Antiphase synchronization of two nonidentical pendulums

Il Gu Yi,1 Hyun Keun Lee,2 Sung Hyun Jeon,3 and Beom Jun Kim4,

1Department of Physics, Sungkyunkwan University, Suwon 440-746, Korea
2BK21 Physics Research Division, Sungkyunkwan University, Suwon 440-746, Korea
3Department of Physics, Ajou University, Suwon 442-749, Korea
4BK21 Physics Research Division and Department of Energy Science, Sungkyunkwan University, Suwon 440-746, Korea

We numerically study the synchronization of two nonidentical pendulum motions, pivoting on a common movable frame in the point of view of the dynamic phase transition. When the difference in the pendulum lengths is not too large, it is shown that the system settles down into the dynamic state of the antiphase synchronization with the phase difference $\pi$. We observe that there is a bistable region where either the antiphase synchronized state or the desynchronized state can be stabilized. We also find that there exists a hysteresis effect around the dynamic phase transition as the length difference is adiabatically changed.

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The phrase of odd kind of sympathy (in short, odd sympathy) was used by a prominent Dutch mathematician and physicist Christiaan Huygens in order to mention an interesting phenomenon observed for the two pendulum clocks attached on the wall [1]. Even after an intentional disturbance, two pendulum clocks evolve into a state in which they swing together in the opposite directions in synchrony. This is one of the most historical observations which naturally lead to the concept of synchronization of dynamic variables, and have attracted many scientific/engineering researchers for a long time [1, 2]. In the language of synchronization study, the odd sympathy corresponds to the antiphase synchronization in which the frequencies of the pendulums’ oscillations become identical but the phases show the mismatch $\pi$.

There are abundant examples of synchronization phenomena from biological objects [3] and celestial systems [4] in nature to manmade electrical and mechanical systems [5]. Interestingly, such synchronization behaviors have been in most cases empirically discovered by chance a posteriori (see the Introduction of Ref. 2), and we still need to understand more to predict why and when it happens. The lack of the precise knowledge can result in a noncontrollable outcome or a catastrophic disaster in the worst case [6]. Even for such a simple setup of two pendulums, which allowed a chance for C. Huygens to become aware of the odd sympathy, investigations have still been performed to unveil the synchronization property in it [2, 7–11]. Such a study on the prototypical setup is necessary for a comprehensive understanding of the synchronization phenomenon as a dynamic phase. This is also to contribute to making the abstract-model-based synchronization research more fruitful in the viewpoint of the synchronization as a thermodynamic phase [13].

More than two hundred years later after the Huygens’ observation of the odd sympathy, a qualitative understanding was firstly tried by Korteweg in 1906 [5]. Nearly one hundred more years later, in early 2000s, Bennett et. al. revisited this issue [7] and successfully reproduced the antiphase synchronization in their experiment and theoretical model study. Other researchers of the two-pendulum system have also been interested in the inphase synchronization, in which the frequencies of the pendulums’ oscillations are identical without the phase mismatch. The possibility of the existence of an inphase state was suggested in Ref. 2, and was credibly reproduced for the first time in the experiment introduced in Ref. 8. These works have been followed by a series of studies where various experimental setups and mechanical models have been proposed to understand the onset of inphase synchronization as well as antiphase one [2, 11].

The motivation of this work is to investigate how generic the synchronization is in the two pendulum system. This is attributed to the fact that each work above [7–11] is based on its own specific experimental setup, for example, escapement mechanism and system structure. We are also interested in the bifurcation property of the synchronization state. In this paper, we numerically study the antiphase synchronization of the two nonidentical pendulums in the viewpoint of the dynamic phase transition. For the curiosity of generic feature, we introduce a model whose detail is as simple as possible. As the lengths of pendulums are varied, it is observed that there exists a broad range of bistable region, where the antiphase synchronized state and the desynchronized state coexist depending on initial conditions. The bistability is also shown to lead to a hysteresis effect as the lengths of pendulums are varied adiabatically.

We first introduce the three degrees of freedom model [5], schematically shown in Fig. 1. We apply the Lagrangian least action principle [12] for nonconservative forces, i.e., the escapement and the friction forces in this work, and achieve the equations of motion in dimension-
the external energy source. As the escapement method, will eventually stop at damping, the motion is subject to the damping, the motion of the pendulum is described by the friction constant $\gamma$ and the massless rigid rod of the length $l_i$. The frame at the horizontal position $X$ is attached to a spring with the spring constant $K$. It is assumed that the sliding motion of the frame and the pivot motion of the pendulum is dissipative, which are described by the friction constant $B$ and $b$, respectively. The hatched region stands for the rigid immobile wall considered as the reference frame and the uniform gravitational field $g$ is applied vertically. The three movable objects (the frame and the two pendulums) are described by the coordinates $X$, $\theta_1$, and $\theta_2$, respectively, which are the three degrees of freedom in the system.

less form (see Fig. 1 and compare with Ref. 7)

\[
\ddot{\theta}_i + 2\gamma \dot{\theta}_i + (\sin \theta_i + \dot{x} \cos \theta_i)/\bar{l}_i - f_i = 0, \quad (1)
\]

\[
x + 2\Gamma \dot{x} + \Omega^2 x + \mu \sum_i \bar{l}_i (\ddot{\theta}_i \cos \theta_i - \dot{\theta}_i^2 \sin \theta_i) = 0, \quad (2)
\]

where the frame coordinate $x(\equiv X/l)$ and the dimensionless length $\bar{l}_i(\equiv l_i/l)$ are measured in units of $l$ ($\bar{l}_i = 1 + \epsilon_i$, where $\epsilon_i$ can be interpreted as a small but unavoidable relative error in manufacturing or measurement), and the time $t$ (the dots on the symbols represent time derivatives) is in units of $\sqrt{l/g}$, respectively. We have also defined the reduced mass as $\mu \equiv m/(M + 2m)$, the effective coupling strength of the frame as $\Omega^2 \equiv K/(M + 2m)$, and the dimensionless friction coefficients for the frame $\Gamma \equiv (B/2)(\sqrt{1/g})/(M + 2m)$ and for the pendulum $\gamma \equiv (b/2)\sqrt{1/g}$, respectively. Since every degree of freedom in the system is subject to the damping, the motion will eventually stop at $x = \theta_1 = \theta_2 = 0$ in the absence of the external energy source. As the escapement method, we apply the impulsive force $f_i$ in Eq. (1) when $\dot{\theta}_i = 0$ [$f_i < 0$ for $\theta_i > 0$ and $f_i > 0$ for $\theta_i < 0$]. Our escapement method enforces the pendulums not to stop by injecting kinetic energy into the system. It should be noted that the death phase observed in Ref. 7 is not allowed in our setup. Although other escapement mechanisms could lead to different results, we believe that our escapement algorithm is not too far from the reality, and that the generic qualitative results obtained in this work should be observable in properly prepared real experiments. We also remark that the other mechanical detail such as friction in joints brings about a complex phenomenon, which has been thoroughly studied in Ref. 12.

In the numerical experiments, we use $\gamma = 3 \times 10^{-4}$, $\Omega = 0.004$, $\Gamma = 0.8$, and $|f_1| = |f_2| = 0.35$. We have tested the reduced mass $\mu = 0.02, 0.025$, and $0.03$, only to find insignificant differences, and the results presented in this work are for $\mu = 0.025$. We use the 4th-order Runge-Kutta algorithm to integrate equations of motion with the discrete time step size $\Delta t = 0.01$.

In order to measure the degree of synchrony, we define the order parameter $m$ for the phase synchronization as

\[
m \equiv \langle \cos (\Delta \phi - \pi) \rangle, \quad (3)
\]

where $\langle \cdots \rangle$ is the time average taken after achieving the steady state and $\Delta \phi \equiv |\phi_1 - \phi_2|$ with the phase $\phi_i$ determined from $\theta_i \propto \sin \phi_i$. For this, we neglect the result
generated in the initial duration of $T_{ini} = 10^5$, and then take the average during the time $T = 10^4$. Our definition of $m$ gives us $m = 1$ if the two pendulums keep the antiphase synchronization, while $m = -1$ is obtained for the complete inphase synchronization. The smaller $|m|$ is, the worse the synchronization occurs. In addition to the phase synchronization of oscillators, a related but distinct phenomenon is the frequency entrainment [13]. We also gauge the degree of the frequency entrainment simply by measuring the frequency difference defined by

$$\Delta f \equiv \left| \frac{N_i}{T} - \frac{N_j}{T} \right|,$$

where $N_i$ is the number of oscillations of the pendulum $i$ during the time $T$ after the initial transient period $T_{ini}$.

In the numerical computation, we change $\bar{l}_2$ from 1 to 1.006 with the interval $1.2 \times 10^{-4}$, for fixed $\bar{l}_1 = 1$ [14]. For each pair of ($\bar{l}_1$, $\bar{l}_2$) prepared in this way, we assign the quenched random number $\theta_i \in [0,0.1]$ at the time $t = 0$ and also $x = \dot{x} = \theta_1 = \theta_2 = 0$ is used as the initial condition. We then measure the two key quantities $m$ and $\Delta f$ at given values of the length difference

$$\Delta \bar{l} \equiv |\bar{l}_1 - \bar{l}_2|.$$  

When $\Delta \bar{l} = 0$, the two pendulums have identical natural frequency and we expect them to show perfect antiphase synchronization [2] to give us $m = 1$ and $\Delta f = 0$. As the length difference becomes larger, it is expected that beyond some value of $\Delta \bar{l}$ the system should stop showing synchronization resulting in $m < 1$ and $\Delta f \neq 0$.

Figure 2 summarizes our main results: As is expected, one can clearly see the existence of dynamic phase transition at $\Delta \bar{l}_c \approx 0.002$ which splits the antiphase synchronized state ($m \approx 1$ and $\Delta f \approx 0$) and the desynchronized state ($m < 1$ and $\Delta f > 0$) as the length difference $\Delta \bar{l}$ is increased. The measured two order parameters are also shown not to have intermediate values around the dynamic phase transition, indicating the discontinuous nature of the transition. Another interesting observation is the existence of the broad range of bistability: Whether or not the system approaches the synchronized state is not uniquely determined by the length difference $\Delta \bar{l}$ only. Although not shown here, we also observe that the use of the larger reduced mass $\mu$ increases $\Delta \bar{l}_c$, which has also been reported in Ref. [2].

We next investigate in Fig. 3 the features of the antiphase synchronized state [(a) and (b)] for $\Delta \bar{l} = 9.6 \times 10^{-4}$ and the desynchronized state [(c) and (d)] for $\Delta \bar{l} = 39.6 \times 10^{-4}$ for the reduced mass $\mu = 0.025$. In Fig. 3(a), for the antiphase synchronized state, one finds that there is a manifest anticorrelation between $\theta_1$ and $\theta_2$ due to the phase difference $\Delta \phi = \pi$ after some initial transient period. The approach toward the antiphase synchronization is clearly displayed in Fig. 3(b): Again after transients, $\Delta \phi$ approaches the odd multiple of $\pi$. In contrast, the desynchronized state shown in Fig. 3(c) and (d) exhibit very different behaviors: The anticorrelation between $\theta_1$ and $\theta_2$ becomes much weaker [see (c)] and the phase difference $\Delta \phi$ increases indefinitely in time [see (d)], due to the nonzero frequency difference $\Delta f \neq 0$ [see Fig. 2(b)].

We finally examine that there is a hysteresis effect around the dynamic phase transition between the antiphase synchronized phase and the desynchronized phase. For this, we fix the length of the first pendulum to $\bar{l}_1 = 1$ and change adiabatically $\bar{l}_2$. For the given value of $\bar{l}_2$, we integrate equations of motion for a sufficiently long time to achieve the steady state and change $\bar{l}_2$ by $6.0 \times 10^{-5}$. Note that since the hysteresis is of interest now, the system is not reinitialized after the control parameter $\bar{l}_2$ is changed. As clearly shown in Fig. 4 our two pendulum system manifests the hysteresis behavior around the dynamic phase transition: The phase synchronization order parameter $m$ follows different curves when the length of the second pendulum is increased (the red curve in Fig. 4) and decreased (the green one in Fig. 4). All the observations, i.e., the discontinuous nature of the dynamic phase transition, the broad range of bistability, and the strong hysteresis effect, strongly suggest that a subcritical Hopf bifurcation takes place there if stated in the language of nonlinear dynamics [10].

In summary, we have numerically studied the synchronization of the two nonidentical pendulum motions, pivoting on a common movable frame. Within the limitation of our setup of numerical experiments, it has been clearly
FIG. 4: (Color online) The phase synchronization order parameter $m$ is measured as the length $l_2$ of the second pendulum is increased (the full red curve) or decreased (the dotted green curve) adiabatically, while the length of the first pendulum is fixed to $l_1 = 1$, and $l_2 = 1 + \varepsilon_2$. The hysteresis effect is clearly seen around the dynamic phase transition splitting the antiphase synchronized (the upper branch of the curves) state and the desynchronized state (the lower branch).

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[14] We consider $\Delta l$ not only to examine when the synchronization begins but also to reflect the generic inhomogeneity of the real pendulums. The main interest of synchronization phenomena is indeed on the transition point where the dynamic process overcomes the intrinsic difference, arriving at the sympathy. In the simple setup presented here, the difference of the natural frequencies of the two pendulums is surely the first candidate to prohibit them from synchronizing to each other. We consider $\Delta l$ to effectively introduce the natural frequency difference, playing the role of the variance in the frequency distribution in the Kuramoto model (see Ref. 13 and references therein for example).
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