

COURSEWORK 5

6.3.1.  $\dot{x} = x - y$ ,  $\dot{y} = x^2 - 4$ . Phase portrait sketch?

fixed points:  $x = y$ ,  $x^2 = 4 \Rightarrow x = +2, y = +2; x = -2, y = -2$

$\therefore x_1^* = (2, 2), x_2^* = (-2, -2)$

linearisation  $Df(x) = \begin{bmatrix} 1 & -1 \\ 2x & 0 \end{bmatrix}$ .

$x_1^*$ :  $Df(x_1^*) = \begin{bmatrix} 1 & -1 \\ 4 & 0 \end{bmatrix}$ ; Eigenvalues  $(\lambda - 1)\lambda + 4 = 0$

$$\Rightarrow \lambda = \frac{1 \pm \sqrt{1 - 16}}{2} \Rightarrow \lambda = \frac{1 \pm i\sqrt{15}}{2}$$

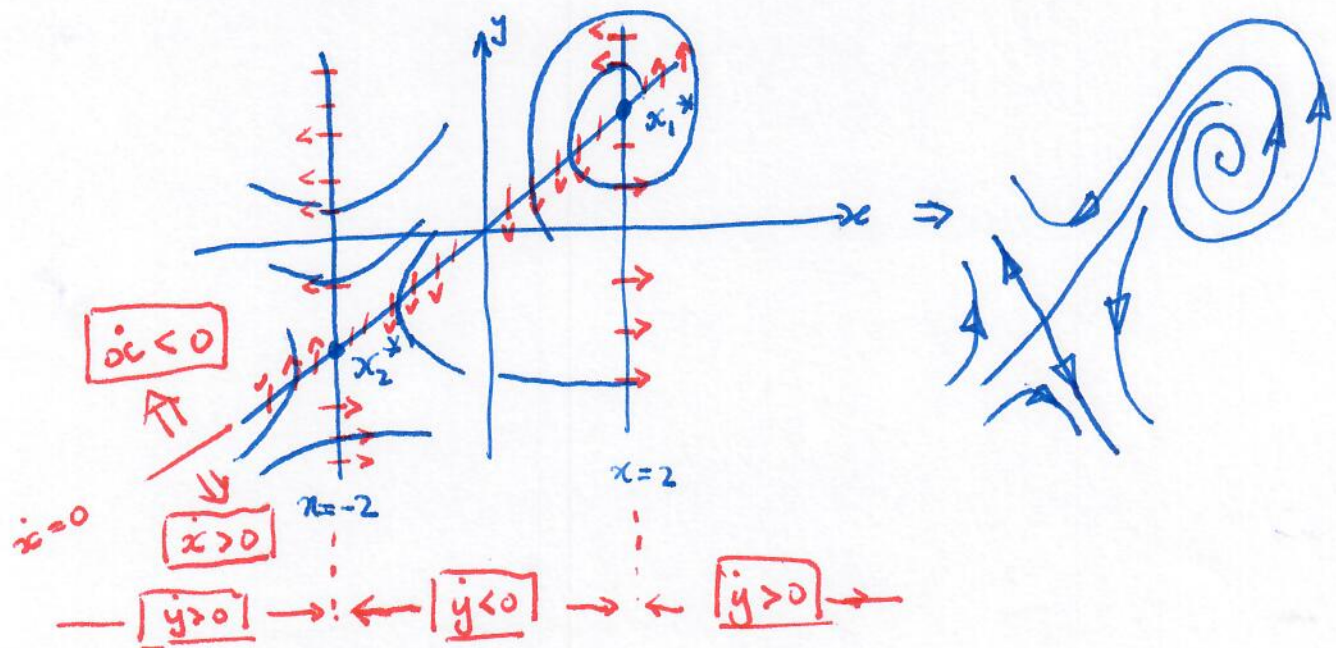
$\therefore x_1^*$  is an unstable spiral.

$x_2^*$ :  $Df(x_2^*) = \begin{bmatrix} 1 & -1 \\ -4 & 0 \end{bmatrix}$ ; Eigenvalues  $(\lambda - 1)\lambda - 4 = 0$

$$\Rightarrow \lambda = \frac{1 \pm \sqrt{1 + 16}}{2} \Rightarrow \lambda = \frac{1 \pm \sqrt{17}}{2},$$

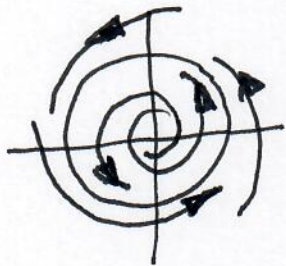
$x_2^*$  is a saddle.

Isoclines  $\dot{x} = 0$  (+)  $x = y$   
 $\dot{y} = 0$  (v)  $x^2 = 4$



6.3.15 In formal notes & discussed in Week 11 tutorial. lecture

(a)  $\dot{r} = r(r-1)$   $\dot{\theta} = 1$   $r=0$  is an unstable spiral and  $r=1$  is attracting ( $\dot{r} > 0$  for  $r < 1$  &  $\dot{r} < 0$  for  $r > 1$ ),  $\dot{\theta} = 1$  ensures anticlockwise flow. Therefore  $r=1$  is a stable limit cycle



(b)  $\dot{r} = r(1-r)$ ,  $\dot{\theta} = 1 - \cos \theta$ .

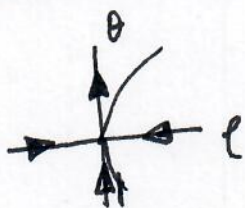
$\dot{r} = 0$ ;  $r=0, r=1$  /  $\dot{\theta} = 0$ :  $\theta=0$

Introduce local coordinate for  $r$  &  $\theta$  at  $r=1, \theta=0$

Let  $\rho = r-1$  &  $\theta = \theta$ !

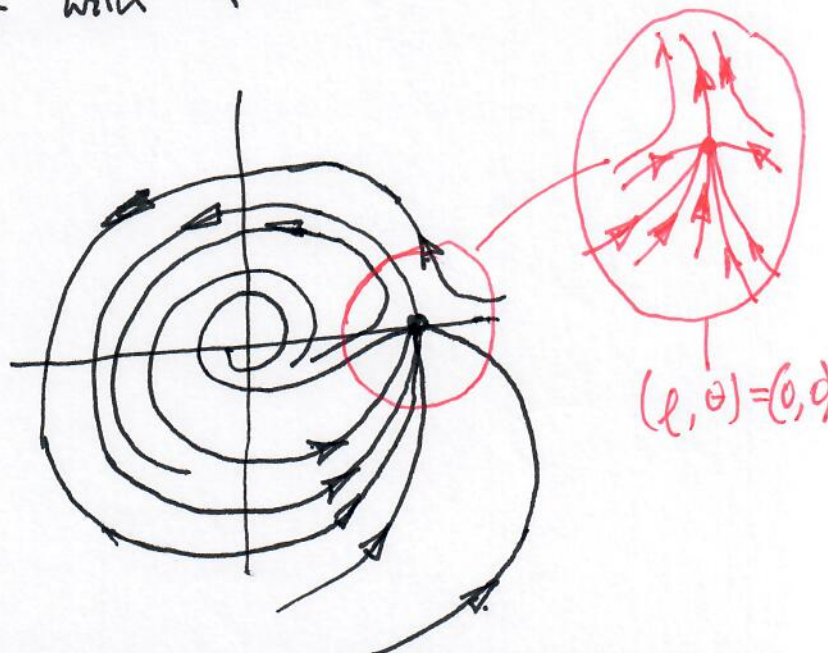
$$\dot{\rho} = (1+\rho)(-\rho) = -\rho + \rho^2, \quad \dot{\theta} = 1 - \left(1 - \frac{\theta^2}{2!} + \frac{\theta^4}{4!} - \dots\right) = \frac{\theta^2}{2} + O(\theta^4).$$

So locally at  $(\rho, \theta) = (0, 0)$  we have a saddle node fixed point with  $\dot{\rho} = -\rho$ ,  $\dot{\theta} = \frac{\theta^2}{2}$



Phase portrait is:

Note  $w(R-103) =$

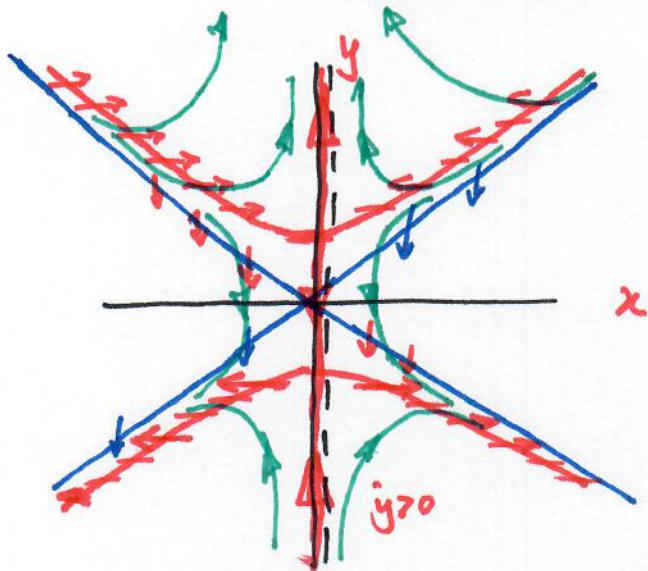




6.3.16(a)

$$\dot{x} = x^2 - xy + a, \quad \dot{y} = y^2 - x^2 - 1 \quad \left\{ \begin{array}{l} = f(x,y) \\ \text{For } a=0 \end{array} \right.$$

(a) Null-clines  $\dot{y}=0: y^2 = x^2 + 1$ , note  $y \approx \pm x$  for large  $|x|$   
 $\dot{x}=0: x=0, x=y$ .



$$\dot{y} < 0 \text{ for } y^2 < x^2 + 1$$

$$\dot{y} > 0 \text{ for } y^2 > x^2 + 1$$

Fixed points at  
 $x=0, y = \pm 1$

Linearisation

$$Df(x) = \begin{bmatrix} 2x-y & -x \\ -2x & 2y \end{bmatrix}$$

$$Df(0,1) = \begin{bmatrix} -1 & 0 \\ 0 & 2 \end{bmatrix} \text{ - saddle } \lambda_1 = -1, \lambda_2 = 2$$

2 eigenvectors  $v_1 = [1, 0], v_2 = [0, 1]$

$$Df(0,-1) = \begin{bmatrix} 1 & 0 \\ 0 & -2 \end{bmatrix} \text{ - saddle } \lambda_1 = 1, \lambda_2 = -2$$

2 eigenvectors  $v_1 = [1, 0], v_2 = [0, 1]$

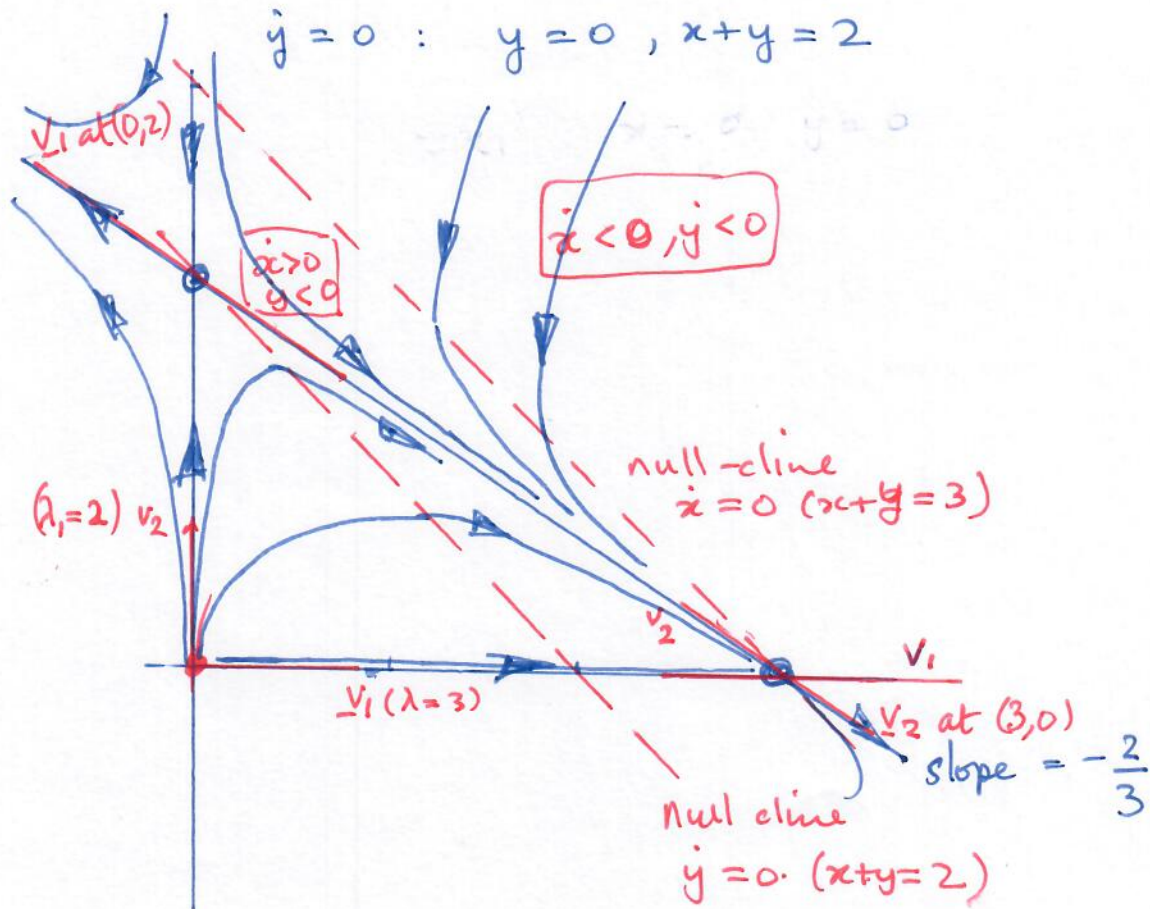
Using information, there are some sample trajectories in GREEN.

6.4.1

$$\dot{x} = x(3-x-y), \quad \dot{y} = y(2-x-y)$$

Null-lines  $\dot{x} = 0$ :  $x = 0, x+y = 3$

$\dot{y} = 0$ :  $y = 0, x+y = 2$



Fixed points  $x_1^*, x = 0, y = 0$

$x_2^*, x = 0, y = 2$

$x_3^*, x = 3, y = 0$

$A = Df(x^*) =$

$$\begin{bmatrix} 3-2x-y & -x \\ -y & 2-x-2y \end{bmatrix}$$

$x_1^* (x=0, y=0)$ :

$$A = \begin{bmatrix} 3 & 0 \\ 0 & 2 \end{bmatrix}$$

Eigenvalues:  $\lambda_1 = 3, \lambda_2 = 2$

Eigenvectors:  $v_1 = \begin{bmatrix} 1 \\ 0 \end{bmatrix}, v_2 = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$

$x_2^* (x=0, y=2)$

$$A = \begin{bmatrix} 1 & 0 \\ -2 & -2 \end{bmatrix}$$

Eigenvalues:  $\lambda_1 = 1, \lambda_2 = -2$

Eigenvectors:  $v_1 = \begin{bmatrix} 3 \\ -2 \end{bmatrix}, v_2 = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$

$x_3^* (x=3, y=0)$

$$A = \begin{bmatrix} -3 & -3 \\ 0 & -1 \end{bmatrix}$$

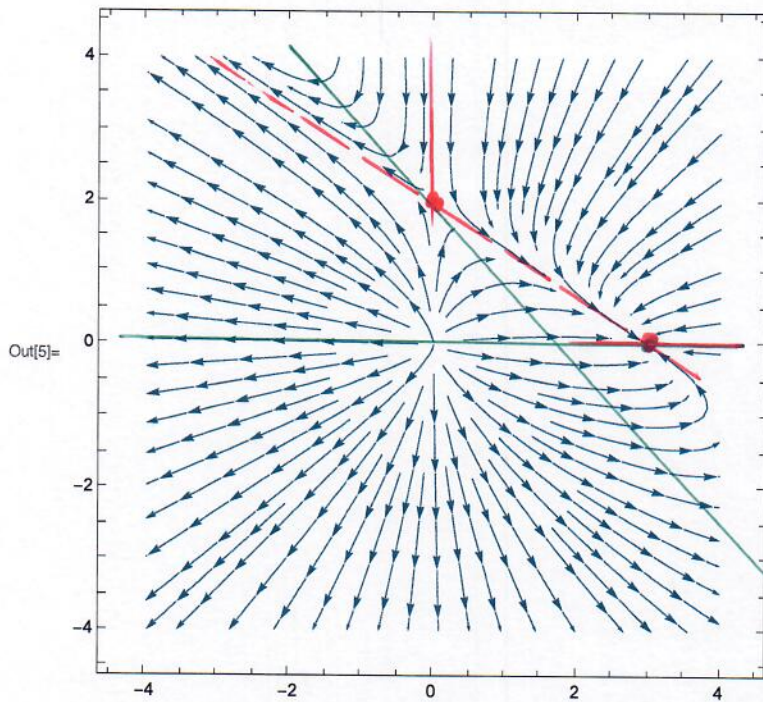
Eigenvalues:  $\lambda_1 = -3, \lambda_2 = -1$

Eigenvectors:  $v_1 = \begin{bmatrix} 1 \\ 0 \end{bmatrix}, v_2$



In[5]:=

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StreamPlot[{x (3 - x - y), y (2 - x - y)}, {x, -4, 4}, {y, -4, 4}]
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red line eigendirections

$\dot{y} = 0$

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In[4]:= PhasePortrait[{x (3 - x - y), (2 - x - y) y}, {x, -4, 4}, {y, -4, 4}] dx
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Out[4]:= PhasePortrait[{x (3 - x - y), (2 - x - y) y}, {x, -4, 4}, {y, -4, 4}] dx
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6.5.2  $\ddot{x} = x - x^2$

Let  $\dot{x} = y$ , then  $\dot{y} = \ddot{x} = x - x^2$

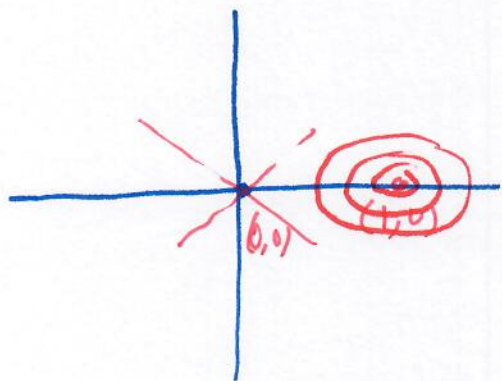
Consider  $\dot{x} = y$ ,  $\dot{y} = x - x^2$ ;  $f(x,y) = (y, x - x^2)$

$$dt = \frac{dx}{y} = \frac{dy}{x - x^2} \Rightarrow \int (x^2 - x) dx + \int y dy = \text{const}$$

$$\Rightarrow +\frac{x^3}{3} - \frac{x^2}{2} + \frac{y^2}{2} = C, \text{ constant.}$$

Note fixed points at  $\dot{x} = 0: y = 0$   
 $\dot{y} = 0: x - x^2 = 0 \Rightarrow x = 1, 0$

$\therefore x_1^* = (0,0)$  &  $x_2^* = (1,0)$  are fixed pts.



Linearisation  $Df(0,0) = \begin{bmatrix} 0 & 1 \\ 1-2x & 0 \end{bmatrix}_{(0,0)} = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}$

$\therefore$  Eigenvalues:  $\lambda = \pm 1$   
 Eigen directions:  $+1: [1, 1]$   
 $-1: [1, -1]$

$Df(1,0) = \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix} \Rightarrow$  Eigenvalues  $\lambda = \pm i$  - linear centre.

Also non-linear centre because

$z = \frac{x^3}{3} - \frac{x^2}{2} + \frac{y^2}{2}$  has critical points at

$x_1^* = (0,0)$  &  $x_2^* = (1,0)$

Note at  $(0,0)$   $f_{xx} = -1$ ,  $f_{yy} = +1$

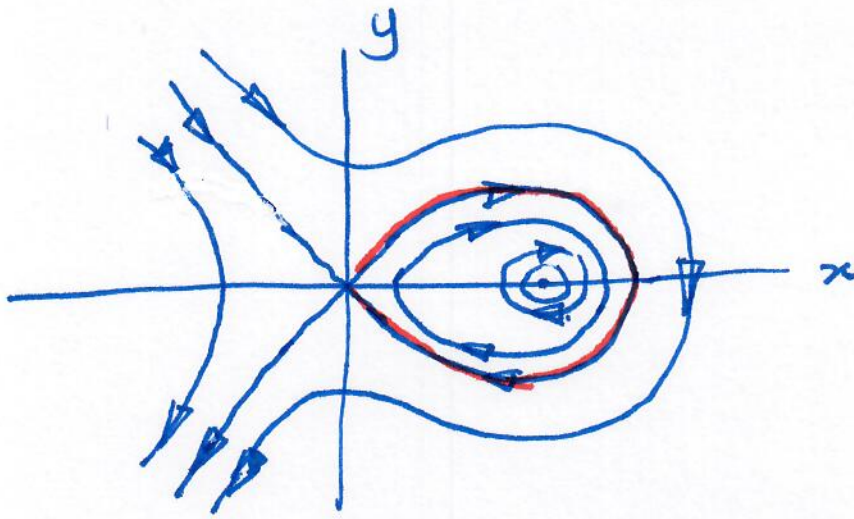
$\left. \begin{matrix} \text{max in } x \\ \text{min in } y \end{matrix} \right\} \rightarrow \text{saddle.}$

(check with above analysis).

at  $(1,0)$   $f_{xx} = 2$ ,  $f_{yy} = 1$   $\therefore$

$\left. \begin{matrix} \text{min in } x \\ \text{min in } y \end{matrix} \right\} \text{centre (non-linear!)}$





These are the level curves of  $\frac{y^2}{2} - \frac{x^2}{2} + \frac{x^3}{3}$ .

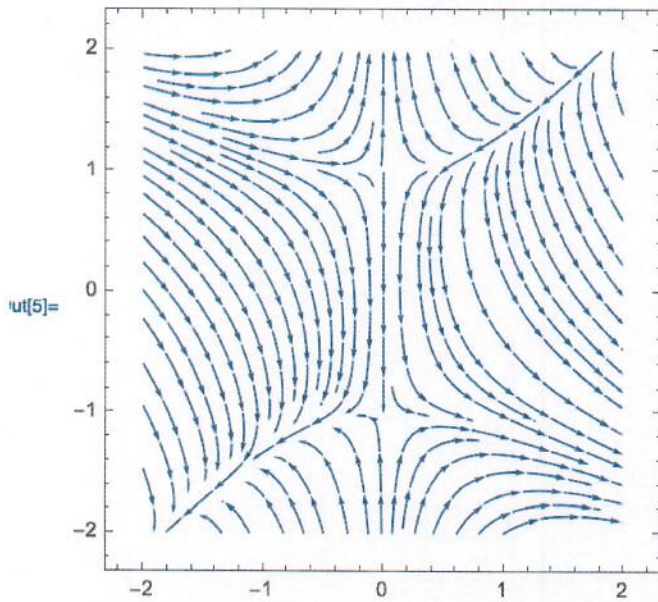
The homoclinic orbit (red) emanates from the saddle point at  $(x, y) = (0, 0)$

So the integral curve containing the saddle curve is  $(x, y) = (a, 0)$ .

$$\frac{y^2}{2} - \frac{x^2}{2} + \frac{x^3}{3} = 0.$$

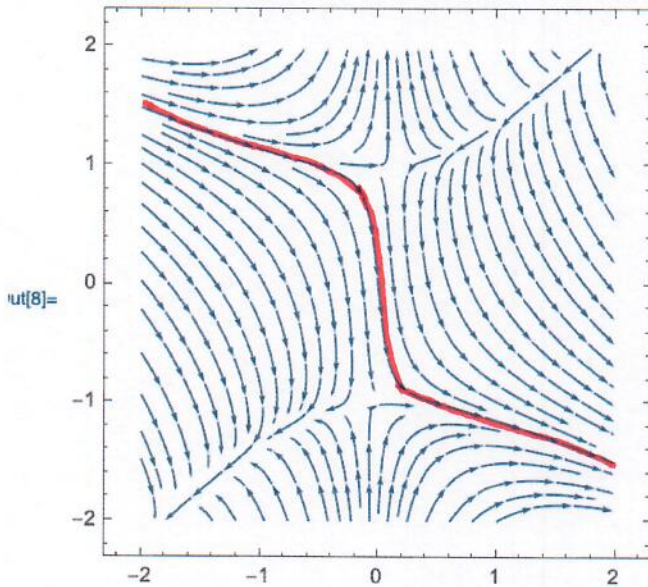
with  $x > 0$ .

StreamPlot[ $\{x^2 - x*y, y^2 - x^2 - 1\}$ ,  $\{x, -2, 2\}$ ,  $\{y, -2, 2\}$ ]



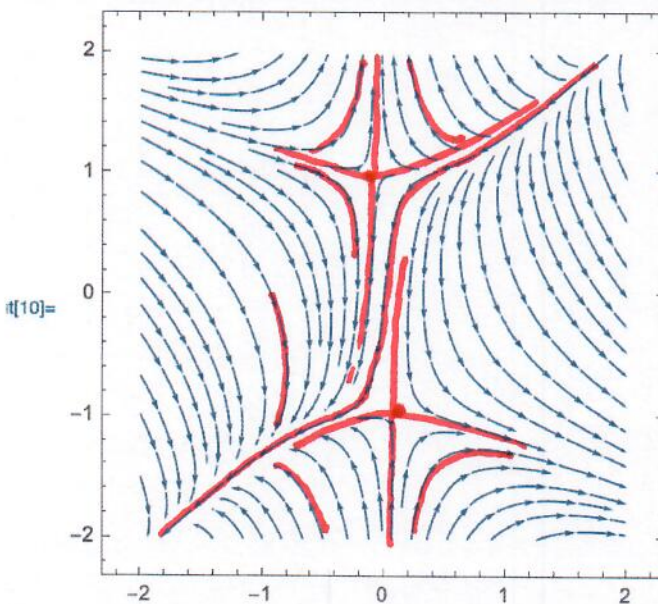
$a = 0$

in[8]:= StreamPlot[ $\{0.1 + x^2 - x*y, y^2 - x^2 - 1\}$ ,  $\{x, -2, 2\}$ ,  $\{y, -2, 2\}$ ]



$a > 0$

in[10]:= StreamPlot[ $\{-0.1 + x^2 - x*y, y^2 - x^2 - 1\}$ ,  $\{x, -2, 2\}$ ,  $\{y, -2, 2\}$ ]



$a < 0$

no saddle