times 10^{-3}$	36	$0.23424741 \times 10^{-7}$	$0.23425293 \times 10^{-7}$
11	$-0.18362527 \times 10^{-2}$	$-0.18362415 \times 10^{-2}$	37	$-0.34485371 \times 10^{-7}$	$-0.34486193 \times 10^{-7}$
12	$0.16213391 \times 10^{-2}$	$0.16212819 \times 10^{-2}$	38	$0.23179108 \times 10^{-7}$	$0.23179768 \times 10^{-7}$
13	$-0.40526884 \times 10^{-2}$	$-0.40529275 \times 10^{-3}$	39	$-0.70500671 \times 10^{-8}$	$-0.70502308 \times 10^{-8}$
14	$-0.26955116 \times 10^{-3}$	$-0.26954109 \times 10^{-3}$	40	$-0.15123816 \times 10^{-8}$	$-0.15126613 \times 10^{-8}$
15	$0.17206591 \times 10^{-3}$	$0.17207800 \times 10^{-3}$	41	$0.18923250 \times 10^{-8}$	$0.18926051 \times 10^{-8}$
16	$0.40392669 \times 10^{-4}$	$0.40386635 \times 10^{-4}$	42	$0.85110295 \times 10^{-9}$	$0.85105874 \times 10^{-9}$
17	$-0.99869547 \times 10^{-4}$	$-0.99874939 \times 10^{-4}$	43	$-0.26410735 \times 10^{-8}$	$-0.26411653 \times 10^{-8}$
18	$0.81343873 \times 10^{-4}$	$0.81346513 \times 10^{-4}$	44	$0.24335689 \times 10^{-8}$	$0.24336528 \times 10^{-8}$
19	$-0.41634131 \times 10^{-4}$	$-0.41632815 \times 10^{-4}$	45	$-0.11871150 \times 10^{-8}$	$-0.11871449 \times 10^{-8}$
20	$0.34060588 \times 10^{-5}$	$0.34057764 \times 10^{-5}$	46	$0.14859550 \times 10^{-9}$	$0.14858288 \times 10^{-9}$

TABLE 7 (Cont'd)

Bounding coefficients for the case $\dot{x} + \xi\{x + \epsilon(\dot{x})^3\} + \alpha x + \beta x^3 = 0$, $x(0) = 0$, $\dot{x}(0) = 5$, $\alpha = \beta = 4\pi^2$, $\xi = 2.0$, $T = 1.3$, $N = 50$, $\Delta_u = 0.4 \times 10^{-4}$, $\Delta_\dot{x} = -0.4 \times 10^{-4}$, Number of integration steps = 2000

i	B_u	B_L	i	B_u	B_L
21	$0.11050342 \times 10^{-4}$	$0.11050096 \times 10^{-4}$	47	$0.17508420 \times 10^{-9}$	$0.17510998 \times 10^{-9}$
22	$-0.41427990 \times 10^{-5}$	$-0.41431295 \times 10^{-5}$	48	$-0.16866242 \times 10^{-10}$	$-0.16878919 \times 10^{-10}$
23	$-0.48201081 \times 10^{-5}$	$-0.48199280 \times 10^{-5}$	49	$-0.18086826 \times 10^{-9}$	$-0.18087340 \times 10^{-9}$
24	$0.65612726 \times 10^{-5}$	$0.65614910 \times 10^{-5}$	50	$0.26083566 \times 10^{-9}$	$0.26084388 \times 10^{-9}$
25	$-0.39452304 \times 10^{-5}$	$-0.39453829 \times 10^{-5}$	51	$-0.22091030 \times 10^{-9}$	$-0.22091186 \times 10^{-9}$
26	$0.11277009 \times 10^{-5}$	$0.11276632 \times 10^{-5}$	52	$0.80036092 \times 10^{-10}$	$0.80035299 \times 10^{-10}$

TABLE 8

Upper and Lower Bounds for the case $\dot{x} + \xi\{\dot{x} - \epsilon(\dot{x})^3\} + \alpha x + \beta x^3 = 0$, $x(0) = 0$,
 $\dot{x}(0) = 5.0$, $\alpha = \beta = 4\pi^2$, $\xi = 0.2$, $\epsilon = 0.01$, $T = 1.3$, $N = 50$,
Number of integration steps = 2000, $\Delta_u = 0.15 \times 10^{-7}$, $\Delta_\xi = -0.15 \times 10^{-7}$

TAU	X UPPER	X LOWER	X AVG.	X DIF.
0.0	0.0	0.0	0.0	0.0
0.05	0.300462432007	0.300462431943	0.300462431975	0.3169 $\times 10^{-10}$
0.1	0.517773905016	0.517773904754	0.517773904885	0.1309 $\times 10^{-9}$
0.15	0.608864235923	0.608864235281	0.608864235602	0.3212 $\times 10^{-9}$
0.2	0.562054153996	0.562054152681	0.562054153338	0.6577 $\times 10^{-9}$
0.25	0.407338671146	0.407338668708	0.407338669927	0.1218 $\times 10^{-8}$
0.3	0.195660256912	0.195660252753	0.195660254833	0.2079 $\times 10^{-8}$
0.35	-0.025252332401	-0.025252339017	-0.025252335709	0.3307 $\times 10^{-8}$
0.4	-0.217895194680	-0.217895204763	-0.217895199722	0.5041 $\times 10^{-8}$
0.45	-0.352830948510	-0.352830963727	-0.352830956118	0.7608 $\times 10^{-8}$
0.5	-0.410512179219	-0.410512202467	-0.410512190843	0.1162 $\times 10^{-7}$
0.55	-0.38767876064	-0.387678796034	-0.387678778049	0.1798 $\times 10^{-7}$
0.6	-0.299069825397	-0.299069880927	-0.299069853162	0.2776 $\times 10^{-7}$
0.65	-0.170490612760	-0.170490696940	-0.170490654850	0.4208 $\times 10^{-7}$
0.7	-0.029575325101	-0.029575449635	-0.029575387368	0.6226 $\times 10^{-7}$
0.75	0.099502155643	0.099501974814	0.099502065228	0.9041 $\times 10^{-7}$
0.8	0.197697875812	0.197697614836	0.197697745324	0.1304 $\times 10^{-6}$
0.85	0.252347697464	0.252347318966	0.252347508215	0.1892 $\times 10^{-6}$
0.9	0.259039090283	0.259038536787	0.259038813535	0.2767 $\times 10^{-6}$
0.95	0.222382627063	0.222381814559	0.222382220811	0.4062 $\times 10^{-6}$
1.0	0.154167550567	0.154166362260	0.154166956413	0.5941 $\times 10^{-6}$

ACKNOWLEDGEMENT

The author wishes to express his appreciation and deep gratitude to his major advisor, Dr. Fredric C. Appl, for the advice received during his entire graduate study, for suggesting the topic of this report and for his assistance during the preparation and writing of this report.

The author also wishes to thank, Dr. J. Garth Thompson, Head, Department of Mechanical Engineering, for having provided the Graduate Research Assistantship.

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APPENDIX A

This appendix contains the bounding theorem:

Theorem:

If:

$$\ddot{x} + f(t, x, \dot{x}) = 0 \quad (67)$$

$$\ddot{x}_1 + f(t, x_u, \dot{x}_1) = \Delta_1 \quad (68)$$

$$\ddot{x}_u + f(t, x_1, \dot{x}_u) = \Delta_u \quad (69)$$

$$x(0) = x_1(0) = x_u(0) = x_0 \quad (70)$$

$$\dot{x}(0) = \dot{x}_1(0) = \dot{x}_u(0) = v_0 \quad (71)$$

where

$$t \in I = [0, T] \quad (72)$$

$$f \in C^1[R_1] \quad (73)$$

where R_1 is the Region and $C^1[R_1]$ is the class of continuous functions

with continuous first derivatives on R_1 .

$$R_1 = \{(x, \dot{x}, t) : x \in [x_{1 \min}, x_{1 \max}], \dot{x} \in [\dot{x}_{1 \min}, \dot{x}_{1 \max}], t \in I\}, \quad (74)$$

with

$$x_{1 \min} = \min \{x_u, x_1\}, \quad t \in I, \quad (75)$$

$$x_{1 \max} = \max \{x_u, x_1\}, \quad t \in I, \quad (76)$$

$$\dot{x}_{1 \min} = \min \{\dot{x}_u, \dot{x}_1\}, \quad t \in I, \quad (77)$$

$$\dot{x}_{1 \max} = \max \{\dot{x}_u, \dot{x}_1\}, \quad t \in I, \quad (78)$$

and where

$$\Delta_1 < 0 \quad (79)$$

$$\Delta_u > 0 \quad (80)$$

$$\frac{\partial f}{\partial x} \geq 0 \quad \text{on } R_1 \quad (81)$$

then

$$\dot{x}_1 < \dot{x} < \dot{x}_u \quad \text{for } t \in I \quad (82)$$

and

$$x_1 < x < x_u \quad \text{for } t \in I. \quad (83)$$

APPENDIX B

This appendix contains a listing of a typical digital computer program and it was used for the solution of

$$\frac{d^2x}{dt^2} + \xi \left\{ \frac{dx}{dt} - \epsilon \left(\frac{dx}{dt} \right)^3 \right\} + \alpha x + \beta x^3 = 0$$

with initial conditions $x(0) = 0$ and $\frac{dx}{dt}(0) = 5.0$.

ILLEGIBLE DOCUMENT

**THE FOLLOWING
DOCUMENT(S) IS OF
POOR LEGIBILITY IN
THE ORIGINAL**

**THIS IS THE BEST
COPY AVAILABLE**


```

FORTRAN IV G LEVEL 21          MAIN          DATE = 73101        PAGE 0003
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0110      SK21=-0.5D0*H* FL
0111      XDOT1=XN01T(K1)*SK2
0112      XDOT1L=XN01TL(K1)*SK2L
0113      CALL FUNFL(TAU1,Y,XN01T,ALP,RET,DEL,TMAX)
0114      SK1=-0.5D0*H* F
0115      SK3=-0.5D0*H* F
0116      Y=X(K)+H*XN01T(K)+SK3*H
0117      YL=X(K)+H*XN01TL(K)+SK3L*H
0118      XN01T=XN01T(K)+2.0D0*SK3
0119      XN01TL=XN01TL(K)+2.0D0*SK3L
0120      CALL FUNFL(TAU2,Y,XN01T,ALP,RET,DEL,TMAX)
0121      CALL FUNFL(TAU2,Y,XN01TL,ALP,RET,DEL,TMAX)
0122      CALL FUNFL(TAU2,Y,XN01T,ALP,RET,DEL,TMAX)
0123      SK4=-0.5D0*H* F
0124      SK4L=-0.5D0*H* FL
0125      TAU1(K+1)=H*H*H
0126      X(K+1)=X(K)+H*XN01T(K)+(SK1+SK2+SK3)*H/3.D0
0127      XI(K+1)=X(K)+H*XN01TL(K)+(SK1L+SK2L+SK3L)*H/3.D0
0128      XN01T(K+1)=XN01T(K)+(SK1+2.0D0*SK2+SK3)*SK4/(3.D0D0)
0129      XN01TL(K+1)=XN01TL(K)+(SK1L+2.0D0*SK2L+SK3L)*SK4L/(3.D0D0)
0130      ARG1=PI/N
0131      ARG2=PI/(2.*DO*N)
0132      D9,KCC,I=1,N
0133      TAUVRT(1)=0.5D0*DCOS(ARG1*I-ARG2)+0.5D0
0134      WRITE(3,23)
0135      WRITE(3,74)
0136      FSTEP=S1P
0137      DO 601 I=1,N
0138      TAUVRT=FSTEP*TAVUVRT(I)
0139      ITOT=ITOT
0140      K=ITOT+1
0141      H=(TAU1-TAU0)/FSTEP
0142      CALL FUNFL(TAU1(K),XL(K),XN01T(K),ALP,RET,DEL,TMAX)
0143      CALL FUNFL(TAU1(K),X(K),XN01TL(K),ALP,RET,DEL,TMAX)
0144      SK1=-0.5D0*H* F
0145      SK1L=-0.5D0*H* FL
0146      Y=X(K)+C.5D0*H*XN01T(K)+0.25D0*SK1*H
0147      YL=X(K)+C.5D0*H*XN01TL(K)+0.25D0*SK1L*H
0148      TAU1=TAU1(K)+C.5D0*H
0149      TAU2=TAU2(K)+H
0150      XN01T=XN01T(K)+SK1
0151      XN01TL=XN01TL(K)+SK1L
0152      CALL FUNFL(TAU1,Y,XN01T,ALP,RET,DEL,TMAX)
0153      CALL FUNFL(TAU1,Y,XN01TL,ALP,RET,DEL,TMAX)
0154      SK2=-C.5D0*H* F
0155      SK2L=-J.5D0*H* F
0156      XN01T=XN01T(K)+SK2
0157      XN01TL=XN01TL(K)+SK2L
0158      CALL FUNFL(TAU1,Y,XN01T,ALP,RET,DEL,TMAX)
0159      CALL FUNFL(TAU1,Y,XN01TL,ALP,RET,DEL,TMAX)
0160      SK3=-C.5D0*H* F
0161      SK3L=-C.5D0*H* FL
0162      Y=X(K)+H*XN01T(K)+K3*H
0163      YL=X(K)+H*XN01TL(K)+SK3L*H
0164      XN01T=XN01T(K)+2.0D0*SK3
0165      XN01TL=XN01TL(K)+2.0D0*SK3L
0166      CALL FUNFL(TAU2,Y,XN01T,ALP,RET,DEL,TMAX)
0167      CALL FUNFL(TAU2,Y,XN01TL,ALP,RET,DEL,TMAX)

```


FORTRAN IV G LEVEL ?1 MAIN DATE = 73101 00/58/24
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```

0225      DS(3)=((1.0D+56.0D+0)*AL(5))
0226      D(4)=(-1.0D+64.0D+0)*A(4)+(1.0D+192.0D+0)*A(6)
0227      DS(4)=(-1.0D+64.0D+0)*AL(4)+(1.0D+172.0D+0)*AL(6)
0228      D(5)=-1.0D+120.0D+0)*A(5)+(1.0D+320.0D+0)*A(7)
0229      DS(5)=(-1.0D+120.0D+0)*AL(5)+(1.0D+320.0D+0)*AL(7)
      N= 611 J= 5,42
      D(J)=(A(I-2)*(I-2)*(J-1))-2.0D+A(J)/(I*(J+2)*A(J+2))
      I=(J-1)*J)/16.0D
      DS(I)=(I*(I-2)*(J-2)*(J-1))-2.0D+AL(J)/(I*(J-2)*J)+AL(J+2)/
      I*(J-1)*J)/16.0D
      SUM=-A(I)*CHN(3)/2.0D-A(5)*CHN(4)/3.0D
      SUM=-AL(I)*CHN(3)/2.0D-AL(5)*CHN(4)/3.0D
      N= 613 J= 6,N
      SUM=SUM+(A(I,J)-A(I+1,J))*CHN(J+1)/J
      613 SUM=SUM+(AL(IJ)-AL(IJ+2))*CHN(J+1)/J
      C=V2+TMX-2.5D0*SUM
      CL1=V0*TMX-2.5D0*SUM
      SUM=A(I)*CHN(2)/2.0D+A(5)*CHN(3)/6.0D+I-A(4)/4.0D+A(6)
      1/12.0D+0)*CHN(4)+(-A(5)/7.5D0+A(7)/20.0D)*CHN(5)
      SUM+AL(I)*CHN(2)/2.0D+AL(5)*CHN(3)/6.0D+(-AL(4)/4.0D+AL(6)
      1/12.0D+0)*CHN(4)+(-AL(5)/7.5D0+AL(7)/20.0D)*CHN(5)
      N= 614 J= 6,N2
      SUM=SUM+(AL(IJ-21)/(I*(J-21)*(J-2)*(J-1))-2.0D+AL(J)/(I*(J-2)*J)
      1*AL(IJ+2)/(I*(J-1)*J)*CHN(J)
      614 SUM=SUM+(AL(IJ-21)/(I*(J-2)*(J-1)*(J-2)*(J-1))-2.0D+AL(J)/(I*(J-2)*J)
      C2=X0-S0M/16.0D
      CL2=S0M/16.0D
      R(1)=.5D0*C1+C2+.3*D0*A(1)/16.0D-A(2)/12.0D-3*D0*A(3)/
      16.0D+0*(1)
      R(1)=.5D0*(CL1+CL2+3*D0*AL(1))/16.0D-AL(2)/12.0D-3*D0*A(3)/
      16.0D+0*S(1)
      N(2)=-5D0*(1+.25D0*A(1)-3*D0*A(2)/32.0D-A(3)/12.0D+0*(2)
      PL(2)=.5D0*(CL1+.25D0*AL(1)-3*D0*AL(2)/32.0D+0*(3)
      B(3)=A(11)/16.0D-A(3)/24.0D+0*(3)
      N(3)=AL(11)/16.0D-AL(3)/24.0D+0*D(3)
      A(4)=A(2)/c6.0D+0*(4)
      PL(4)=AL(2)/96.0D+0*D(4)
      B(5)=A(3)/192.0D+0*(5)
      HL(5)=AL(3)/192.0D+0*D(5)
      DD(615)=J=6,N2
      R(1)=S(1)
      615 PL(J)=DS(J)
      WRITF(3,30) {J,B(J),BL(J)},J=1,N2}
      DLMAX=-1.0D+00.0
      DLMIN= 1.0D+00.0
      DLMAX=-1000000.0
      DLMIN= 1000000.0
      KUOK=-1.0D+00.
      KLMIN= 1.0D+000000.
      KUMIN= 1000000.
      KLMAX= 1000000.
      STEP0=STEPC-1
      XDFMX=0.0D
      WRITE(3,44)
      DO 390 K=1,STEPC
      TU=TAU(K)
      0273
      0274
  
```

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MAIN

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0275      XX=0.000
0276      XXL=0.200
0277      XK=0.000
0278      XK1=0.000
0279      XK2=0.200
0280      CALL CHB(ICH,TU,N2)
0281      CALL CHERD(ICH,CH,TU,N2)
0282      CALL CHERDICH(ND,CHD,TU,N2)
0283      DN 551 J=1,N2
0284      XX=XX+RL(J)*CH(J)
0285      XX=XX+RL(J)*CH(J)
0286      XX=XX1+RL(J)*CHD(J)
0287      XX1=XX1+RL(J)*CHD(J)
0288      XX2=XX2+B(J)*CHD(J)
0289      XX2=XX2+RL(J)*CHD(J)
0290      XK(K)=XX
0291      XK1(K)=XX
0292      XK2(K)=XX
0293      CALL FUP(F,TU,XX,XX1,ALP,BET,TMAX)
0294      CALL FUP1(F,TU,XX,XX1,ALP,BET,TMAX)
0295      DL=XX2/(TMAX-TMAX)+F
0296      DL=XX2/(TMAX-TMAX)+FL
0297      IF (DL < ST-0.0001) TMAX=TU
0298      IF (DL > ST+0.0001) TMIN=TU
0299      IF (DL < LT-0.0001) TMIN=TU
0300      IF (DL > LT+0.0001) TMAX=TU
0301      IF (DL < LT-0.0001) TMIN=TU
0302      IF (DL > LT+0.0001) TMAX=TU
0303      IF (DL < LT-0.0001) TMIN=TU
0304      IF (DL > LT+0.0001) TMAX=TU
0305      IF (XX > XMAX) XMAX=XX
0306      IF (XX < XMIN) XMIN=XX
0307      IF (XX < LT-0.0001) TMIN=TU
0308      IF (XX < LT+0.0001) TMAX=TU
0309      IF (XX < LT-0.0001) XMIN=XX
0310      IF (XX > XMAX) XMAX=XX
0311      XAVG(K)=SDA((XX-XX1))
0312      XDIF(K)=XDIF
0313      XDIF=5.20*(XX-XX1)
0314      IF (XDIF > GT * X01FMX) TUXMAX=TU
0315      IF (XDIF < GT * X01FMX) X01FMX=XDIF
0316      CONTINUE
0317      XSTAR=DABS(XMIN)
0318      IF (DABS(XLMAX).GT.XSTAR) XSTAR=DABS(XLMAX)
0319      DO 400 K=1,STEP
0320      FRAC(K)=X01FR(K)/XSTAR
0321      WRITE(3,45) (TAU(K)*XAT(K),XLN(K),XAVG(K),XDIF(K),FRAC(K))
1,K=1,STEP
        WRITE(3,17)
        WRITE(3,10) TUXMAX,DLMAX
        WRITE(3,10) TUXMIN,DLMIN
        WRITE(3,10) TULMAX,DLLMAX
        WRITE(3,10) TULMIN,DLLMIN
        WRITE(3,27) XDIFMX,TUXMAX
        WRITE(3,10) XMAX,XUMAX
        WRITE(3,10) XMIN,XLMIN
        STOP
END

```

```

      SUBROUTINE FUN (F,TAU,X,XNOT,ALP,BET,DFL,TMAX)
      IMPLICIT REAL*8 (A-H,O-Z)
      Z=TAU*0.00
      EPSN=(XDOT/TMAX)*EPSN*(XDOT/TMAX)**3+ALP*X+BET*X*TMAX
      1=TMAX*TMAX
      RETURN
      END

```

```

      SUBROUTINE FUN1(F,TAU,X,XDOT,ALP,BET,TMAX)
      IMPLICIT REAL*8(A-H,O-Z)
      2F TAU=5.0D0
      EPS1=-0.1D0
      F=2.17A*(XDOT/TMAX+EPSN*(XDOT/TMAX)**3)+ALP*X+BFT*X*X
      RETURN
      END

```

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 DATE = 73101
 FORTRESS IV LEVEL 21 CHFA
 SUBROUTINE CHFA(CHS,TAUS,N)
 IMPLICIT *0 AL* B(A-H,O-Z)
 DIMENSION CHS(N,N)
 CHS(1)=1.0D0
 CHS(2)=2.0D0*TAUS-1.0D0
 DO 50 15=3,N
 50 CHS(15)=(4.0D0*TAUS-2.0D0)*CHS(15-1)-CHS(15-2)
 RETURN
 END

PAGE 0001
 SUBROUTINE CHERD(CHDS,CHS,TAUS,N)
 IMPLICIT REAL*8(A-H,O-Z)
 DIMENSION CHS(N),CHD(N)
 C1=0.
 C2=2.*CHS(1)=0.000
 CHS(2)=2.*CHD(1)
 N1=520 15=3:N
 N2C CHS(15)=4.000*CHS(15-1)+(6.000*TAUS-2.000)*CHS(15-1)-CHOS(15-2)
 PFTD(15)
 END

PAGE 0001
 00/58/24
 DATE = 73101
 SUBROUTINE CHEMFC(CHNDS,CHNS,TAU\$+N)
 IMPLICIT REAL*8(A-H,O-Z)
 DT=TAU\$(1)*CHNDS(1)+CHNDS(1)
 CHNDS(1)=0.000
 CHNDS(1)=0.000
 DO 60 T\$=3,N
 60 T\$=15+(6.0*TAU\$(2-DO1)*CHNDS(11+8.00*CHNDS(11-1)-CHNDS(15-2))
 PRTPN
 END

BOUNDS FOR LINEAR AND NONLINEAR
INITIAL VALUE PROBLEMS

by

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B.E., South Gujarat University, Surat, India, 1970

AN ABSTRACT OF A MASTER'S REPORT
submitted in partial fulfillment of the
requirements for the degree

MASTER OF SCIENCE

Department of Mechanical Engineering

KANSAS STATE UNIVERSITY

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1973

ABSTRACT

A newly developed theorem and technique for finding upper and lower bounds, applicable to the following class of initial value problems has been applied to solve several problems of engineering interest.

$$\ddot{x}(t) + f(t, x, \dot{x}) = 0$$

$$x(0) = x_0$$

$$\dot{x}(0) = v_0$$

where f is continuous with continuous first derivatives and $\frac{\partial f}{\partial x} \geq 0$.

Bounding functions are obtained in analytic form. The technique is systematic and appears to be well adapted to analysis using high speed digital computers.

Example problems are solved for a linear and nonlinear spring mass damper arrangement. Numerical results were obtained and tabulated.