

Consider the dynamical system

$$\begin{cases} \dot{y}_1 = y_1 + e^{y_2} - \cos y_2 = f_1(y_1, y_2) \\ \dot{y}_2 = 3y_1 - y_2 - \sin y_2 = f_2(y_1, y_2) \end{cases} \quad (1)$$

linearise the system around the equilibrium point

$(y_1, y_2) = (0, 0)$  and establish the nature of the phase portrait of the linearised system.

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① Let check that  $y_1 = y_2 = 0$  is an equilibrium point

$(0, 0)$  is an equilibrium point iff  $f_1(0, 0) = f_2(0, 0) = 0$

$$f_1(0, 0) = 0 + e^{\underset{1}{0}} - \cos \underset{1}{0} = 0 \quad \checkmark$$

$$f_2(0, 0) = 0 - 0 - \sin \underset{0}{0} = 0 \quad \checkmark$$

$(0, 0)$  is an equilibrium point.

② The linearised dynamical system reads

$$\begin{pmatrix} \dot{y}_1 \\ \dot{y}_2 \end{pmatrix} = A \begin{pmatrix} y_1 \\ y_2 \end{pmatrix} \quad \text{with} \quad A = \begin{pmatrix} \left. \frac{\partial f_1}{\partial y_1} \right|_{0,0} & \left. \frac{\partial f_1}{\partial y_2} \right|_{0,0} \\ \left. \frac{\partial f_2}{\partial y_1} \right|_{0,0} & \left. \frac{\partial f_2}{\partial y_2} \right|_{0,0} \end{pmatrix}$$

$$f_2(y_1, y_2) = y_1 + e^{y_2} - \cos y_2$$

$$f_2(y_1, y_2) = 3y_1 - y_2 - \sin y_2$$

$$\left. \frac{\partial f_1}{\partial y_1} \right|_{(0,0)} = 1, \quad \left. \frac{\partial f_1}{\partial y_2} \right|_{(0,0)} = e^{y_2} + \sin y_2 \Big|_{(0,0)} = e^0 + \sin 0 = 1$$

$$\left. \frac{\partial f_2}{\partial y_1} \right|_{(0,0)} = 3, \quad \left. \frac{\partial f_2}{\partial y_2} \right|_{(0,0)} = -1 - \cos y_2 \Big|_{(0,0)} = -2$$

Therefore

$$A = \begin{pmatrix} 1 & 1 \\ 3 & -2 \end{pmatrix} \quad \square$$

∴ The linearised system is

$$\dot{Y} = AY \quad \text{with } Y = \begin{pmatrix} y_1 \\ y_2 \end{pmatrix} \quad \text{and } A = \begin{pmatrix} 1 & 1 \\ 3 & -2 \end{pmatrix} \quad \square$$

Let us calculate the eigenvalues of A.

$$\det(A - \lambda \text{Id}) = \det \begin{pmatrix} 1 - \lambda & 1 \\ 3 & -2 - \lambda \end{pmatrix} = -(1 - \lambda)(2 + \lambda) - 3 = 0$$
$$(1 - \lambda)(-2 - \lambda) = (\lambda - 1)(-1)(2 + \lambda)$$

$$\lambda^2 + \lambda - 5 = 0$$

$$\lambda = \frac{-1 \pm \sqrt{1+20}}{2} = \begin{cases} \frac{-1 + \sqrt{21}}{2} = \lambda_1 \\ \frac{-1 - \sqrt{21}}{2} = \lambda_2 \end{cases}$$

$$\boxed{\lambda_1, \lambda_2 \in \mathbb{R}, \lambda_1 \neq \lambda_2, \lambda_1 > 0, \lambda_2 < 0} \quad \underline{\text{SADDLE}}$$

Consider the dynamical system

$$\dot{y}_1 = -2y_1 - 3y_2 + y_1^5 = f_1(y_1, y_2)$$

$$\dot{y}_2 = y_1 + y_2 - y_2^2 = f_2(y_1, y_2)$$

linearise the dynamical system around the equilibrium point  $(0,0)$  and establish the nature of the phase portrait of the linearised system.

① Check that  $(y_1, y_2) = (0,0)$  is an equilibrium point.

$$f_1(0,0) = 0 \quad \checkmark$$

$(0,0)$  is an equilibrium point.

$$f_2(0,0) = 0 \quad \checkmark$$

② The linearised dynamical system is

$$\dot{Y} = AY \quad \text{with } Y = \begin{pmatrix} y_1 \\ y_2 \end{pmatrix}$$

and

$$A = \begin{pmatrix} \left. \frac{\partial f_1}{\partial y_1} \right|_{(0,0)} & \left. \frac{\partial f_1}{\partial y_2} \right|_{(0,0)} \\ \left. \frac{\partial f_2}{\partial y_1} \right|_{(0,0)} & \left. \frac{\partial f_2}{\partial y_2} \right|_{(0,0)} \end{pmatrix}$$

~~$f_1 = -2y_1$~~   $f_1(y_1, y_2) = -2y_1 - 3y_2 + y_1^5$

$$f_2(y_1, y_2) = y_1 + y_2 - y_2^2$$

$$\left. \frac{\partial f_1}{\partial y_1} \right|_{(0,0)} = -2 + 5y_1^4 \Big|_{(0,0)} = -2, \quad \left. \frac{\partial f_1}{\partial y_2} \right|_{(0,0)} = -3$$

$$\left. \frac{\partial f_2}{\partial y_1} \right|_{(0,0)} = 1, \quad \left. \frac{\partial f_2}{\partial y_2} \right|_{(0,0)} = 1 - 2y_2 \Big|_{(0,0)} = 1$$

$$A = \begin{pmatrix} -2 & -3 \\ 1 & 1 \end{pmatrix}$$

Which is the phase portrait?

$$\det(A - \lambda I_d) = \det \begin{pmatrix} -2 - \lambda & -3 \\ 1 & 1 - \lambda \end{pmatrix} = -(2 + \lambda)(1 - \lambda) + 3 = 0$$

$$\lambda^2 + \lambda + 1 = 0$$

$$\lambda = \frac{-1 \pm \sqrt{1 - 4}}{2} = \frac{-1 \pm \sqrt{-3}}{2} = \begin{cases} \frac{-1 + \sqrt{3}i}{2} = \lambda_1 \\ \frac{-1 - \sqrt{3}i}{2} = \lambda_2 \end{cases}$$

$$\lambda_1 \neq \lambda_2 \quad \text{and} \quad \begin{cases} \lambda_1 = \alpha + i\beta \\ \lambda_2 = \alpha - i\beta \end{cases} \quad \begin{matrix} \alpha, \beta \in \mathbb{R} & \beta > 0 \\ \lambda_1, \lambda_2 \text{ complex conjugate.} \end{matrix}$$

$$\boxed{\alpha = -\frac{1}{2} < 0} \quad \beta = \frac{\sqrt{3}}{2}$$

The phase portrait is a spiral in  
(0,0) is a stable focus

# Week 8 Formative Assessment Ex. (c)

Graph the parametric curve given by

$$\begin{cases} y_1(t) = e^{-t} \sin 3t \\ y_2(t) = e^{-t} \cos 3t \end{cases} \quad \text{for } 0 \leq t \leq \infty$$

$$\rho^2 = y_1^2 + y_2^2 = e^{-2t} \sin^2 3t + e^{-2t} \cos^2 3t = e^{-2t} (\sin^2 3t + \cos^2 3t)$$

$$\rho^2 = e^{-2t} \Rightarrow \rho = e^{-t}$$

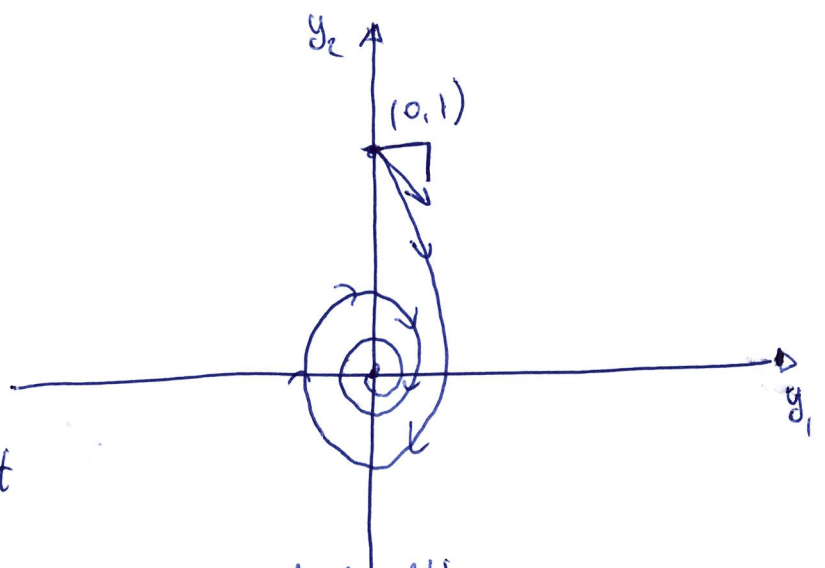
$$\rho(0) = e^0 = 1 \quad \text{As } t \rightarrow \infty \quad \rho(t) \rightarrow 0$$

This is a spiral in

$$\begin{cases} y_1(0) = e^0 \sin 0 = 0 \\ y_2(0) = e^0 \cos 0 = 1 \end{cases}$$

$$\begin{cases} \dot{y}_1(t) = -e^{-t} \sin 3t + 3e^{-t} \cos 3t \\ \dot{y}_2(t) = -e^{-t} \cos 3t - 3e^{-t} \sin 3t \end{cases}$$

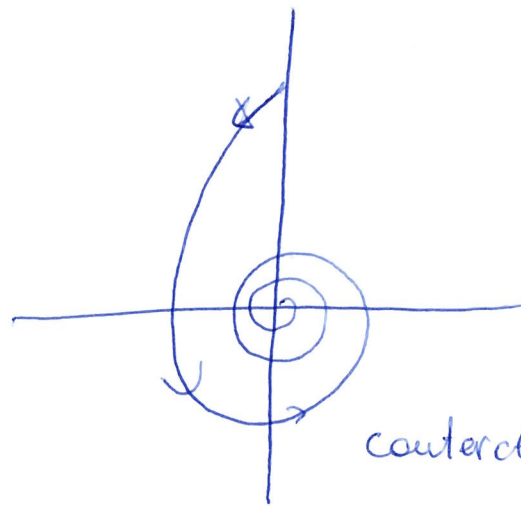
$$\begin{cases} \dot{y}_1(0) = \underline{3} \\ \dot{y}_2(0) = \underline{-1} \end{cases}$$



direction of the  
The spiral is clockwise.

$$\dot{y}_1(0) < 0$$

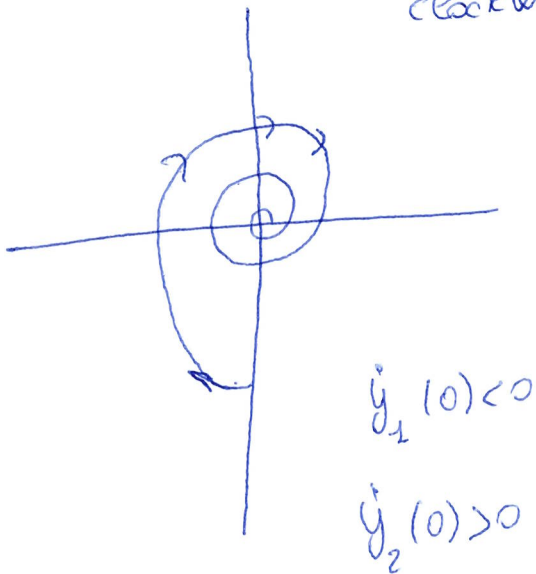
$$\dot{y}_2(0) < 0$$



counterclockwise

If the initial condition ~~is~~ is  $(y_1(0), y_2(0)) = (0, -1)$

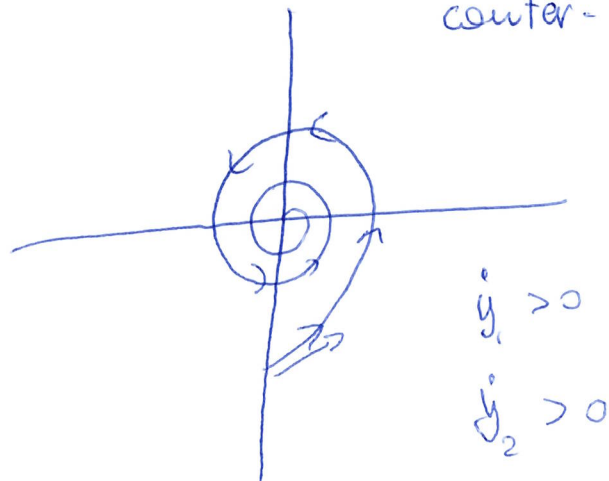
clockwise



$$\dot{y}_1(0) < 0$$

$$\dot{y}_2(0) > 0$$

center-clockwise



$$\dot{y}_1 > 0$$

$$\dot{y}_2 > 0$$