

$$\frac{d}{dt} \begin{pmatrix} x(t) \\ y(t) \end{pmatrix} = \begin{pmatrix} f(x(t), y(t)) \\ g(x(t), y(t)) \end{pmatrix}$$

Fixed points (x^*, y^*)

$$f(x^*, y^*) = g(x^*, y^*) = 0,$$

$$\ddot{\theta}(t) + \sin \theta(t) = 0$$

~~$$\ddot{\theta}(t) + \sin \theta(t) = 0$$~~

$$\dot{\theta}(t) = \omega(t)$$

$$\dot{\omega}(t) = -\sin \theta(t)$$

$$\begin{aligned} \theta^* = 0, \omega^* = 0 &\Rightarrow \theta^* = \pi, \omega^* = 0 \\ \theta^* = \pi, \omega^* = 0 &\Rightarrow \theta^* = \pi, \omega^* = 0 \end{aligned}$$

$$x(t) = x^* + \sqrt{v(t)} \quad \eta(t)$$

$$y(t) = y^* + v(t) \quad \rightarrow efa$$

$$\frac{d}{dt} (x^* + v(t)) = f(x^* + v(t), y^* + v(t)) \quad \text{A}$$

$$\frac{d}{dt} (y^* + v(t)) = g(x^* + v(t), y^* + v(t)) = \underbrace{v(t)}_{\cdot}$$

$$= g(x^*, y^*) + \frac{\partial g}{\partial x}(x^*, y^*) v(t) + \frac{\partial g}{\partial y}(x^*, y^*) v(t)$$

$$\text{A} \quad = f(x^*, y^*) + \frac{\partial f}{\partial x}(x^*, y^*) \cdot v(t) + \frac{\partial f}{\partial y}(x^*, y^*) v(t)$$

$$\frac{d}{dt} \begin{pmatrix} x(t) \\ y(t) \end{pmatrix} = \begin{pmatrix} \partial f / \partial x & \partial f / \partial y \\ \partial g / \partial x & \partial g / \partial y \end{pmatrix} \cdot \begin{pmatrix} v(t) \\ v(t) \end{pmatrix} \quad (x^*, y^*)$$

$$\frac{d}{dt} \begin{pmatrix} x(t) \\ y(t) \end{pmatrix} = \begin{pmatrix} a & b \\ c & d \end{pmatrix} \begin{pmatrix} x(t) \\ y(t) \end{pmatrix};$$

Eigenvalues:

$$A \underline{x} = \lambda \underline{x}$$

$$\text{Det}(A - \lambda I) = 0,$$

$$\begin{aligned} \text{Det}(A - \lambda I) &= \text{Det} \begin{pmatrix} a & b \\ c & d \end{pmatrix} - \lambda \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \\ &= \text{Det} \begin{pmatrix} a-\lambda & b \\ c & d-\lambda \end{pmatrix} = (\lambda - a)(\lambda - d) - bc \end{aligned}$$

$$= \lambda^2 - (a+d)\lambda + ad - bc = 0$$

$$\lambda_{1,2} = \frac{a+d \pm \sqrt{(a+d)^2 - 4(ad-bc)}}{2}$$

$$\lambda_{1,2} = \frac{\text{Tr}(A) \pm \sqrt{\text{Tr}^2(A) - 4 \text{Det}(A)}}{2}$$

Solve

$$\underline{A} \underline{v}_1 = \lambda_1 \underline{v}_1 \quad \text{and} \quad \underline{A} \underline{v}_2 = \lambda_2 \underline{v}_2$$

$$A = \begin{pmatrix} 2 & 0 \\ 5 & 4 \end{pmatrix}$$

$$\text{Tr} = 6$$

$$\text{Det} = 8$$

$$\lambda_{1,2} = \frac{a+d \pm \sqrt{(a+d)^2 - 4ad}}{2}$$

$$= \frac{a+d \pm \sqrt{(a-d)^2}}{2}$$

$$\lambda_1 = 2$$

$$\lambda_2 = 4$$

$$= \frac{a+d \pm |a-d|}{2} = a, d$$

$$\dot{\underline{x}} = \underline{A}\underline{x}$$

6

$$\underline{A} \underline{v}_1 = \lambda_1 \underline{v}_1; \quad \underline{A} \underline{v}_2 = \lambda_2 \underline{v}_2$$

$$\underline{x}(t) = C_1 \underline{v}_1 e^{\lambda_1 t} + C_2 \underline{v}_2 e^{\lambda_2 t}$$

if λ_1, λ_2
are real
and $\lambda_1 \neq \lambda_2$

2×2 matrix is defective if it has
only one eigen vector.

$$A = \begin{pmatrix} a & 0 \\ b & a \end{pmatrix}$$

$$\underline{A} \underline{x} = \dot{\underline{x}}$$

6

$$\begin{pmatrix} 2 & 0 \\ 5 & 4 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = 2 \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}$$

7

$$2x_1 = 2x_1$$

$$5x_1 + 4x_2 = 2x_2$$

$$5x_1 = -2x_2$$

$$\vec{v}_1 = \begin{pmatrix} -2 \\ 5 \end{pmatrix}$$

$$\begin{pmatrix} 2 & 0 \\ 5 & 4 \end{pmatrix} \begin{pmatrix} x_3 \\ x_4 \end{pmatrix} = 4 \begin{pmatrix} x_3 \\ x_4 \end{pmatrix}$$

$$2x_3 = 4x_3 \Rightarrow x_3 = 0$$

$$5x_3 + 4x_4 = 4x_4 \Rightarrow$$

$$\vec{v}_2 = \begin{pmatrix} 0 \\ 1 \end{pmatrix}$$

Let λ_1 and λ_2 be complex,

\mathcal{G}

$\lambda_1 = \lambda_2^*$, if a, b, c, d are real

$$\lambda_1 = \gamma + i\omega \quad \gamma = \operatorname{Re} \lambda_1 = \operatorname{Re} \lambda_2$$

$$\lambda_2 = \gamma - i\omega \quad \omega = \operatorname{Im} \lambda_1 = -\operatorname{Im} \lambda_2$$

$$\underline{y}_1 = \underline{p} + i\underline{q} \quad \underline{p} = \operatorname{Re} \underline{y}_1 = \operatorname{Re} \underline{y}_2$$

$$\underline{y}_2 = \underline{p} - i\underline{q} \quad \underline{q} = \operatorname{Im} \underline{y}_1 = -\operatorname{Im} \underline{y}_2$$

$$\underline{x}(t) \stackrel{?}{=} c_1 (\underline{p} \cos \omega t - \underline{q} \sin \omega t) e^{\gamma t} \\ + c_2 (\underline{p} \sin \omega t + \underline{q} \cos \omega t) e^{\gamma t}$$

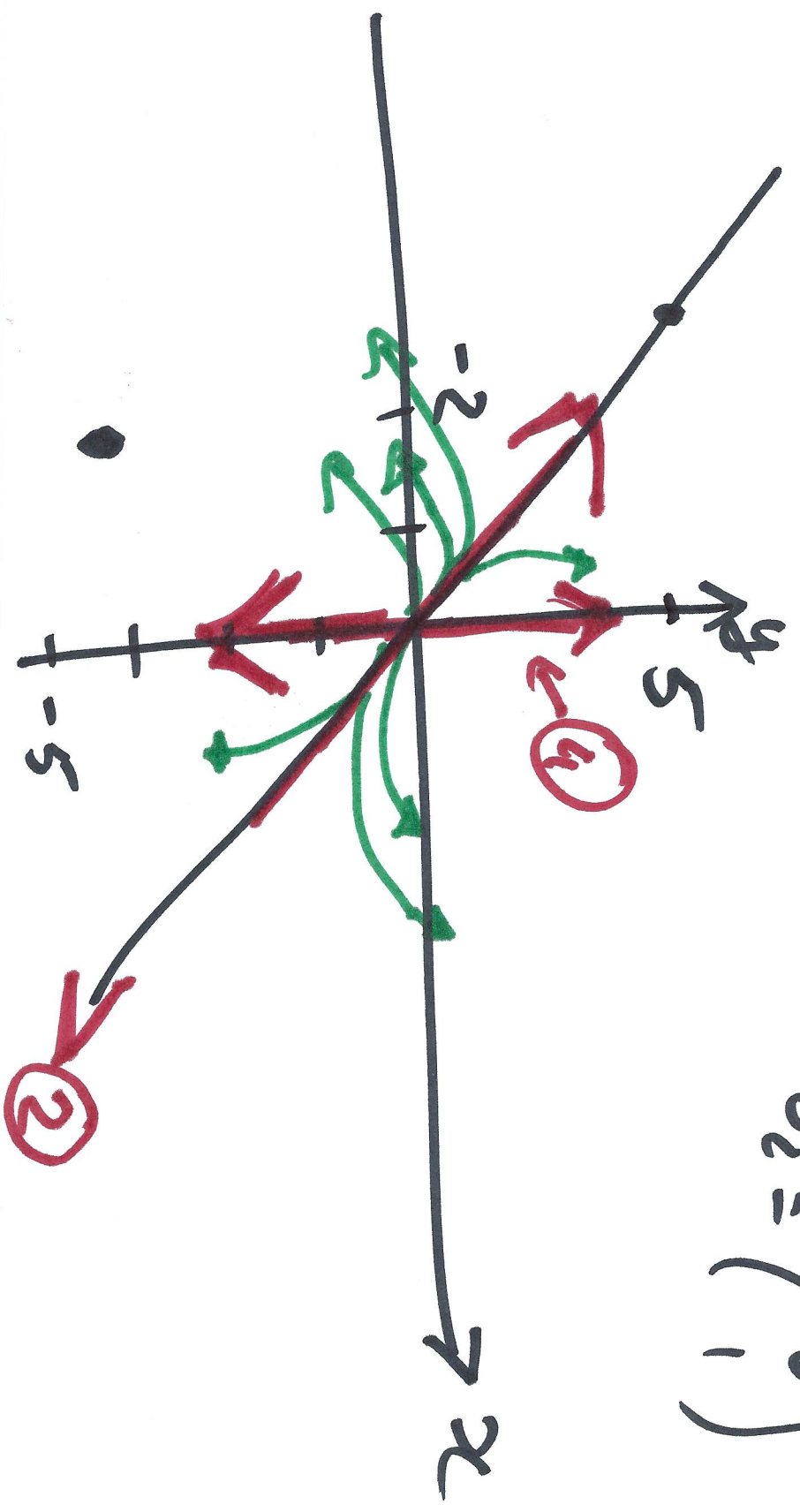
$$\frac{d}{dt} \begin{pmatrix} x(t+1) \\ y(t+1) \end{pmatrix} = \begin{pmatrix} 2 & 0 \\ 5 & 4 \end{pmatrix} \begin{pmatrix} x(t) \\ y(t) \end{pmatrix}$$

$(0,0)$ is
unstable fixed
point

$$\lambda_1 = 2; v_1 = \begin{pmatrix} -2 \\ 5 \end{pmatrix}$$

$$\lambda_2 = 4$$

$$v_2 = \begin{pmatrix} 0 \\ 1 \end{pmatrix}$$



$$\lambda_{1,2} = \frac{\text{Tr}(A) \pm \sqrt{\text{Tr}^2(A) - 4 \text{Det} A}}{2} \quad ||$$

$$A = \begin{pmatrix} -2 & -1 \\ 7 & 2 \end{pmatrix} \quad \text{Tr} A = 0 \\ \text{Det} = -4 + 7 = 3$$

$$\lambda_{1,2} = \frac{0 \pm \sqrt{-12}}{2} = \pm \sqrt{-3} = \pm i\sqrt{3} = \pm \sqrt{3}i$$

$$\frac{d}{dt} \begin{pmatrix} -2 & -1 \\ 7 & 2 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = i\sqrt{3} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}; \quad \mathcal{U} = \begin{pmatrix} 1 \\ -2-i\sqrt{3} \end{pmatrix}$$

$-2x_1 - x_2 = i\sqrt{3}x_1; \quad (-2-i\sqrt{3})x_1 = x_2$

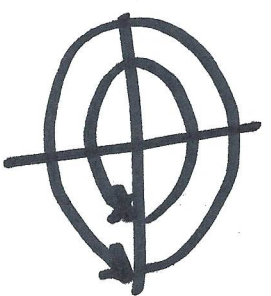
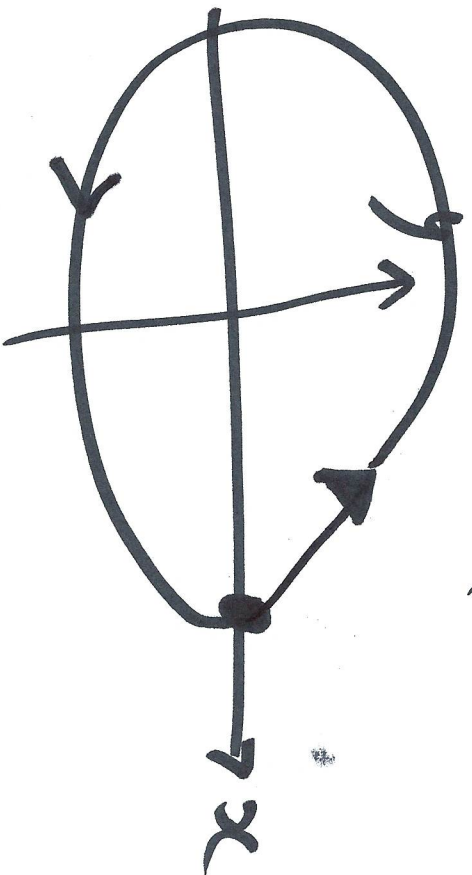
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$$x(t) = c_1 \left(\begin{pmatrix} -1 \\ -2 \end{pmatrix} \cos \sqrt{3}t - \begin{pmatrix} 0 \\ -\sqrt{3} \end{pmatrix} \sin \sqrt{3}t \right) + c_2 \left(\begin{pmatrix} 1 \\ -2 \end{pmatrix} \sin \sqrt{3}t + \begin{pmatrix} 0 \\ -\sqrt{3} \end{pmatrix} \cos \sqrt{3}t \right)$$

12

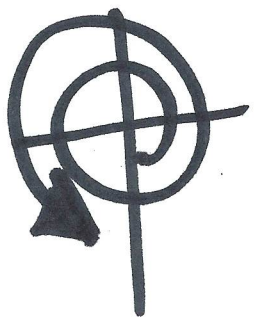
$$\begin{pmatrix} -2 & -1 \\ 7 & 2 \end{pmatrix} \begin{pmatrix} 1 \\ 0 \end{pmatrix} = \begin{pmatrix} -2 \\ 7 \end{pmatrix}$$

(0,0)



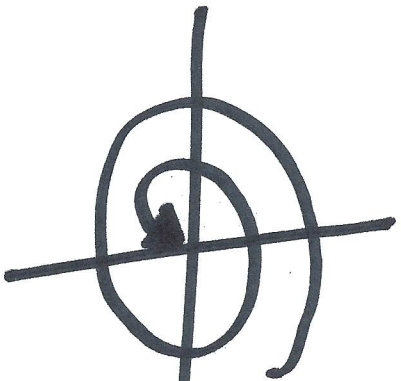
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IF $Re \lambda > 0$, (ϕ, δ) is unstable



Source

IF $Re \lambda < 0$



Sink

$$\text{If } \operatorname{Im} \lambda_1 = \operatorname{Im} \lambda_2 = 0, \quad \lambda_1 \neq \lambda_2$$

14

$$x(t) = c_1 v_1 e^{\lambda_1 t} + c_2 v_2 e^{\lambda_2 t}$$

$$\text{If } \operatorname{Im} \lambda_1 = -\operatorname{Im} \lambda_2 \neq 0,$$

$$x(t) = c_1 (\bar{p} \cos \omega t - \bar{q} \sin \omega t) e^{\alpha t} + c_2 (\bar{p} \sin \omega t + \bar{q} \cos \omega t) e^{\alpha t}$$

Defective matrix

has only one eigenvalue and
only one eigen vector

$$\underline{x}(t) = C_1 \underline{v} e^{\lambda t} + C_2 (\underline{v} t + \underline{q}) e^{\lambda t}$$

$$(A - \lambda I) \underline{q} \stackrel{?}{=} \underline{v}$$

$$\boxed{(\underline{A} \underline{q} - \lambda \underline{q}) = \underline{v}}$$

$$\underline{x}(t) = (\underline{v} t + \underline{a}) e^{\lambda t}$$

$$\underline{x}(t) = (\underline{v} t + \lambda \underline{v} t + \lambda \underline{a}) e^{\lambda t}$$

$$\underline{A} \underline{x} = \underline{A} (\underline{v} t + \underline{a}) e^{\lambda t} = (\lambda \underline{v} t + \underline{A} \underline{a}) e^{\lambda t}$$

$$\dot{\underline{x}} - \underline{A} \underline{x} = \underline{v} + \cancel{\lambda \underline{v} t} + \lambda \underline{a} - \cancel{\lambda \underline{v} t} - \underline{A} \underline{a} e^{\lambda t} = \underline{0}$$

$$A = \begin{pmatrix} 3 & 2 \\ 0 & 3 \end{pmatrix}; \quad \dot{\underline{x}} = \underline{A}\underline{x}$$

Solve

$$\begin{pmatrix} 3 & 2 \\ 0 & 3 \end{pmatrix} \begin{pmatrix} x(t) \\ y(t) \end{pmatrix} = \frac{d}{dt} \begin{pmatrix} x(t) \\ y(t) \end{pmatrix}$$

$$\lambda = 3;$$

$$\begin{pmatrix} 3 & 2 \\ 0 & 3 \end{pmatrix} \begin{pmatrix} a \\ b \end{pmatrix} = 3 \begin{pmatrix} a \\ b \end{pmatrix}; \quad v = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$$

$$3a + 2b = 3a \Rightarrow b = \cancel{0}$$

$$b = 0$$

$$\begin{pmatrix} 3 & 2 \\ 0 & 3 \end{pmatrix} \begin{pmatrix} 1 \\ 0 \end{pmatrix} = 3 \begin{pmatrix} 1 \\ 0 \end{pmatrix}$$

Solve $(\underline{\underline{A}} - \lambda \underline{\underline{I}}) \underline{\underline{a}} = \underline{\underline{v}}$

$$\begin{pmatrix} 3 & 2 \\ 0 & 3 \end{pmatrix} - \begin{pmatrix} 3 & 0 \\ 0 & 3 \end{pmatrix} = \begin{pmatrix} 0 & 2 \\ 0 & 0 \end{pmatrix}$$

$$\begin{pmatrix} 0 & 2 \\ 0 & 0 \end{pmatrix} \underline{\underline{a}} = \begin{pmatrix} 1 \\ 0 \end{pmatrix}; \underline{\underline{a}} = \begin{pmatrix} 4 \\ 2 \end{pmatrix}$$

$$\phi \cdot 4 + 2 \cdot 2 = 1; 2 = 1/2; 4 = \cancel{\phi}$$

$$\underline{\underline{a}} = \begin{pmatrix} 0 \\ 1/2 \end{pmatrix} \quad x(t) = c_1 \begin{pmatrix} 1 \\ 0 \end{pmatrix} e^{3t} + c_2 \begin{pmatrix} 4 \\ 1/2 \end{pmatrix} e^{3t}$$

• Set a B. City of (\emptyset, \emptyset)

18

• IF $\lambda_1 < \lambda_2 < \emptyset$, (\emptyset, \emptyset) is stable



IF one of ~~the~~ λ 's are larger than \emptyset , then (\emptyset, \emptyset) is unstable

IF $\text{Re } \lambda_1 = \text{Re } \lambda_2 < \emptyset$ stable

IF $\text{Re } \lambda_1 = \text{Re } \lambda_2 > \emptyset$ unstable

IF $\text{Det } A < \emptyset$, ~~so λ_1 is~~ λ_1 is unstable

IF $\text{Tr } A > \emptyset$, ~~so λ_1 is~~ λ_1 is unstable

$$\frac{d}{dt} \begin{pmatrix} \theta \\ \omega \end{pmatrix} = \begin{pmatrix} \omega \\ -\sin \theta \end{pmatrix}$$

$$\theta = \omega = \phi$$

$$\theta = \gamma, \omega = \phi$$

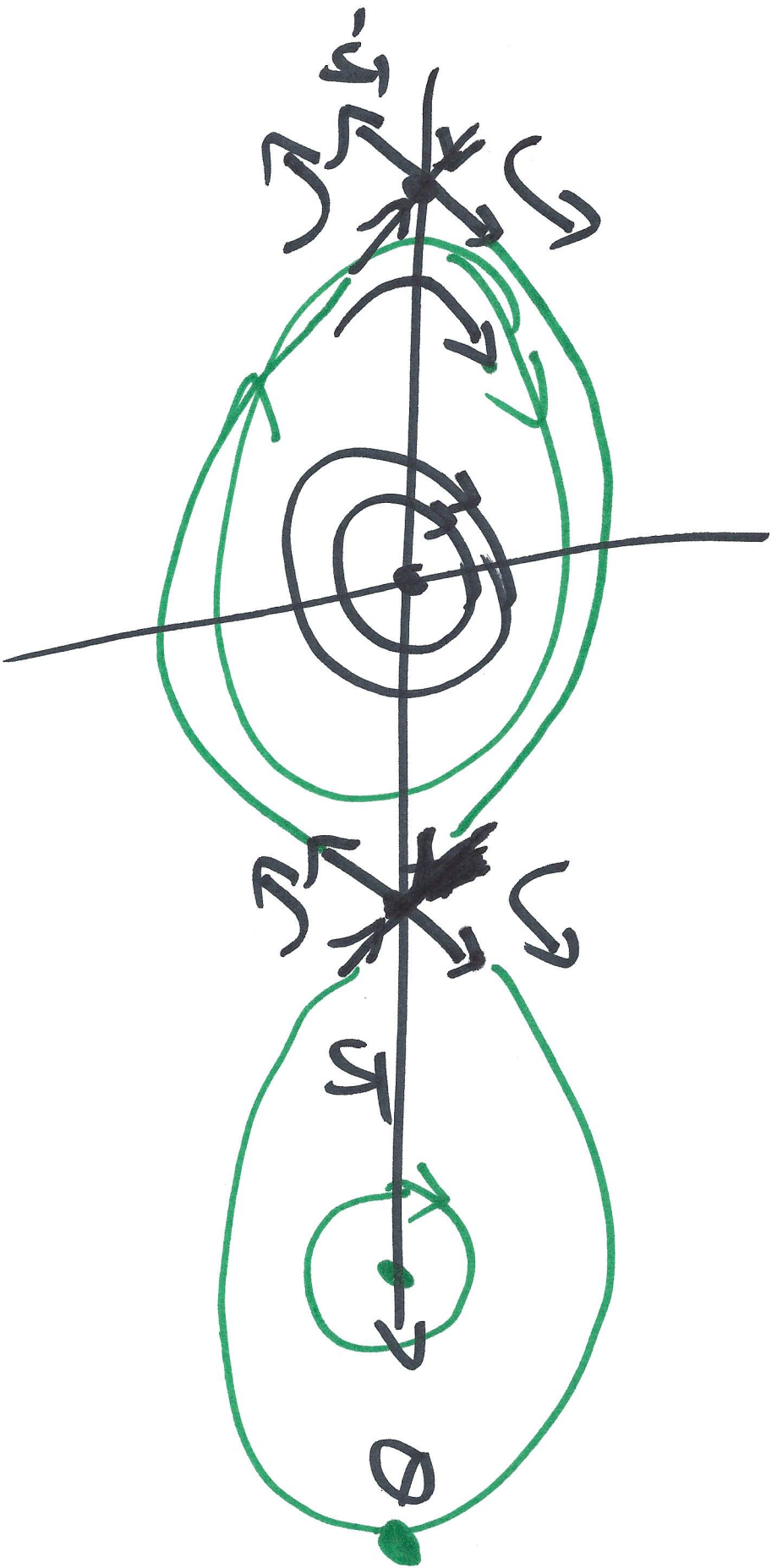
$$\mathcal{J} = \begin{pmatrix} \phi & 1 \\ -\cos \theta & \phi \end{pmatrix}$$

$$\mathcal{J}(\phi, \phi) = \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix}$$

$$\lambda_{1,2} = \pm i$$

$$\mathcal{J}(\phi, \gamma) = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}$$

$$v_1 = \begin{pmatrix} 1 \\ 1 \end{pmatrix}, \lambda_1 = 1, \lambda_2 = -1, v_2 = \begin{pmatrix} 1 \\ -1 \end{pmatrix}$$



w

21