Proceedings of the ASME International Mechanical Engineering Congress and Exposition IMECE2009 November 13–19, 2009, Lake Buena Vista, Florida, USA

IMECE2009-10449

SENSITIVITY ANALYSIS OF DISSIPATIVE REVERSIBLE AND HAMILTONIAN SYSTEMS: A SURVEY

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ABSTRACT

The paradox of destabilization of a conservative or nonconservative system by small dissipation, or Ziegler's paradox (1952), has stimulated an ever growing interest in the sensitivity of reversible and Hamiltonian systems with respect to dissipative perturbations. Since the last decade it has been widely accepted that dissipation-induced instabilities are closely related to singularities arising on the stability boundary. What is less known is that the first complete explanation of Ziegler's paradox by means of the Whitney umbrella singularity dates back to 1956. We revisit this undeservedly forgotten pioneering result by Oene Bottema that outstripped later findings for about half a century. We discuss subsequent developments of the perturbation analysis of dissipation-induced instabilities and applications over this period, involving structural stability of matrices, Krein collision, Hamilton-Hopf bifurcation and related bifurcations.

INTRODUCTION

'Il n'y a de nouveau que ce qui est oublié'—this paraphrase of the Ecclesiastes 1:10, attributed to Marie-Antoinette, perfectly summarizes the story of the mathematical description of the destabilizing effect of vanishing dissipation in non-conservative systems.

There is a fascinating category of mechanical and physical systems which exhibit the following paradoxical behavior: when modeled as systems without damping they possess stable equiFerdinand Verhulst Mathematisch Instituut University of Utrecht PO Box 80.010, 3508 TA Utrecht the Netherlands Email: F.Verhulst@uu.nl

libria or stable steady motions, but when small damping is introduced, some of these equilibria or steady motions become unstable.

The paradoxical effect of damping on dynamic instability was noticed first for rotor systems which have stable steady motions for a certain range of speed, but which become unstable when the speed is changed to a value outside the range.

In 1879 Thomson and Tait [67] showed that a statically unstable conservative system which has been stabilized by gyroscopic forces could be destabilized again by the introduction of small damping forces. More generally, they consider conservative and nonconservative linear two degrees of freedom systems in remarkable detail. The destabilization by damping, using Routh's theorems, is implicit in their calculations, it is not formulated as a paradox.

In 1924, to explain the destabilization of a flexible rotor in stable rotation at a speed above the critical speed for resonance, Kimball [32] introduced a damping of the rotation, which has lead to non-conservative positional (circulatory) forces in the equations of motion of a gyroscopic system. In 1933 Smith [64] found that this non-conservative rotor system loses stability when the speed of rotation $\Omega > \omega \left(1 + \frac{\delta}{\nu}\right)$, where ω is the undamped natural whirling frequency (the critical speed for resonance) and δ and ν are the viscous damping constants for the stationary and rotating damping mechanisms. In Smith's model, the destabilizing effect of the damping of rotation (ν), observed also by Kapitsa [30], was compensated by the stationary damping (δ). This was a first demonstration of a strong influence of the spatial

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distribution of damping (or equivalently the modal distribution) on the borderlines between stability and instability domains in multi-modal non-conservative systems [15].

In 1950s and 1960s the publications of Ziegler [76], Bolotin [8, 9], and Herrmann [21, 22], motivated by aerospace applications, initiated a considerable activity in the investigation of dynamic instability of equilibrium configurations of structures under non-conservative loads. The canonical problem was the flutter of a vertical flexible cantilever column under a compressive non-conservative or follower load which remains tangent to the bending column. In the flutter mode the tip of the column is preponderantly slanted toward the left during the half-cycle in which the tip is moving toward the right and vice versa in the following half-cycle. This snake-like oscillation permits the follower force to do positive work on each cycle [15].

The strong influence of the spatial or modal distribution of damping within the structure on its stability under nonconservative loading, observed in these publications, should not have been surprising in the light of earlier findings of rotor dynamists. However, they revealed clearly the most dramatic and paradoxical aspect of the sensitivity of the stability of the nonconservative structures to small damping forces. It turned out that the critical load for a structure with small damping may be considerably smaller than that for the same structure without damping. In other words, there is a wide range of loads for which the undamped structure is stable, but which produce instability as soon as a tiny bit of damping is added to the structure.

These aspects were actively studied in the 1960's to provide more basic understanding and they continued to be studied with more sophisticated tools, including early attempts to employ singularity theory [69], until in the mid 1990s it was understood [26, 61] that the destabilization paradox is related to the Whitney umbrella singularity of the stability boundary [72, 73]. In the present article we make a sharp turn to the 1950s to revisit an article of Oene Bottema [11], then rector of the Technical University of Delft, who in 1956 first made this discovery, which surprisingly surpassed the attention of most scientists during five decades.

In section 1 we will put these results in the context of singularity theory, in sections 2 and 4 we show in various ways their extension to finite- and infinite-dimensional systems using perturbation theory of multiple eigenvalues, in section 3 we consider periodic systems, and in the remainder we discuss applications in physics and engineering.

WHITNEY'S UMBRELLA

In a remarkable paper of 1943 [72], Hassler Whitney described singularities of maps of a differential *n*-manifold into E^m with m = 2n - 1. It turns out that in this case a special kind of singularity plays a prominent role. Later, the local geometric structure of the manifold near the singularity has been aptly called 'Whitney's umbrella' [73].

The paper contains two main theorems. Consider the C^k map $f: E^n \mapsto E^m$ with m = 2n - 1.

- 1. The map f can be altered slightly, forming f^* , for which the singular points are isolated. For each such an isolated singular point p, a technical regularity condition C is valid which relates to the map f^* of the independent vectors near p and of the differentials, the vectors in tangent space.
- 2. Consider the map f^* which satisfies condition *C*. Then we can choose coordinates $x = (x_1, x_2, \dots, x_n)$ in a neighborhood of *p* and coordinates $y = (y_1, y_2, \dots, y_m)$ (with m = 2n 1) in a neighborhood of y = f(p) such that in a neighborhood of $f^*(p)$ we have exactly

$$y_1 = x_1^2, y_i = x_i, y_{n+i-1} = x_1 x_i,$$
 (1)

where $i = 2, \cdots, n$.

If for instance n = 2, m = 3, we have near the origin

$$y_1 = x_1^2, y_2 = x_2, y_3 = x_1 x_2,$$
 (2)

so that $y_1 \ge 0$ and on eliminating x_1 and x_2 :

$$y_1 y_2^2 - y_3^2 = 0. (3)$$

Starting on the y_2 -axis for $y_1 = y_3 = 0$, the surface widens up for increasing values of y_1 . For each y_2 , the cross-section is a parabola; as y_2 passes through 0, the parabola degenerates to a half-ray, and opens out again (with sense reversed).

Note that because of the C^k assumption for the differentiable map f, the analysis is delicate. There is a considerable simplification of the treatment if the map is analytical.

The analysis of singularities of functions and maps is a fundamental ingredient for bifurcation studies of differential equations. After the pioneering work of Hassler Whitney and Marston Morse, it has become a huge research field, both in theoretical investigations and in applications. We can not even present a summary of this field here, so we restrict ourselves to citing a number of survey texts and discussing a few key concepts and examples. In particular we mention [3], [17], [18], [4], [2] and [5]. A monograph relating bifurcation theory with normal forms and numerics is [47].

The relation between singularities of functions and critical points or equilibria of differential equations becomes clear when considering Hamiltonian and gradient systems. Consider for instance the time-independent Hamiltonian function $H(\mathbf{p}, \mathbf{q})$ with $\mathbf{p}, \mathbf{q} \in \mathbb{R}^n$. Singularities of the function *H* are found in the set

 \mathbb{R}^{2n} where

$$\frac{\partial H}{\partial \mathbf{p}} = \frac{\partial H}{\partial \mathbf{q}} = 0.$$

These points correspond with the critical points (equilibria) of the Hamiltonian equations of motion

$$\dot{\mathbf{p}} = \frac{\partial H}{\partial \mathbf{q}}, \ \dot{\mathbf{q}} = -\frac{\partial H}{\partial \mathbf{p}}$$

More in general, consider the dynamical system described by the autonomous ODE

$$\dot{\mathbf{x}} = \mathbf{f}(\mathbf{x}), \ \mathbf{x} \in \mathbb{R}^n, \ \mathbf{f} : \mathbb{R}^n \mapsto \mathbb{R}^n,$$

An equilibrium \mathbf{x}_0 of the system arises if $\mathbf{f}(\mathbf{x}_0) = 0$. With a little smoothness of the map \mathbf{f} we can linearize near \mathbf{x}_0 so that we can write $\dot{\mathbf{x}} = \mathbf{A}(\mathbf{x} - \mathbf{x}_0) + \mathbf{g}(\mathbf{x})$ with \mathbf{A} a constant $n \times n$ – matrix, $\mathbf{g}(\mathbf{x})$ contains higher-order terms only.

The properties of the matrix **A** determine in a large number of cases the behavior of the dynamical system. In a seminal paper [3], Arnold considers families of matrices, smoothly depending on a number of parameters (denoted by vector **p**). So, for the constant $n \times n$ - matrix we write **A**_{**p**}. Suppose that for **p** = 0, **A**₀ is in Jordan normal form. Choosing **p** in a neighborhood of **p** = 0 produces a *deformation* (or perturbation) of **A**₀, assuming that near **p** = 0 the entries of **A**_{**p**} can be expanded in a convergent power series in the parameters. A deformation is *versal* if all other deformations near **p** = 0 are equivalent under smooth change of parameters.

The paper [3] uses normal forms to obtain suitable versal deformations. These are associated with the bifurcations of the linearized system. Note that although a matrix induces a linear map, the corresponding eigenvalue problem produces nonlinear characteristic equations. In addition, the parameters involved, make it necessary to analyze maps of \mathbb{R}^n into \mathbb{R}^m . For instance in the following sections we meet with maps from \mathbb{R}^2 into \mathbb{R}^3 as studied by Whitney [72]. Nevertheless, in 1943 it was hard to imagine that this work of global analysis, a pure mathematical abstraction, would find an industrial application already in the next decade.

ZIEGLER'S PARADOX

In 1952 Hans Ziegler of ETH Zurich published a paper [76] that became classical and widely known in the community of mechanical engineers; it also attracted the attention of mathematicians. Studying a simplified two-dimensional model of an elastic rod fixed at one end and compressed by a tangential end

load, he unexpectedly encountered a phenomenon which shows a paradoxal character: the domain of stability of the Ziegler's pendulum changes in a discontinuous way when one passes from the case in which the damping is very small to that where it has vanished [76].



Figure 1. (a) Ziegler's pendulum, (b) (bold line) Stability interval of the undamped pendulum and (shaded area) the domain of asymptotic stability of the damped one [76].

Ziegler's double pendulum presented in Fig. 1(a) consists of two rigid rods of length *l* each, whose inclinations with respect to the vertical are denoted as φ_1 and φ_2 . Two masses m_1 and m_2 with the weights G_1 and G_2 are concentrated at the distances a_1 and a_2 from the joints. The elastic restoring torques and the damping torques at the joints are $c\varphi_1$, $c(\varphi_2 - \varphi_1)$ and $b_1\dot{\varphi}_1$, $b_2(\dot{\varphi}_2 - \dot{\varphi}_1)$, respectively. Assuming $G_1 = 0$ and $G_2 = 0$ for simplicity, we find the Lagrange's equations of motion

$$\begin{pmatrix} m_1 a_1^2 + m_2 l^2 & m_2 l a_2 \\ m_2 l a_2 & m_2 a_2^2 \end{pmatrix} \begin{pmatrix} \ddot{\varphi}_1 \\ \dot{\varphi}_2 \end{pmatrix} + (4)$$
$$\begin{pmatrix} b_1 + b_2 & -b_2 \\ -b_2 & b_2 \end{pmatrix} \begin{pmatrix} \dot{\varphi}_1 \\ \dot{\varphi}_2 \end{pmatrix} + \begin{pmatrix} -Pl + 2c \ Pl - c \\ -c & c \end{pmatrix} \begin{pmatrix} \varphi_1 \\ \varphi_2 \end{pmatrix} = 0.$$

With the substitution $\varphi_i = A_i exp(\lambda t)$ equation (4) yields a 4dimensional eigenvalue problem with respect to the spectral parameter λ .

Putting $m_1 = 2m$, $m_2 = m$, $a_1 = a_2 = l$, $b_1 = b_2 = b$ and assuming that dissipation is absent (b = 0), Ziegler found from the characteristic equation that the vertical equilibrium position of the pendulum loses its stability when the magnitude of the follower force exceeds the critical value P_k , where

$$P_k = \left(\frac{7}{2} - \sqrt{2}\right) \frac{c}{l} \simeq 2.086 \frac{c}{l}.$$
(5)

In the presence of damping (b > 0) the Routh-Hurwitz condition yields the new critical follower load that depends on the square of the damping coefficient b

$$P_k(b) = \frac{41}{28} \frac{c}{l} + \frac{1}{2} \frac{b^2}{ml^3}.$$
 (6)

Ziegler found that the domain of asymptotic stability for the damped pendulum is given by the inequalities $P < P_k(b)$ and b > 0 and plotted it against the stability interval $P < P_k$ of the undamped system, Fig. 1(b). Surprisingly, the limit of the critical load $P_k(b)$ when *b* tends to zero turned out to be significantly lower than the critical load of the undamped system

$$P_k^* = \lim_{b \to 0} P_k(b) = \frac{41}{28} \frac{c}{l} \simeq 1.464 \frac{c}{l} < P_k.$$
(7)

Some authors considered different extensions of the Ziegler's model by adding a conservative load and by assuming difference of the damping coefficients [9, 21, 33, 43, 68]. They established that the domain of instability for the undamped Ziegler's pendulum with the partially follower load extends in a discontinuous manner in the presence of dissipation.

Ziegler drew attention both to the substantial decrease in the critical load of the damped non-conservative system with vanishingly small dissipation and to the high sensitivity of the critical follower load with respect to the variation of the damping distribution. In the mechanical engineering literature these two effects are called the Ziegler's paradox of destabilization by small damping.

In the conclusion to his classical book [8], Bolotin emphasized that the discrepancy between the stability domains of undamped non-conservative systems and that of systems with infinitesimally small dissipation is a topic of the greatest theoretical interest in stability theory. Encouraging further research of the destabilization paradox, Bolotin was not aware that the crucial ideas for its explanation were formulated as early as 1956.

1 BOTTEMA'S SOLUTION

In 1956, in the journal 'Indagationes Mathematicae', there appeared an article by Oene Bottema [11], then Rector Magnificus of the Technical University of Delft, that outstripped later findings for decades. Bottema's work [10] can be seen as an introduction, it was directly motivated by Ziegler's paradox. However, instead of examining the particular model of Ziegler, he studied in [11] a much more general class of non-conservative systems.

Following [10, 11], we consider a holonomic scleronomic linear system with two degrees of freedom, the coordinates *x* and *y* of which are chosen in such a way that the kinetic energy is $T = (\dot{x}^2 + \dot{y}^2)/2$. Hence the Lagrange equations of small oscillations

near the equilibrium configuration x = y = 0 are as follows

$$\ddot{x} + a_{11}x + a_{12}y + b_{11}\dot{x} + b_{12}\dot{y} = 0,$$

$$\ddot{y} + a_{21}x + a_{22}y + b_{21}\dot{x} + b_{22}\dot{y} = 0,$$
 (8)

where a_{ij} and b_{ij} are constants, $\mathbf{A} := (a_{ij})$ is the matrix of the forces depending on the coordinates, $\mathbf{B} := (b_{ij})$ that of those depending on the velocities. If \mathbf{A} is symmetrical while disregarding the damping associated with the matrix \mathbf{B} , there exists a potential energy function $V = (a_{11}x^2 + 2a_{12}xy + a_{22}y^2)/2$, if it is antisymmetrical, the forces are circulatory. When the matrix \mathbf{B} is symmetrical, we have a non-gyroscopic damping force, which is positive when the dissipative function $(b_{11}x^2 + 2b_{12}xy + b_{22}y^2)/2$ is positive definite. If \mathbf{B} is antisymmetrical the forces depending on the velocities are purely gyroscopic.

The matrices **A** and **B** can both be written uniquely as the sum of symmetrical and antisymmetrical parts: $\mathbf{A} = \mathbf{K} + \mathbf{N}$ and $\mathbf{B} = \mathbf{D} + \mathbf{G}$, where $\mathbf{N} = v\mathbf{J}$, $\mathbf{G} = \Omega \mathbf{J}$

$$\mathbf{K} = \begin{pmatrix} k_{11} & k_{12} \\ k_{21} & k_{22} \end{pmatrix}, \quad \mathbf{D} = \begin{pmatrix} d_{11} & d_{12} \\ d_{21} & d_{22} \end{pmatrix}, \quad \mathbf{J} = \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix}, \quad (9)$$

with $k_{11} = a_{11}$, $k_{22} = a_{22}$, $k_{12} = k_{21} = (a_{12} + a_{21})/2$, $v = (a_{12} - a_{21})/2$ and $d_{11} = b_{11}$, $d_{22} = b_{22}$, $d_{12} = d_{21} = (b_{12} + b_{21})/2$, $\Omega = (b_{12} - b_{21})/2$.

The system (9) has a potential energy function (disregarding damping) when v = 0, it is purely circulatory for $k_{11} = k_{12} = k_{22} = 0$, it is non-gyroscopic for $\Omega = 0$, and has no damping when $d_{11} = d_{12} = d_{22} = 0$. If damping exists, we suppose in this section that it is positive.

In order to solve the equations (9) we put $x = C_1 \exp(\lambda t)$, $y = C_2 \exp(\lambda t)$ and obtain the characteristic equation for the frequencies of the small oscillations around equilibrium [33, 34, 39]

$$Q := \lambda^4 + a_1 \lambda^3 + a_2 \lambda^2 + a_3 \lambda + a_4 = 0,$$
(10)

with

$$a_1 = \operatorname{tr} \mathbf{D}, \quad a_2 = \operatorname{tr} \mathbf{K} + \operatorname{det} \mathbf{D} + \mathbf{\Omega}^2,$$

$$a_3 = \operatorname{tr} \mathbf{K} \operatorname{tr} \mathbf{D} - \operatorname{tr} \mathbf{K} \mathbf{D} + 2\mathbf{\Omega} \nu, \quad a_4 = \operatorname{det} \mathbf{K} + \nu^2.$$
(11)

Bottema found that all roots of (10) (assumed to be different) have non-positive real parts if and only if one of the two following sets of conditions is satisfied [11]

$$A: a_1 > 0, a_2 > 0, a_3 > 0, a_4 \ge 0, a_2 \ge \frac{a_1^2 a_4 + a_3^2}{a_1 a_3},$$

$$B: a_1 = 0, a_2 > 0, a_3 = 0, a_4 > 0, a_2 > 2\sqrt{a_4}.$$
 (12)

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One could expect *B* to be a limit of *A*, so that for $a_1 \rightarrow 0$, $a_3 \rightarrow 0$ the set *A* would continuously tend to *B*. That is not the case. Remark first of all that the roots of (10) never have Re $\lambda < 0$ if $a_1 = 0$, $a_3 \neq 0$ (or $a_1 \neq 0$, $a_3 = 0$). Furthermore, if *A* is satisfied and we take $a_1 = \varepsilon b_1$, $a_3 = \varepsilon b_3$, where b_1 and b_3 are fixed and $\varepsilon \rightarrow 0$, the last condition of *A* reads ($\varepsilon \neq 0$)

$$a_2 > \frac{b_1^2 a_4 + b_3^2}{b_1 b_3} = g_1$$

while for $\varepsilon = 0$ we have $a_2 > 2\sqrt{a_4} = g_2$. Obviously we have [11]

$$g_1 - g_2 = \frac{(b_1\sqrt{a_4} - b_3)^2}{b_1b_3}$$

so that $(g_1 > g_2)$ but for $b_3 = b_1 \sqrt{a_4}$. That means that in all cases where $b_3 \neq b_1 \sqrt{a_4}$ we have a discontinuity in our stability condition. The phenomenon of the discontinuity Bottema illustrates by a geometrical diagram, Fig. 2.

Following Bottema [11] we substitute in (10) $\lambda = c\mu$, where c is the positive fourth root of $a_4 > 0$. The new equation reads $P := \mu^4 + b_1\mu^3 + b_2\mu^2 + b_3\mu + 1 = 0$, where $b_i = a_i/c^i$ (i = 1, 2, 3, 4). If we substitute $a_i = c^i b_i$ in A and B we get the same condition as when we write b_i for a_i , which was to be expected, because if the roots of (10) are outside R, those of P = 0 are also outside R and inversely. We can therefore restrict ourselves to the case $a_4 = 1$, so that we have only three parameters a_1, a_2, a_3 . We take them as coordinates in an orthogonal coordinate system.

The condition H = 0 or

$$a_1 a_2 a_3 = a_1^2 + a_3^2 \tag{13}$$

is the equation of a surface V of the third degree, which we have to consider for $a_1 \ge 0$, $a_3 \ge 0$, Fig. 2. Obviously V is a ruled surface, the line $a_3 = ma_1$, $a_2 = m + 1/m$ ($0 < m < \infty$) being on V. The line is parallel to the $0a_1a_3$ -plane and intersects the a_2 -axis in $a_1 = a_3 = 0$, $a_2 = m + 1/m \ge 2$. The a_2 -axis is the double line of V, $a_2 > 2$ being its active part. Two generators pass through each point of it; they coincide for $a_2 = 2$ (m = 1), and for $a_2 \rightarrow \infty$ their directions tend to those of the a_1 and a_3 -axis ($m = 0, m = \infty$). The conditions A and B express that the image point (a_1, a_2, a_3) lies on V or above V. The point (0, 2, 0) is on V, but if we go to the a_2 -axis along the line $a_3 = ma_1$ the coordinate a_2 has the limit m + 1/m, which is > 2 but for m = 1. Curiously enough, even half a century later, there appear papers repeating this reasoning and the result almost literally [58].

Note that we started off with 8 parameters in eq. (8), but that the surface V bounding the stability domain is described by



Figure 2. The asymptotic stability domain of the system (8) with Whitney's umbrella singularity [11]. The ruled surface (called V in the text) is given by (13)

3 parameters. It is described by a map of E^2 into E^3 as in Whitney's papers [72, 73]. Explicitly, a transformation of (19) to (2) is given by $a_1 = y_3/2 + w$, $a_2 = 2 + y_2$, $a_3 = -y_3/2 + w$ with $w^2 = \frac{1}{4}y_3^2 + y_1y_2$.

Returning to the non-conservative system (8) ($\nu \neq 0$), with damping, but without gyroscopic forces, so $\Omega = 0$, and assuming as in [10] that $k_{12} = 0$, $k_{11} > 0$, and $k_{22} > 0$ (similar setting but with $d_{12} = 0$ and $k_{12} \neq 0$ was considered later by Bolotin in [8]), we find that the condition for stability $H \leq 0$ when the damping force decreases in a uniform way, so we put $d_{11} = \varepsilon d'_{11}$, $d_{12} = \varepsilon d'_{12}$, $d_{22} = \varepsilon d'_{22}$, where d_{11} , d_{12} , d_{22} are constants and $\varepsilon \to 0$, reads

$$\mathbf{v}^2 < \mathbf{v}_{cr}^2 := \frac{(k_{11} - k_{22})^2}{4} - \frac{(d'_{11} - d'_{22})^2 (k_{11} - k_{22})^2}{4(d'_{11} + d'_{22})^2}.$$
 (14)

But if there is no damping, we have to make use of condition B

$$v^2 < v_0^2 := \frac{(k_{11} - k_{22})^2}{4} = \left(\frac{\text{tr}\mathbf{K}}{2}\right)^2 - \det\mathbf{K}.$$
 (15)

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Obviously

$$v_0^2 - v_{cr}^2 = \frac{(d_{11}' - d_{22}')^2 (k_{11} - k_{22})^2}{4(d_{11}' + d_{22}')^2} = \left[\frac{2\mathrm{tr}\mathbf{K}\mathbf{D} - \mathrm{tr}\mathbf{K}\mathrm{tr}\mathbf{D}}{2\mathrm{tr}\mathbf{D}}\right]^2 \ge 0,$$
(16)

where the expressions written in terms of the invariants of the matrices involved [39] are valid also without the restrictions on the matrices **D** and **K** that were adopted in [8, 10]. For the values of $\frac{2tr\mathbf{KD}-tr\mathbf{KtrD}}{2tr\mathbf{D}}$ which are small with respect to v_0 we can approximately write [35, 36]

$$\mathbf{v}_{cr} \simeq \mathbf{v}_0 - \frac{1}{2\mathbf{v}_0} \left[\frac{2\mathrm{tr}\mathbf{K}\mathbf{D} - \mathrm{tr}\mathbf{K}\mathrm{tr}\mathbf{D}}{2\mathrm{tr}\mathbf{D}} \right]^2.$$
(17)

If **D** depends on two parameters, say δ_1 and δ_2 , then (17) has a canonical form (3) for the Whitney's umbrella in the (δ_1, δ_2, v) -space. Due to discontinuity existing for $2\text{tr}\mathbf{KD} - \text{tr}\mathbf{K}\text{tr}\mathbf{D} \neq 0$ the equilibrium may be stable if there is no damping, but unstable if there is damping, however small it may be. We see also that the critical non-conservative parameter, v_{cr} , depends on the ratio of the damping coefficients and thus is strongly sensitive to the distribution of damping similarly to how it happens in rotor dynamics. This is the results which Ziegler [76] found in a special case.

2 'HOPF MEETS HAMILTON UNDER WHITNEY'S UM-BRELLA'

The title of this section derives from a nice paper by Langford [48]. As we have seen, Bottema was the first who established that the asymptotic stability domain of a real polynomial of fourth order in the space of its coefficients consists of one of the 'pockets' of the Whitney umbrella. The corresponding singularity was later identified as generic in the three parameter families of real matrices by V.I. Arnold [3,4], who named it 'deadlock of an edge'. In this respect Bottema's results in [11] can be seen as an early study of bifurcations and structural stability of polynomials and matrices, and therefore of the singularities of their stability boundaries whose systematical treatment was initiated since the beginning of 1970s in [3,4,49,50].

Although Bottema applied his result to nonconservative systems without gyroscopic forces, there are reasons for the singularity to appear in the case when gyroscopic forces are taken into account because the stability is determined by the roots of a similar fourth order characteristic polynomial. In order to study this case we consider separately the following *m*-dimensional version of the non-conservative system (8)

$$\ddot{\mathbf{x}} + (\mathbf{\Omega}\mathbf{G} + \delta\mathbf{D})\dot{\mathbf{x}} + (\mathbf{K} + \nu\mathbf{N})\mathbf{x} = 0, \qquad (18)$$

where dot stands for the time differentiation, $\mathbf{x} \in \mathbb{R}^m$, and real matrix $\mathbf{K} = \mathbf{K}^T$ corresponds to potential forces. Real matrices $\mathbf{D} = \mathbf{D}^T$, $\mathbf{G} = -\mathbf{G}^T$, and $\mathbf{N} = -\mathbf{N}^T$ are related to dissipative (damping), gyroscopic, and non-conservative positional (circulatory) forces with magnitudes controlled by scaling factors δ , Ω , and ν respectively. A *circulatory* system, to which the undamped Ziegler's pendulum is attributed [36, 53, 60], is obtained from (18) by neglecting velocity-dependent forces

$$\ddot{\mathbf{x}} + (\mathbf{K} + \mathbf{v}\mathbf{N})\mathbf{x} = 0, \tag{19}$$

while a *gyroscopic* one has no damping and non-conservative positional forces

$$\ddot{\mathbf{x}} + \Omega \mathbf{G} \dot{\mathbf{x}} + \mathbf{K} \mathbf{x} = 0. \tag{20}$$

Circulatory and gyroscopic systems (19) and (20) possess fundamental reversible and Hamiltonian symmetries, respectively, which implies that if λ is an eigenvalue then so is $-\lambda$ [4,7,52,53]. Therefore, an equilibrium of a circulatory or of a gyroscopic system is either unstable or all its eigenvalues lie on the imaginary axis of the complex plane, in the last case implying marginal stability if they are semi-simple.

It is well known that in the Hamiltonian case, the transition from gyroscopic stability to flutter instability occurs through the interaction of simple pure imaginary eigenvalues with the opposite Krein signature known as the Krein collision or the Hamiltonian Hopf bifurcation [19, 48, 51, 52]. The collision occurs at the border of marginal stability, say at $\Omega = \Omega_0$ for (20), and it yields a double pure imaginary eigenvalue with the Jordan chain of vectors, which splits into a a complex conjugate pair under destabilizing variation of the parameter Ω .

Let $i\omega_0$ be the double eigenvalue at $\Omega = \Omega_0$ with the Jordan chain of generalized eigenvectors \mathbf{u}_0 , \mathbf{u}_1 [40]

$$(-\mathbf{I}\omega_0^2 + i\omega_0\Omega_0\mathbf{G} + \mathbf{K})\mathbf{u}_0 = 0,$$

$$(-\mathbf{I}\omega_0^2 + i\omega_0\Omega_0\mathbf{G} + \mathbf{K})\mathbf{u}_1 = -(2i\omega_0\mathbf{I} + \Omega_0\mathbf{G})\mathbf{u}_0.$$
(21)

Then, the Krein collision in the gyroscopic system (20) is described by the following expressions

$$i\omega(\Omega) = i\omega_0 \pm i\mu\sqrt{\Omega - \Omega_0} + o(|\Omega - \Omega_0|^{\frac{1}{2}}),$$

$$\mathbf{u}(\Omega) = \mathbf{u}_0 \pm i\mu\mathbf{u}_1\sqrt{\Omega - \Omega_0} + o(|\Omega - \Omega_0|^{\frac{1}{2}}), \qquad (22)$$

where the real coefficient μ is [40]

$$\mu^{2} = -\frac{2\omega_{0}^{2}\overline{\mathbf{u}}_{0}^{T}\mathbf{u}_{0}}{\Omega_{0}^{+}(\omega_{0}^{2}\overline{\mathbf{u}}_{1}^{T}\mathbf{u}_{1} - \overline{\mathbf{u}}_{1}^{T}\mathbf{K}\mathbf{u}_{1} - i\omega_{0}\Omega_{0}^{+}\overline{\mathbf{u}}_{1}^{T}\mathbf{G}\mathbf{u}_{1} - \overline{\mathbf{u}}_{0}^{T}\mathbf{u}_{0})} \quad (23)$$

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with the bar over a symbol denoting complex conjugate.

Perturbing the system (20) by small damping and circulatory forces yields an increment to a simple pure imaginary eigenvalue [36, 40]

$$\lambda = i\omega(\Omega) - \frac{\omega^2(\Omega)\overline{\mathbf{u}}^T(\Omega)\mathbf{D}\mathbf{u}(\Omega)\delta - i\omega\overline{\mathbf{u}}^T(\Omega)\mathbf{N}\mathbf{u}(\Omega)\nu}{\overline{\mathbf{u}}^T(\Omega)\mathbf{K}\mathbf{u}(\Omega) + \omega^2\overline{\mathbf{u}}^T(\Omega)\mathbf{u}(\Omega)} + o(\delta,\nu).$$
(24)

With the expressions (22), equation (24) serves for the calculation of the deviation from the imaginary axis of the eigenvalues that participated in the Krein collision in the presence of the non-Hamiltonian perturbation that makes the merging of modes an *imperfect* one [24].

Since **D** and **K** are real symmetric matrices and **N** is a real skew-symmetric one, the first-order increment to the eigenvalue $i\omega(\Omega)$ given by (24) is real-valued. Consequently, in the first approximation in δ and ν , the simple eigenvalue $i\omega(\Omega)$ remains on the imaginary axis, if $\nu = \gamma(\Omega)\delta$, where

$$\gamma(\Omega) = -i\omega(\Omega) \frac{\overline{\mathbf{u}}^T(\Omega) \mathbf{D} \mathbf{u}(\Omega)}{\overline{\mathbf{u}}^T(\Omega) \mathbf{N} \mathbf{u}(\Omega)}.$$
 (25)

With the expansions (22) the formula (25) reads

$$\gamma(\Omega) = -(\omega_0 \pm \mu \sqrt{\Omega - \Omega_0}) \frac{d_1 \mp \mu d_2 \sqrt{\Omega - \Omega_0}}{n_1 \pm \mu n_2 \sqrt{\Omega - \Omega_0}},$$
 (26)

where we define $\gamma_*=-i\omega_0\frac{\overline{\mathbf{u}}_0^T\mathbf{D}\mathbf{u}_0}{\overline{\mathbf{u}}_0^T\mathbf{N}\mathbf{u}_0}$ and

$$d_1 = \operatorname{Re}(\overline{\mathbf{u}}_0^T \mathbf{D} \mathbf{u}_0), \quad d_2 = \operatorname{Im}(\overline{\mathbf{u}}_0^T \mathbf{D} \mathbf{u}_1 - \overline{\mathbf{u}}_1^T \mathbf{D} \mathbf{u}_0), n_1 = \operatorname{Im}(\overline{\mathbf{u}}_0^T \mathbf{N} \mathbf{u}_0), \quad n_2 = \operatorname{Re}(\overline{\mathbf{u}}_0^T \mathbf{N} \mathbf{u}_1 - \overline{\mathbf{u}}_1^T \mathbf{N} \mathbf{u}_0).$$
(27)

From (26) it follows that in the vicinity of $\gamma := \nu/\delta = \gamma_*$ the limit of the critical value of the gyroscopic parameter Ω_{cr} of the near-Hamiltonian system as $\delta \to 0$ exceeds the threshold of gyroscopic stabilization determined by the Krein collision [40]

$$\Omega_{cr}(\gamma) = \Omega_0 + \frac{n_1^2(\gamma - \gamma_*)^2}{\mu^2(\omega_0 d_2 - \gamma_* n_2 - d_1)^2} \ge \Omega_0.$$
(28)

Substituting $\gamma = v\delta$ in expression (28) yields a simple estimate for the critical value of the gyroscopic parameter $\Omega_{cr}(\delta, v)$ that has a canonical form (3) and therefore describes the Whitney's umbrella surface in the (δ, v, Ω) -space [40]

$$\Omega_{cr}(\delta, \mathbf{v}) = \Omega_0 + \frac{n_1^2 (\mathbf{v} - \gamma_* \delta)^2}{\mu^2 (\omega_0 d_2 - \gamma_* n_2 - d_1)^2 \delta^2}.$$
 (29)

In case of m = 2 Eq. (29) is transformed to [38–40]

$$\Omega_{cr}(\delta, \mathbf{v}) = \Omega_0 + \Omega_0 \frac{2}{(\omega_0 \text{tr} \mathbf{D})^2 \delta^2} (\mathbf{v} - \gamma_* \delta)^2,$$

$$\gamma_* := \frac{\text{tr} \mathbf{K} \mathbf{D} + (\Omega_0^2 - \omega_0^2) \text{tr} \mathbf{D}}{2\Omega_0}, \qquad (30)$$

where $\omega_0 = \sqrt[4]{\det \mathbf{K}}$ and $\Omega_0 = \sqrt{-tr\mathbf{K} + 2\sqrt{\det \mathbf{K}}}$ in the assumption that $\det \mathbf{K} > 0$ and $tr\mathbf{K} < 0$. Due to the singularity the gyroscopic stabilization in the presence of dissipative and non-conservative positional forces depends on the ratio $\frac{v}{\delta}$ and is thus very sensitive to non-Hamiltonian perturbations. We will discuss the gyroscopic stabilization in more detail in section 4.1.

We note that the sensitivity of simple eigenvalues of Hamiltonian and gyroscopic systems to dissipative perturbations was a subject of intensive investigations, see, e.g., MacKay [52], Haller [19], and Bloch et al. [7]. They analyzed the movement of simple eigenvalues in the limit of vanishing dissipation without direct application, however, to the destabilization paradox and approximation of the singular stability boundary. Our calculations performed in this section use the ideas developed in [38–40] that, however, can be traced back to the works of Andreichikov and Yudovich [1] and Crandall [15].

We see that in Hamiltonian mechanics, the Hamiltonian-Hopf bifurcation in which two pairs of complex conjugate eigenvalues approach the imaginary axis symmetrically from the left and right, then merge in double purely imaginary eigenvalues and separate along the imaginary axis (or the reverse) has codimension one. In the general case of non-Hamiltonian vector fields, the occurrence of double imaginary eigenvalues has codimension three. The interface between these two cases possesses the Whitneys umbrella singularity; the Hamiltonian systems lie on its handle. Quoting Langford from his introductory paper [55] linking Hopf bifurcation, Hamiltonian mechanics and Whitneys umbrella: 'Hopf meets Hamilton under Whitney's umbrella', which, we add, was opened by Bottema.

3 PARAMETRIC RESONANCE IN SYSTEMS WITH DISSIPATION.

Parametric resonance arises usually in applications if we have an independent (periodic) source of energy. The classical example is the mathematical pendulum with oscillating support and a typical equation studied in this context is the Mathieu equation: $\ddot{x} + (\omega^2 + \varepsilon \cos vt)x = 0$. In the case of this equation, basic questions are: for which values of the parameters ω, ε, v is the trivial solution $x = \dot{x} = 0$ stable or unstable? Another basic question is, what happens on adding damping effects? In the theory, certain resonance relations between the frequencies ω and v play a crucial part. See for instance [4], [8], [62], [74] or [71] and Fig. 5(a) for this classical case.

In applications with parametric excitation where usually more degrees of freedom play a part, many combination resonances are possible. For a number of interesting cases, analysis and more references see [8, 62]. In what follows, the so-called sum resonance will be important.

First we will consider the general procedure for systems with this combination resonance, after which we will discuss an application.

3.1 NORMALIZATION OF OSCILLATORS IN SUM RESONANCE

In [26] a geometrical explanation is presented for damping induced instability in parametric systems using 'all' the parameters of the system as unfolding parameters. It will turn out that, using symmetry and normalization, four parameters are needed to give a complete description in a two degrees of freedom system, or more generally systems where three frequencies are in resonance, but three parameters suffice to visualize the situation. Consider the following type of nonlinear differential equation with three frequencies

$$\dot{\mathbf{x}} = \mathbf{A}\mathbf{x} + \varepsilon \mathbf{f}(\mathbf{x}, \omega_0 t), \ \mathbf{x} \in \mathbb{R}^4, \tag{31}$$

which describes for instance a system of two parametrically forced coupled oscillators. Here **A** is a 4×4 matrix, containing a number of parameters, with purely imaginary eigenvalues $\pm i\omega_1$ and $\pm i\omega_2$. Assume that **A** is semi-simple, so, if necessary, we can put **A** into diagonal form. The vector valued function **f** contains both linear and nonlinear terms and is 2π -periodic in $\omega_0 t$, $\mathbf{f}(0, \omega_0 t) = 0$ for all t. Eq. (31) can be resonant in many different ways, but as announced, we consider the sum resonance $\omega_1 + \omega_2 = \omega_0$, where the system may exhibit instability. The parameter δ is used to control the detuning $\delta = (\delta_1, \delta_2)$ of the frequencies (ω_1, ω_2) near resonance and the parameter $\mu = (\mu_1, \mu_2)$ derives from the damping coefficients. So we may put $\mathbf{A} = \mathbf{A}(\delta, \mu)$. We summarize the analysis from [26].

The basic approach will be to put eq. (31) into normal form by normalization or averaging whereas the theory from [3] will play a part. In the normalized equation the time-dependence is removed from lower order and appears only in the higher order terms. It turns out that the autonomous, linear part of this equation contains already enough information to determine the stability regions of small amplitude oscillations near the origin. The linear part of the normal form can be written as $\dot{\mathbf{z}} = \mathbf{A}(\delta,\mu)\mathbf{z}$ with

$$\mathbf{A}(\delta,\mu) = \begin{pmatrix} \mathbf{B}(\delta,\mu) & 0\\ 0 & \overline{\mathbf{B}}(\delta,\mu) \end{pmatrix}, \ \mathbf{B}(\delta,\mu) = \begin{pmatrix} i\delta_1 - \mu_1 & \alpha_1\\ \overline{\alpha}_2 & -i\delta_2 - \mu_2 \end{pmatrix}$$
(32)

Since $\mathbf{A}(\delta,\mu)$ is the complexification of a real matrix, it commutes with complex conjugation. Furthermore, according to the



Figure 3. The critical surface in (μ_+, μ_-, δ_+) space for Eq. (31). $\mu_+ = \mu_1 + \mu_2$, $\mu_- = \mu_1 - \mu_2$, $\delta_+ = \delta_1 + \delta_2$. Only the part $\mu_+ > 0$ and $\delta_+ > 0$ is shown. The parameters δ_1, δ_2 control the detuning of the frequencies, the parameters μ_1, μ_2 the damping of the oscillators (vertical direction). The base of the umbrella lies along the δ_+ -axis.

normalization described in [4], [28] and [59] and if ω_1 and ω_2 are independent over the integers, the normal form of eq. (31) has a continuous symmetry group. The second step is then to test the linear part $\mathbf{A}(\delta,\mu)$ of the normalized equation for structural stability i.e. to answer the question whether there exist open sets in parameter space where the dynamics is qualitatively the same. The analysis follows [3] and [4]. The family of matrices $\mathbf{A}(\delta,\mu)$ is parameterized by the detuning δ and the damping μ . The procedure is to identify the most degenerate member \mathbf{N} of this family, which turns out to be $\mathbf{A}(\delta,0)$ and then show that $\mathbf{A}(\delta,\mu)$ is equivalent to a versal unfolding of the degenerate member \mathbf{N} . For details we refer again to [26, 71], an explicit example is discussed in the next subsection.

We can put the conclusions in a different way: the family $\mathbf{A}(\delta,\mu)$ is structurally stable for $\delta,\mu > 0$, whereas $\mathbf{A}(\delta,0)$ is not. This has interesting consequences in applications as small damping and zero damping may exhibit very different behavior. In parameter space, the stability regions of the trivial solution are separated by a *critical surface* which is the hypersurface where $\mathbf{A}(\delta,\mu)$ has at least one pair of purely imaginary complex conjugate eigenvalues. As before, this critical surface is diffeomorphic to the *Whitney umbrella*, see Fig. 3. It is the singularity of the Whitney umbrella that causes the discontinuous behavior displayed in the stability diagram in the next subsection. The structural stability argument guarantees that the results are 'universally valid', i.e. they qualitatively hold for generic systems in



Figure 4. Rotor with diskmass M, elastically mounted with axial (u) and lateral directions.

sum resonance.

Above we have described the basic normalization approach, but if we are interested only in the shape of the resonance (instability) tongues, there are faster methods. For instance using the Poincaré-Linstedt method, see [71].

3.2 ROTOR DYNAMICS WITHOUT DAMPING

The effects of adding linear damping to a parametrically excited system have already been observed and described in for instance [8], [74], [66], or [62]. The following example is based on [56].

Consider a rigid rotor consisting of a heavy disk of mass M which is rotating with constant rotation speed Ω around an axis. The axis of rotation is elastically mounted on a foundation; the connections which are holding the rotor in an upright position are also elastic. To describe the position of the rotor we have the axial displacement u in the vertical direction (positive upwards), the angle of the axis of rotation with respect to the z-axis and around the z-axis. Instead of these two angles we will use the projection of the center of gravity motion on the horizontal (x, y)-plane, see Fig. 4. Assuming small oscillations in the upright (u) position, frequency 2η , the equations of motion without damping become after rescaling:

$$\ddot{x} + 2\alpha \dot{y} + (1 + 4\varepsilon \eta^2 \cos 2\eta t)x = 0,$$

$$\ddot{y} - 2\alpha \dot{x} + (1 + 4\varepsilon \eta^2 \cos 2\eta t)y = 0.$$
 (33)

The parameter α is proportional to the rotation speed Ω . System (33) constitutes a conservative system of coupled Mathieu-like

equations. Abbreviating $P(t) = 4\eta^2 \cos 2\eta t$, the corresponding Hamiltonian is:

$$H = \frac{1}{2}(1 + \alpha^{2} + \epsilon P(t))x^{2} + \frac{1}{2}p_{x}^{2} + \frac{1}{2}(1 + \alpha^{2} + \epsilon P(t))y^{2} + \frac{1}{2}p_{y}^{2} + \alpha x p_{y} - \alpha y p_{x}, \quad (34)$$

where p_x, p_y are the momenta. The natural frequencies of the unperturbed system (33), $\varepsilon = 0$, are $\omega_1 = \sqrt{\alpha^2 + 1} + \alpha$ and $\omega_2 = \sqrt{\alpha^2 + 1} - \alpha$. By putting z = x + iy, system (33) can be written as:

$$\ddot{z} - 2\alpha i \dot{z} + (1 + 4\varepsilon \eta^2 \cos 2\eta t) z = 0.$$
(35)

Introducing the new variable: $v = e^{-i\alpha t} z$, and rescaling time $\eta t = \tau$, we obtain:

$$v'' + \left(\frac{1+\alpha^2}{\eta^2} + 4\varepsilon\cos 2\tau\right)v = 0, \tag{36}$$

where the prime denotes differentiation with respect to τ . By writing down the real and imaginary parts of this equation, we have actually got two identical Mathieu equations.

Using the classical and well-known results on the Mathieu equation, we conclude that the trivial solution is stable for ε small enough, provided that $\sqrt{1 + \alpha^2}$ is not close to $n\eta$, for n = 1, 2, 3, ... The first-order and most prominent interval of instability, n = 1, arises if:

$$\sqrt{1+\alpha^2} \approx \eta. \tag{37}$$

If condition (37) is satisfied, the trivial solution of equation (36) is unstable. Therefore, the trivial solution of system (33) is also unstable. Note that this instability arises when: $\omega_1 + \omega_2 = 2\eta$, i.e. when the sum of the eigenfrequencies of the unperturbed system equals the excitation frequency 2η which is the sum resonance of first order. The domain of instability is bounded by:

$$\eta_b = \sqrt{1 + \alpha^2} (1 \pm \varepsilon) + O(\varepsilon^2) \quad . \tag{38}$$

See Fig. 5(b) where the V-shaped instability domain is presented in the case of rotor rotation ($\alpha \neq 0$) without damping.

Higher order combination resonances can be studied in the same way; the domains of instability in parameter space continue to narrow as *n* increases. As noted the parameter α is proportional to the rotation speed Ω of the disk and also to the ratio of the moments of inertia.

3.3 ROTOR DYNAMICS WITH DAMPING

We add small linear damping to system (33), with positive damping parameter $\mu = 2\varepsilon\kappa$. This leads to the equations:

$$\ddot{x} + 2\alpha \dot{y} + (1 + 4\epsilon \eta^2 \cos 2\eta t)x + 2\epsilon \kappa \dot{x} = 0,$$

$$\ddot{y} - 2\alpha \dot{x} + (1 + 4\epsilon \eta^2 \cos 2\eta t)y + 2\epsilon \kappa \dot{y} = 0.$$
 (39)

and using the complex variable *z*:

$$\ddot{z} - 2\alpha i \dot{z} + \left(1 + 4\varepsilon \eta^2 \cos 2\eta t\right) z + 2\varepsilon \kappa \dot{z} = 0.$$
⁽⁴⁰⁾

Because of the damping term, we can no longer reduce the complex eq. (40) to two identical second order real equations, as we did previously.

In the sum resonance of the first order, we have $\omega_1 + \omega_2 \approx 2\eta$ and the solution of the unperturbed ($\epsilon = 0$) equation can be written as:

$$z(t) = z_1 e^{i\omega_1 t} + z_2 e^{-i\omega_2 t}, \quad z_1, z_2 \in \mathbb{C},$$
(41)

with $\omega_1 = \sqrt{\alpha^2 + 1} + \alpha$, $\omega_2 = \sqrt{\alpha^2 + 1} - \alpha$. Applying variation of constants leads to equations for z_1, z_2 :

Apprying variation of constants leads to equations for z_1, z_2 :

$$[h]\dot{z}_{1} = \frac{i\varepsilon}{\omega_{1} + \omega_{2}} (2\kappa(i\omega_{1}z_{1} - i\omega_{2}z_{2}e^{-i(\omega_{1} + \omega_{2})t}) + 4\eta^{2}\cos 2\eta t(z_{1} + z_{2}e^{-i(\omega_{1} + \omega_{2})t})),$$

$$\dot{z}_{2} = \frac{-i\varepsilon}{\omega_{1} + \omega_{2}} (2\kappa(i\omega_{1}z_{1}e^{i(\omega_{1} + \omega_{2})t} - i\omega_{2}z_{2}) + 4\eta^{2}\cos 2\eta t(z_{1}e^{i(\omega_{1} + \omega_{2})t} + z_{2})).$$
(42)

To calculate the instability interval around the value $\eta_0 = \frac{1}{2}(\omega_1 + \omega_2) = \sqrt{\alpha^2 + 1}$, we apply normal form or (periodic solution) perturbation theory, see [56] for details, to find for the stability boundary:

$$\eta_{b} = \sqrt{1 + \alpha^{2}} \left(1 \pm \varepsilon \sqrt{1 + \alpha^{2} - \frac{\kappa^{2}}{\eta_{0}^{2}}} + \dots \right) ,$$
$$= \sqrt{1 + \alpha^{2}} \left(1 \pm \sqrt{(1 + \alpha^{2})\varepsilon^{2} - \left(\frac{\kappa}{2\eta_{0}}\right)^{2}} + \dots \right) \quad (43)$$

It follows that, as in other examples we have seen, the domain of instability actually becomes *larger* when damping is introduced. See Fig. 5.

The instability interval, shows a discontinuity at $\kappa = 0$.



Figure 5. (a) The classical case as we find for instance for the mathieu equation with and without damping; in the case of damping the instability tongue is lifted off from the η -axis and the instability domain is reduced. (b) The instability tongues for the rotor system. again, because of damping the instability tongue is lifted off from the η -axis, but the tongue broadens. The *V*-shaped tongue without damping is to first approximation described by the expression $\eta = \sqrt{1 + \alpha^2}(1 \pm \varepsilon), \eta_0 = \sqrt{1 + \alpha^2}$.

If $\kappa \to 0$, then the boundaries of the instability domain tend to the limits $\eta_b \to \sqrt{1 + \alpha^2}(1 \pm \epsilon \sqrt{1 + \alpha^2})$ which differs from the result we found when $\kappa = 0$: $\eta_b = \sqrt{1 + \alpha^2}(1 \pm \epsilon)$. For reasons of comparison, we display the instability tongues in Fig. 5 in the four cases with and without rotation, with and without damping.

Mathematically, the bifurcational behavior is again described by the Whitney umbrella as indicated in subsection 3.1. In mechanical terms, the broadening of the instability-domain is caused by the coupling between the two degrees of freedom of the rotor in lateral directions which arises in the presence of damping.

4 DESTABILIZATION PARADOX IN APPLICATIONS

In this section we discuss additional applications, both finite- and infinite-dimensional.

4.1 GYROSCOPIC SYSTEMS OF ROTOR DYNAMICS

Investigation of the stability of equilibria of the Hauger's [20] and Crandall's [15, 57] gyropendulums as well as of the Tippe Top [12, 45] and the Rising Egg [12] leads to the system of linear equations known as the modified Maxwell-Bloch equations [7].

The modified Maxwell-Bloch equations are the normal form for rotationally symmetric, planar dynamical systems [7, 12]. They follow from the equation (18) for m = 2, $\mathbf{D} = \mathbf{I}$, and $\mathbf{K} = \kappa \mathbf{I}$, where κ corresponds to potential forces, and thus can be written as a single differential equation with complex coefficients

$$\ddot{x} + i\Omega\dot{x} + \delta\dot{x} + i\nu x + \kappa x = 0, \quad x = x_1 - ix_2. \tag{44}$$

The solution x = 0 of equation (44) is asymptotically stable if

and only if

$$\delta > 0, \quad \Omega > \frac{\nu}{\delta} - \frac{\delta}{\nu}\kappa.$$
 (45)

For $\kappa > 0$ the domain of asymptotic stability is a dihedral angle with the Ω -axis serving as its edge, Fig. 6(b). Its sections by the planes $\Omega = const$ are contained in the angle-shaped regions with the boundaries

$$v = \frac{\Omega \pm \sqrt{\Omega^2 + 4\kappa}}{2} \delta. \tag{46}$$

At $\Omega = 0$ the angle is bounded by the lines $v = \pm \delta \sqrt{\kappa}$ and thus it is less than π . The domain of asymptotic stability is twisting around the Ω -axis in such a manner that it always remains in the half-space $\delta > 0$, Fig. 6(b). Consequently, the system that is statically stable at $\Omega = 0$ and $\delta \ge 0$ can become unstable at greater Ω in the presence of non-conservative positional forces, as shown in Fig. 6(b) by the dashed line. The larger magnitudes of circulatory forces, the lower $|\Omega|$ at the onset of instability. This is a typical example of *dissipation-induced instabilities* in the sense of [7,44–46] when only non-Hamiltonian perturbations can cause the destabilizing movements of eigenvalues with definite Krein signature [42].



Figure 6. (a) Hauger's gyropendulum; (b) dissipation-induced destabilization of its statically stable equilibrium $(\kappa>0)$ in the presence of circulatory forces; (c) singular domain of gyroscopic stabilization of its statically unstable equilibrium $(\kappa<0)$ In the presence of non-hamiltonian perturbations yields the destabilization paradox.

As $\kappa > 0$ decreases, the hypersurfaces forming the dihedral angle approach each other so that, at $\kappa = 0$, they temporarily merge along the line $\nu = 0$ and a new configuration originates for $\kappa < 0$, Fig. 6(c). The new domain of asymptotic stability consists of two disjoint parts that are pockets of two Whitney's umbrellas singled out by inequality $\delta > 0$. The absolute values of the gyroscopic parameter Ω in the stability domain are always not less than $\Omega_0 = 2\sqrt{-\kappa}$. As a consequence, the system that is statically unstable at $\Omega = 0$ can become asymptotically stable at greater Ω in the presence of circulatory forces, as shown in Fig. 6(c) by the dashed line.

As a mechanical example we consider Hauger's gyropendulum [20], which is an axisymmetric rigid body of mass m hinged at the point O on the axis of symmetry as shown in Fig. (6)(a). The body's moment of inertia with respect to the axis through the point O perpendicular to the axis of symmetry is denoted by I, the body's moment of inertia with respect to the axis of symmetry is denoted by I_0 , and the distance between the fastening point and the center of mass is s. The orientation of the pendulum, which is associated with the trihedron $Ox_f y_f z_f$, with respect to the fixed trihedron $Ox_i y_i z_i$ is specified by the angles ψ , θ , and ϕ . The pendulum experiences the force of gravity G = mg and a follower torque T that lies in the plane of the z_i and z_f coordinate axes. The moment vector makes an angle of $\eta \alpha$ with the axis z_i , where η is a parameter ($\eta \neq 1$) and α is the angle between the z_i and z_f axes. Additionally, the pendulum experiences the restoring elastic moment $R = -r\alpha$ in the hinge and the dissipative moments $B = -b\omega_s$ and $K = -k\phi$, where ω_s is the angular velocity of an auxiliary coordinate system $Ox_s y_s z_s$ with respect to the inertial system and r, b, and k are the corresponding coefficients.

Linearization of the nonlinear equations of motion derived in [20] with the new variables $x_1 = \psi$ and $x_2 = \theta$ and the subsequent nondimensionalization yield the Maxwell-Bloch equations (44) where the dimensionless parameters are given by

$$\Omega = \frac{I_0}{I}, \ \delta = \frac{b}{I\omega}, \ \kappa = \frac{r - mgs}{I\omega^2}, \ \nu = \frac{1 - \eta}{I\omega^2}T, \ \omega = -\frac{T}{k}.$$
(47)

The domain of asymptotic stability of the Hauger gyropendulum, given by (45), is shown in Fig. 6(b,c).

For the statically unstable gyropendulum ($\kappa < 0$) the singular points on the Ω -axis correspond to the critical values $\pm \Omega_0 = \pm 2\sqrt{-\kappa}$ and the critical frequency $\omega_0 = \sqrt{-\kappa}$. Using the results of the section 2 we find approximations of the stability boundary near the Whitney umbrella singularities [40]

$$\Omega_{cr}(\nu,\delta) = \pm 2\sqrt{-\kappa} \pm \frac{1}{\sqrt{-\kappa}} \frac{(\nu \mp \delta \sqrt{-\kappa})^2}{\delta^2}.$$
 (48)

Thus, Hauger's gyropendulum, which is statically unstable at $\Omega = 0$, can become asymptotically stable for sufficiently large $|\Omega| \ge \Omega_0$ under a suitable distribution of dissipative and nonconservative positional forces. For almost all combinations of δ and ν the onset of gyroscopic stabilization of the non-conservative system is greater than that of a pure gyroscopic one (destabilization paradox: $\Omega_{cr}(\nu, \delta) \ge \Omega_0$). The obtained results are valid also for the equilibria of Tippe Top, Rising Egg, and Crandall's gyropendulum [38, 39].

4.2 CIRCULATORY SYSTEMS OF ROTOR DYNAMICS

In some rotor dynamics applications gyroscopic effects are neglected [30, 45]. For example, in the modeling of frictioninduced oscillations in disc- and drum brakes, clutches and other machinery the speed of rotation is assumed to be small. This frequently yields the linearized equations of motion in the form of a circulatory system with or without damping. In recent models the damping is included because it is believed that high sensitivity of the squeal onset to the damping distribution might be responsible for the poor reproducibility of the laboratory experiments with the squealing machinery.

Hoffmann and Gaul [24] studied a model of a mass sliding over a conveyor belt with friction and detected that small damping in this circulatory system destroys the reversible Hopf bifurcation and makes the collision of eigenvalues imperfect, exactly as it happens with the eigenvalues of the Ziegler's pendulum [36, 41].

In order to study squeal vibration in drum brakes Hultén [27, 63] introduced a model shown in Fig. 7(a). This model is composed of a mass m held against a moving band; the contact between the mass and the band is modeled by two plates supported by two different springs. It is assumed that the mass and band surfaces are always in contact. The contact can be expressed by two cubic stiffnesses. Damping is integrated as shown in Fig. 7(a). The friction coefficient at contact is assumed to be constant and the band moves at a constant velocity. Then it is assumed that the direction of friction force does not change because the relative velocity between the band speed and \dot{x}_1 or \dot{x}_2 is assumed to be positive. The tangential force F_T due to friction contact is assumed to be proportional to the normal force F_N as given by Coulomb's law: $F_T = \mu F_N$. Assuming the normal force F_N is linearly related to the displacement of the mass normal to the contact surface, the resulting equations of motion can be expressed as

$$\begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \ddot{\mathbf{x}} + \begin{pmatrix} \eta_1 \omega_{0,1} & 0 \\ 0 & \eta_2 \omega_{0,2} \end{pmatrix} \dot{\mathbf{x}} + \begin{pmatrix} \omega_{0,1}^2 & -\mu \omega_{0,2}^2 \\ \mu \omega_{0,1}^2 & \omega_{0,2}^2 \end{pmatrix} \mathbf{x} = 0,$$

being exactly of the form considered by Bottema. Here the relative damping coefficients are denoted by $\eta_i = c_i / \sqrt{m_i k_i}$ (*i* = 1,2) and natural pulsations are $\omega_{0,i} = \sqrt{k_i/m_i}$ (*i* = 1,2). Fig. 7(b) shows the numerically calculated domain of asymptotic stability of the drum brake in the space of the friction coefficient μ and two damping coefficients η_1 and η_2 with the Whitney umbrella singularity [63].

In Fig. 7(c) a model of a disc brake proposed in [54] is demonstrated. Its linearized equations of motion are again that of a circulatory system with small damping. It is not surprising that the critical friction coefficient at the onset of friction-induced vibrations as a function of two damping coefficients is represented in Fig. 7(d) by a surface with the Whitney umbrella singular-



Figure 7. (a) A model of a drum brake [27]; (b) its critical friction coefficient at the onset of flutter instability as a function of damping parameters [63]; (c) a model of a disc brake [54]; (d) its critical friction coefficient as a function of damping parameters [41].

ity [41].

In both examples a selected distribution of damping exists that yields an increase in the critical load rather than decrease that happens for all other distributions. This possibility for stabilization was first pointed out in [61] for the Ziegler's pendulum. We will discuss this effect below in more detail.

4.3 INFINITE-DIMENSIONALSYSTEMS

4.3.1 NEAR-REVERSIBLE CASE: BECK'S COL-UMN WITH EXTERNAL AND INTERNAL DAMPING Dynamic instability, or flutter, is a general phenomenon which commonly occurs in coupled fluid-structure systems including pipes conveying fluids and airfoils [8, 22, 23]. Typically, the models are finite dimensional or continuous reversible systems that demonstrate the destabilization paradox in the presence of damping. In a recent work [75] Ziegler's paradox was observed in a problem of a vocal fold vibration (phonation) onset.

Beck's column loaded by a follower force is a paradigmatic model for studying dynamical instability of structures. In 1969 Bolotin and Zhinzher [9] investigated the effects of damping distribution on its stability. They considered on the interval $x \in [0, 1]$ the non-self-adjoint boundary eigenvalue problem of the form

$$Lu := N(q)u + \lambda D(d_1, d_2)u + \lambda^2 M u = 0,$$

$$\mathbf{U}\mathbf{u} := \mathbf{U}_N(q)\mathbf{u} + \lambda \mathbf{U}_D(d_1, d_2)\mathbf{u} + \lambda^2 \mathbf{U}_M \mathbf{u} = 0, \qquad (49)$$

where λ is an eigenvalue with the eigenfunction u(x) and $\mathbf{u} = (u(0), \partial_x u(0), \partial_x^2 u(0), \partial_x^3 u(0), u(1), \partial_x u(1), \partial_x^2 u(1), \partial_x^3 u(1))^T$.

The operators in the differential expression

$$N = \partial_x^4 + q \partial_x^2, \quad D = d_1 \partial_x^4 + d_2 I, \quad M = I$$
(50)

depend on the magnitude of the follower load q and the parameters of external, d_2 , and internal (Kelvin-Voight), d_1 , damping. The matrices of b.c. in [9] are $\mathbf{U}_D = 0$, $\mathbf{U}_M = 0$, and

The undamped Beck's column is stable for $q < q_0 \simeq 20.05$ [13]. Stability is lost at $q \ge q_0$ when after the reversible Hopf bifurcation the double pure imaginary eigenvalue $i\omega_0 \simeq 11.02$ splits into a pair of complex eigenvalues. In [9] it was found that in the presence of infinitesimally small Kelvin-Voight damping the critical load is reduced to $q = q_{cr} \simeq 10.94$ and the critical frequency drops to $\omega = \omega_{cr} \simeq 5.40$.

There were numerous attempts to find an approximation of the new critical load by studying the splitting of the double eigenvalue $i\omega_0$ of the unperturbed reversible system due to dissipative perturbations [60]. Banichuk et al. [6] have emphasized the importance of degenerate perturbations, the linear part of which is in the tangent plane to the Whitney umbrella singularity. Nevertheless, their analysis is not complete.

Further development of the approach of [6] in [33, 36, 37] resulted in the approximation to the critical load in the form

$$q_{\rm cr}(\mathbf{d}) = q_0 + \frac{(\langle \mathbf{f}, \mathbf{d} \rangle + \langle \mathbf{H}\mathbf{d}, \mathbf{d} \rangle)^2}{\widetilde{f} \langle \mathbf{h}, \mathbf{d} \rangle^2} - \frac{\omega_0^2}{\widetilde{f}} \langle \mathbf{G}\mathbf{d}, \mathbf{d} \rangle, \qquad (52)$$

where the vector of the damping parameters $\mathbf{d} = (d_1, d_2)$ and angular brackets denote scalar product in \mathbb{R}^2 . The components of the vector \mathbf{f} and the real scalar \tilde{f} are

$$f_{r} = \left(\frac{\partial D}{\partial d_{r}}u_{0}, v_{0}\right) + \mathbf{v}_{0}^{*}\widetilde{\mathbf{V}}_{0}^{*}\frac{\partial \mathbf{U}_{D}}{\partial d_{r}}\mathbf{u}_{0},$$
$$\tilde{f} = \left(\frac{\partial N}{\partial q}u_{0}, v_{0}\right) + \mathbf{v}_{0}^{*}\widetilde{\mathbf{V}}_{0}^{*}\frac{\partial \mathbf{U}_{N}}{\partial q}\mathbf{u}_{0}, \quad r = 1, 2, \qquad (53)$$

with the asterisk denoting complex conjugate transpose and $(u,v) = \int_0^1 u(x)\overline{v}(x)dx$ The components of the vector **h** and matrices **H** and **G** are defined analogously through the eigen- and associated functions u_0 and u_1 corresponding to the eigenvalue $\lambda = i\omega_0$ [37]. The eigenfunctions u_0 and v_0 and the associated functions u_1 and v_1 of the original and adjoint eigenvalue problems are chosen to satisfy the bi-orthogonality and normalization

conditions [37]. The adjoint boundary value problems are connected by the Lagrange formula

$$(Lu, v) - (u, L^*v) = (\mathbf{V}\mathbf{v})^* \tilde{\mathbf{U}}\mathbf{u} - (\tilde{\mathbf{V}}\mathbf{v})^* \mathbf{U}\mathbf{u}.$$
 (54)

Formula (52) can serve for the approximation of the jump in the critical load. In the finite dimensional case with two degrees of freedom the expression for the limit of the critical load reduces to (17) [36]. For the Beck column described by the equations (49) we calculate the critical load as [37]

$$q_{\rm cr}(d_1, d_2) = q_0 - \frac{1902d_1^2}{(14.34d_1 + 0.091d_2)^2} + 12.68d_1d_2 + 0.053d_2^2.$$
(55)

The form of the stability boundary with the Whitney umbrella singularity approximated by equation (55) was confirmed later by numerical computations in [29]. The limit in the critical load following from (55) agrees well with the numerical data of [1].

Structural mechanics also has examples of near-Hamiltonian continuous systems showing discontinuous changes in the stability domain. As a modern application we mention a moving beam with frictional contact investigated in [65]. Below we will consider an interesting example of the occurrence of the destabilization paradox in fluid dynamics.

4.3.2 NEAR-HAMILTONIAN CASE: THE INSTABIL-ITY OF BAROCLINIC ZONAL CURRENTS In the 1940s the first studies appeared of instability of baroclinic zonal (west-east) currents in the Earth's atmosphere [14, 16]. It is remarkable that the unexpected destabilizing effect due to the introduction of dissipation was discovered in the linear stability analyses of this hydrodynamical problem by Holopainen (1961) [25] and Romea (1977) [55] at the very same period of active research on the destabilization paradox in structural mechanics. Recently these studies were revisited by Krechetnikov and Marsden [46] with the aim to prove rigorously the dissipation-induced instability.

Romea considered an infinite channel in the periodic zonal direction x of width L in the meridional direction y that is rotating with an angular velocity Ω . Two layers of incompressible, homogeneous fluids of slightly different densities (the lighter fluid on top) are confined by the side walls and by horizontal planes, a distance D apart. For simplicity, it is assumed that, in the absence of motion, the interface is located halfway between the horizontal planes, and is flat so that centrifugal effects may be ignored. Each layer moves downstream with a constant velocity and the slope of the interface is related to these velocities through the thermal wind relation. It is implicitly assumed that this basic state is maintained against dissipation by an external energy source which is unimportant with respect to the rest of the problem [55]. The linearized equations for each layer near the basic

state, which is the geostrophic streamfunctions $-U_1y$ and $-U_2y$, are [46, 55]

$$\begin{aligned} &(\partial_t + U_1 \partial_x) [\nabla^2 \varphi_1 + F(\varphi_2 - \varphi_1)] + [\beta + F U_c] \partial_x \varphi_1 = -r \nabla^2 \varphi_1, \\ &(\partial_t + U_2 \partial_x) [\nabla^2 \varphi_2 + F(\varphi_1 - \varphi_2)] + [\beta - F U_c] \partial_x \varphi_2 = -r \nabla^2 \varphi_2. \end{aligned}$$

where *F* is the internal rotational Froude number, $r \ge 0$ is the measure of the effect of Ekman suction (Ekman layer dissipation), and β is the planetary vorticity factor introduced to take into account the variation of the Coriolis parameter with latitude (β -effect).

Assuming the wave solutions $\varphi_{1,2} \sim e^{i\alpha(x-ct)} \sin(m\pi y)$, where real $\alpha > 0$ is the *x* wavenumber, Romea obtained a dispersion relation for the complex phase speed $c = c_r + ic_i$ in the form of the second-order complex polynomial. The real part of *c* is the speed of propagation of the perturbation, while αc_i is the growth rate of the wave. If $c_i > 0$, the wave grows, and the system is unstable.

In the inviscid case when the Ekman layer dissipation is set to zero, the transition to instability occurs through the Krein collision that occurs at $U_c := U_1 - U_2 = U_{cI}$, where [46,55]

$$U_{cI} = \frac{2\beta F}{a^2 \sqrt{4F^2 - a^4}}$$
(56)

with $a^2 = \alpha^2 + m^2 \pi^2$. The critical shear U_{cI} as a function of the wavenumber is plotted in Fig. 8(left). This curve bounds the region of marginal stability of the system without dissipation.

In the limit of vanishing viscosity $(r \rightarrow 0)$, the stability boundary differs from (56)

$$U_{cR} = \frac{2\beta F}{a(a^2 + F)\sqrt{2F - a^2}}.$$
 (57)

The discrepancy between the stability domains of viscous and inviscid systems is clearly seen in Fig. 8(left). Therefore, Romea demonstrated that an introduction of infinitesimally small dissipation destabilizes the system, lowering the curve of marginal stability by an O(1) amount. This is the appearance of the destabilization paradox in a continuous near-Hamiltonian system, which is similar to that found in near-reversible systems like Ziegler's pendulum and Beck's column with dissipation [9, 68]. Fig. 8(right) reproduces the original drawing from [55] showing the typical imperfect merging of modes [24] that substitutes the 'perfect' Krein collision in near-Hamiltonian and near-reversible systems. Approximation to the eigenvalue branches in imperfect merging can be efficiently calculated by means of the perturbation theory of multiple eigenvalues for a wide class of nonconservative systems [35–37].



Figure 8. (left) Critical shear as a function of wavenumber demonstrates a discontinuous transition from the case when the ekman layer dissipation r = 0 initially (U_{cl}) to the case when $r \rightarrow 0$ (U_{cR}) and (right) a typical imperfect merging of modes (growth rates) [55] that substitutes the 'perfect' krein collision in near-hamiltonian and near-reversible systems and is characteristic for the destabilization paradox [9].

ACKNOWLEDGMENT

The work of O.N.K. has been supported by the research grant DFG HA 1060/43-1.

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