

$$\bar{x}(t) = \begin{pmatrix} x(t) \\ y(t) \end{pmatrix}$$

$$\bar{A} = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$$

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

Eigenvalues of  $\bar{A}$ :  $\lambda_1, \lambda_2$

$\bar{x}_1, \bar{x}_2$

$$\bar{A} \bar{x}_1 = \lambda_1 \bar{x}_1$$
$$\bar{A} \bar{x}_2 = \lambda_2 \bar{x}_2$$

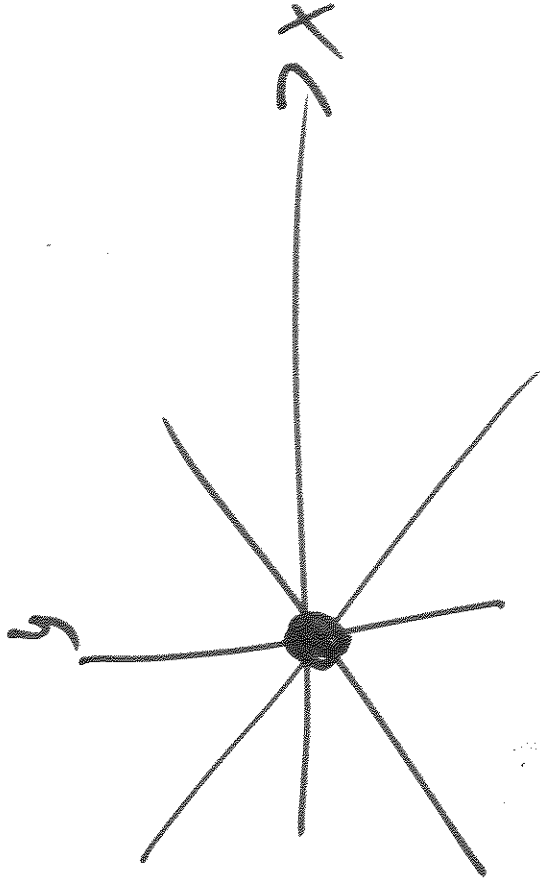
$$\text{Det}(\bar{A} - \lambda \bar{I}) = 0$$

$$\underline{\underline{Ax = \lambda x;}}$$

$$\underline{\underline{(A - \lambda I)x = \emptyset}}$$

$$ax + by = \emptyset \Rightarrow y = -\frac{ax}{b}$$

$$cx + dy = \emptyset \Rightarrow y = -\frac{cx}{d}$$



$$\frac{a}{b} = \frac{c}{d}$$

Lines

coincide

$$\text{Det}(A) = ad - cb = \emptyset$$

$$\begin{pmatrix} a & b \\ c & d \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \lambda \begin{pmatrix} x \\ y \end{pmatrix}$$

$$\begin{pmatrix} a-\lambda & b \\ c & d-\lambda \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$\cancel{a+d} = \cancel{b+c}$$

$$a+d = \text{Tr}(A)$$

$$D = ad - bc$$

$$(a-\lambda)(d-\lambda) - bc = 0$$

$$(\lambda-a)(\lambda-d) - bc = 0$$

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

root

$$\lambda^2 + \text{Tr}(A)\lambda + \text{Det}(A) = 0$$

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

$\text{Tr}^2(A)$  relates to  $4\text{Det}$

•  $\text{Tr}^2(A) > 4\text{Det}$

2 real distinct roots

•  $\text{Tr}^2(A) < 4\text{Det}$

2 complex roots that are complex conjugate of each other

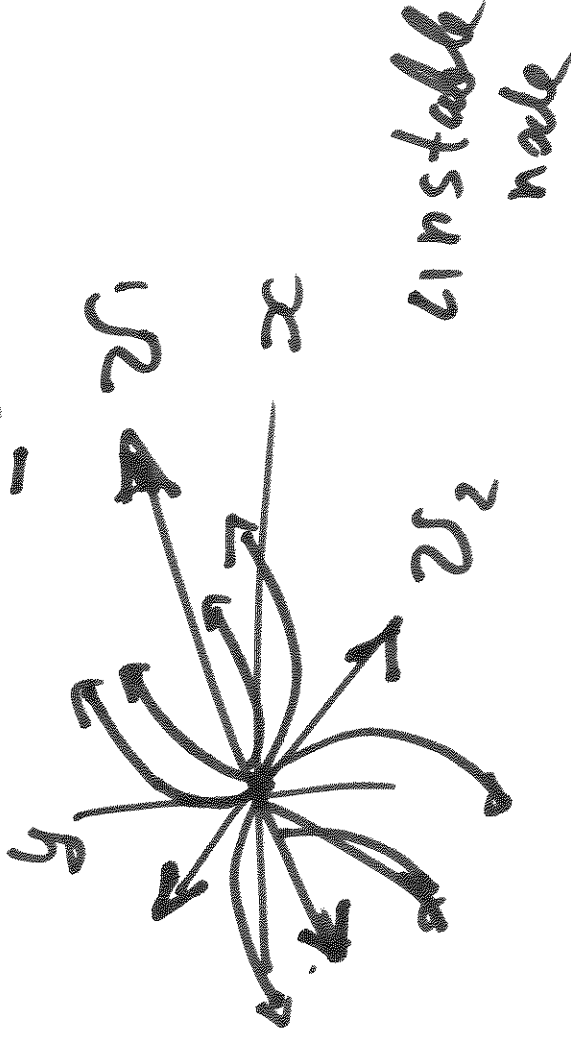
•  $\text{Tr}^2(A) = 4\text{Det}$ , one real double

$a, b, c, d$   
are real  
#

$\text{Tr}^2 A > 4 \text{Det}$

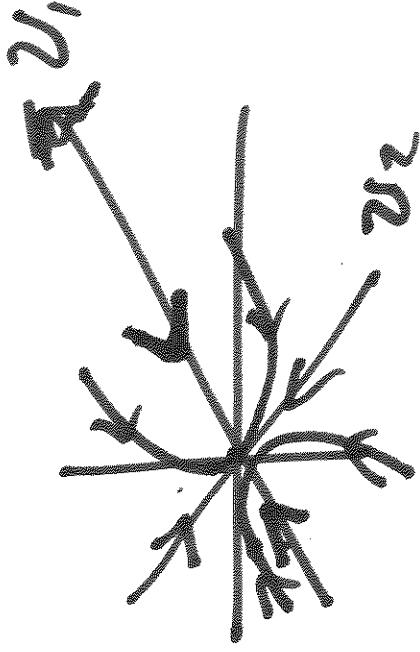
$\vec{x}(t) = c_1 \vec{v}_1 e^{\lambda_1 t} + c_2 \vec{v}_2 e^{\lambda_2 t}$

•  $\lambda_1 > \lambda_2 > 0$



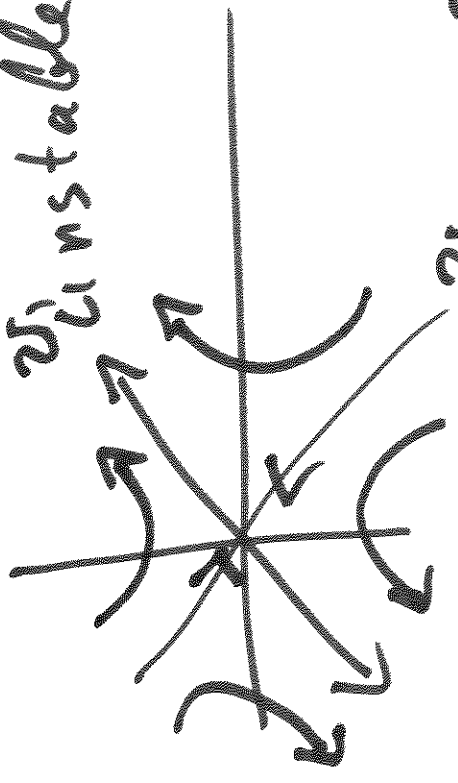
Trajectories are tangential to  $v_2$

•  $\lambda_1 < \lambda_2 < 0$



•  $\lambda_2 < 0 < \lambda_1$

$v_1$  - unstable manifold



$v_2$  - stable manifold

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

$$B = \begin{pmatrix} 1 & 0 \\ 0 & 1000 \end{pmatrix}$$

$$\dot{x} = x + y$$

$$\dot{y} = 4x - 2y$$

$$(x_0, y_0) = (2, -3) = (2, -3)$$

$$\begin{pmatrix} 1 & 1 \\ 4 & -2 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} \dot{x} \\ \dot{y} \end{pmatrix}; \text{Tr} = -1$$

$$\text{Det} = -6$$

$$\lambda_{1,2} = \frac{\text{Tr} \pm \sqrt{\text{Tr}^2 - 4D}}{2}$$

$$= \frac{-1 \pm \sqrt{1 + 24}}{2} = \frac{-1 \pm 5}{2} = -3, 2$$



$$\begin{pmatrix} 1 & 1 \\ 4 & -2 \end{pmatrix} \begin{pmatrix} a \\ b \end{pmatrix} = 2 \begin{pmatrix} a \\ b \end{pmatrix} \quad 9$$

$$4a - 2b = 2b$$

$$4a = 4b \Rightarrow a = b$$

$$a + b = 2a; \quad a = b \Rightarrow$$

$$v_1 = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

$$\begin{pmatrix} 1 & 1 \\ 4 & -2 \end{pmatrix} \begin{pmatrix} c \\ d \end{pmatrix} = -3 \begin{pmatrix} c \\ d \end{pmatrix}$$

$$c + d = -3c; \quad 4c + d = \cancel{d}$$

$$d = -4c$$

$$v_2 = \begin{pmatrix} 1 \\ -4 \end{pmatrix}$$

$$\lambda_1 = 2; \quad v_1 = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

$$\lambda_2 = -3; \quad v_2 = \begin{pmatrix} 1 \\ -4 \end{pmatrix}$$

$$\vec{x}(t) = c_1 \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^{2t} + c_2 \begin{pmatrix} 1 \\ -4 \end{pmatrix} e^{-3t}$$

Initial conditions:

$$\vec{x}(t=0) = c_1 \begin{pmatrix} 1 \\ 1 \end{pmatrix} + c_2 \begin{pmatrix} 1 \\ -4 \end{pmatrix} = \begin{pmatrix} 2 \\ -3 \end{pmatrix}$$

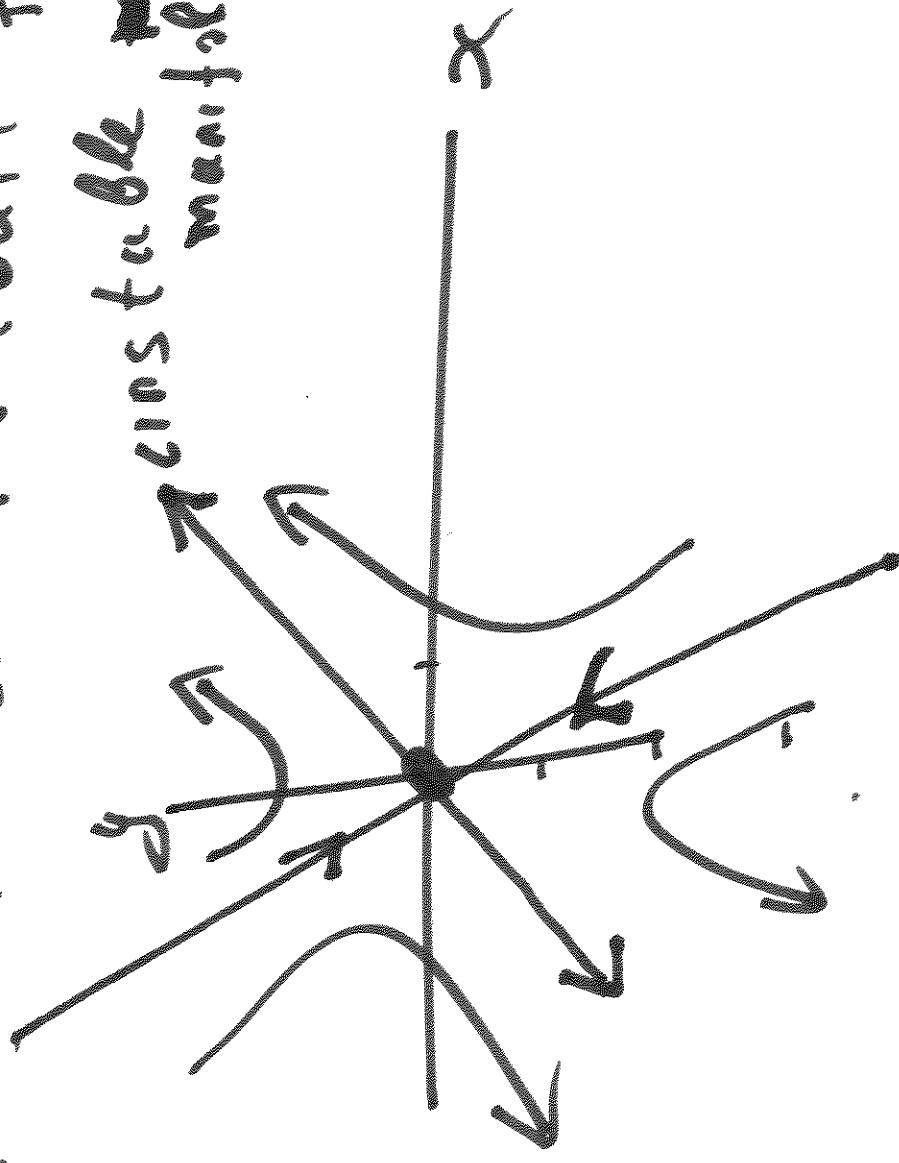
$$c_1 + c_2 = 2 \quad \left[ \begin{array}{l} -c_1 + 4c_2 = 3 \end{array} \right]$$

$$c_1 - 4c_2 = -3 \quad \left[ \begin{array}{l} c_1 + c_2 = 2 \end{array} \right]$$

$$\vec{x}(t) = \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^{2t} + \begin{pmatrix} 1 \\ -4 \end{pmatrix} e^{-3t} \quad \left[ \begin{array}{l} 5c_2 = 5, \quad c_2 = 1 = c_1 \end{array} \right]$$

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Plot Phase Portrait for  $\dot{x} = x + y$   
 $\dot{y} = 4x - 2y$   
constable manifold



$$e^{ix} = \cos x + i \sin x$$

$$e^x = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots \quad (i)^{2m} = ((i)^2)^m = (-1)^m$$

$$e^x = \sum_{k=0}^{\infty} \frac{x^k}{k!}$$

$$f(x) = \sum_{k=0}^{\infty} \left( \frac{x^k}{k!} \right)^k f(x) \Big|_{x=0} \frac{i^k}{k!}$$

$$e^{ix} = \sum_{k=0}^{\infty} \frac{x^k (i)^k}{k!} =$$

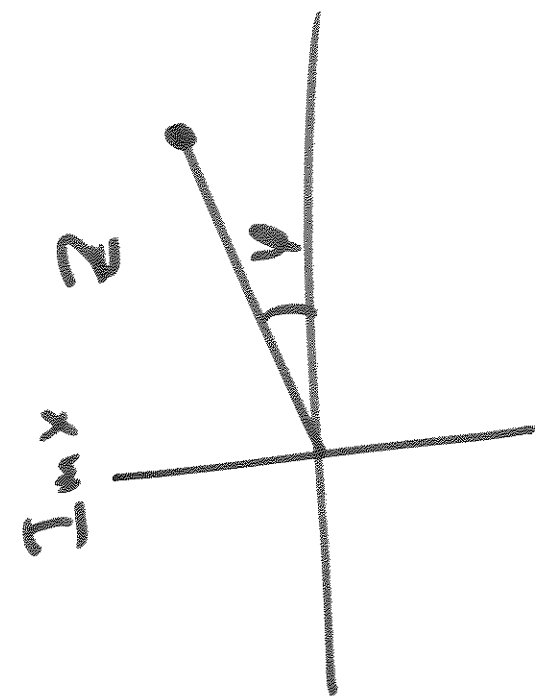
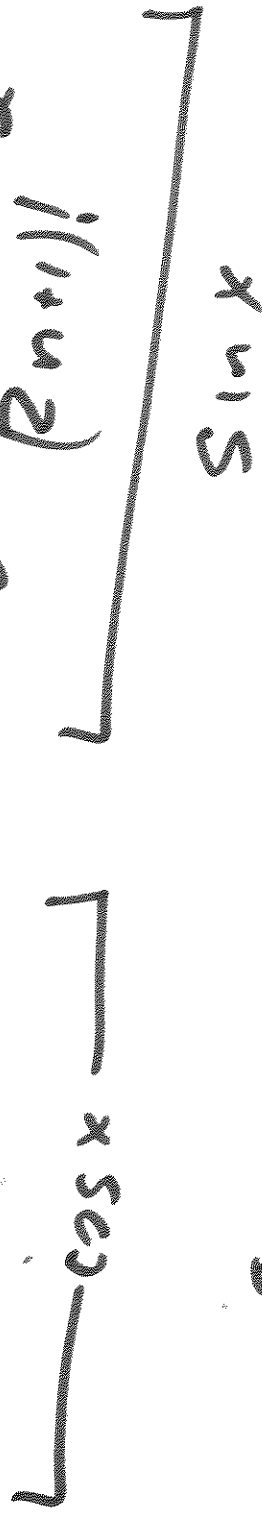
$$k = 2m, m=0, 1, 2, \dots$$

$$k = 2n+1, n=0, 1, 2, \dots$$

$$= \sum_{m=0}^{\infty} \frac{x^{2m} (i)^{2m}}{(2m)!} + \sum_{n=0}^{\infty} \frac{x^{2n+1} (i)^{2n+1}}{(2n+1)!}$$

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$$e^{ix} = \sum_{n=0}^{\infty} \frac{(i)^n x^n}{n!} = \sum_{n=0}^{\infty} \frac{i^n x^n}{n!} + i \sum_{n=0}^{\infty} \frac{(-1)^n x^{2n+1}}{(2n+1)!}$$



$$R^2 = x^2 + y^2$$

$$R \cos \theta = x$$

~~$$z = x + iy \cos$$~~

$$e^{i\theta} = \cos \theta + i \sin \theta = z$$

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

$$4 \text{Det} > \text{Tr}^2 A$$

$$\lambda_{1,2} = \gamma \pm i\omega; \quad \bar{\lambda}_1 = \gamma + i\omega \quad \bar{\lambda}_2 = \gamma - i\omega$$

$$\gamma = \text{Re } \lambda = \frac{\text{Tr}(A)}{2} \quad \lambda_2 = \gamma - i\omega \quad \bar{\lambda}_2 = \gamma - i\omega$$

$$\omega = \text{Im } \lambda = \frac{1}{2} \sqrt{4 \text{Det} + A - \text{Tr}^2 A}$$

$$\bar{\lambda}_1 = \bar{\gamma} + i\bar{\delta} \quad \bar{\omega} = \text{Re } \bar{\lambda} \quad \bar{\lambda}_2 = \bar{\gamma} - i\bar{\delta}$$

$$\bar{\lambda}_2 = \bar{\gamma} - i\bar{\delta}$$

$$\underline{A} = i\omega + \gamma$$

$$\underline{v} = \underline{a} + i\delta$$

$$\underline{A}(\underline{a} + i\delta) = (\gamma + i\omega)(\underline{a} + i\delta)$$

$$\underline{A}^* = \overline{\underline{A}}$$

$$\overline{\underline{A}}(\underline{a} - i\delta) = (\gamma - i\omega)(\underline{a} - i\delta)$$

$$\vec{x} = c_1 \vec{u}_1 + c_2 \vec{u}_2 \quad \text{①}$$

$$= c_1 (\vec{a} + i\vec{b}) e^{i(\omega t + \phi)} + c_2 (\vec{a} - i\vec{b}) e^{-i(\omega t + \phi)} \quad \text{②}$$

$$= c_1 (\vec{a} + i\vec{b}) e^{i(\omega t + \phi)} + c_2 (\vec{a} - i\vec{b}) e^{-i(\omega t + \phi)} \quad \text{③}$$

$$= c_1 (\vec{a} + i\vec{b}) e^{i(\omega t + \phi)} + c_2 (\vec{a} - i\vec{b}) e^{-i(\omega t + \phi)} \quad \text{④}$$

$$= c_1 (\vec{a} + i\vec{b}) e^{i(\omega t + \phi)} + c_2 (\vec{a} - i\vec{b}) e^{-i(\omega t + \phi)} \quad \text{⑤}$$

$$= c_1 (\vec{a} + i\vec{b}) e^{i(\omega t + \phi)} + c_2 (\vec{a} - i\vec{b}) e^{-i(\omega t + \phi)} \quad \text{⑥}$$

$$= c_1 (\vec{a} + i\vec{b}) e^{i(\omega t + \phi)} + c_2 (\vec{a} - i\vec{b}) e^{-i(\omega t + \phi)} \quad \text{⑦}$$



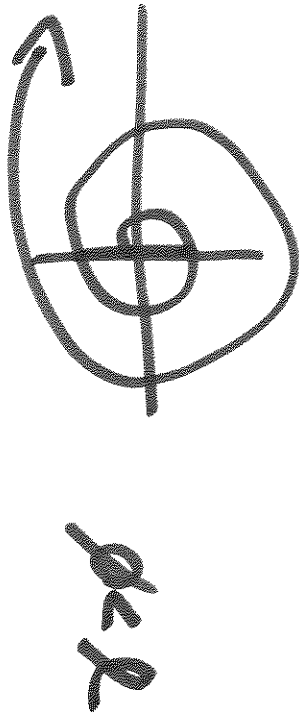
$$x(t) = (c_1 + c_2) (\bar{a} \cos \omega t + \bar{b} \sin \omega t) e^{\gamma t} \quad 18$$

$$+ i(c_1 - c_2) (\bar{a} \sin \omega t + \bar{b} \cos \omega t) e^{\gamma t}$$

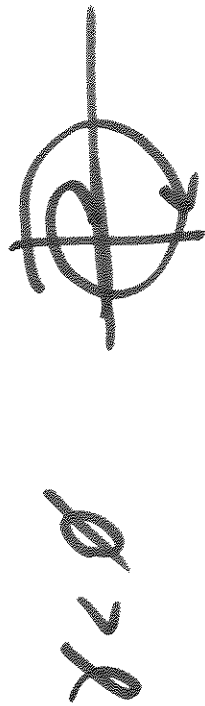
$$c_1 + c_2 = D_1; \quad i(c_1 - c_2) = D_2$$

$$x(t) = D_1 (\bar{a} \cos \omega t + \bar{b} \sin \omega t) e^{\gamma t}$$

$$+ D_2 (\bar{a} \sin \omega t + \bar{b} \cos \omega t) e^{\gamma t}$$

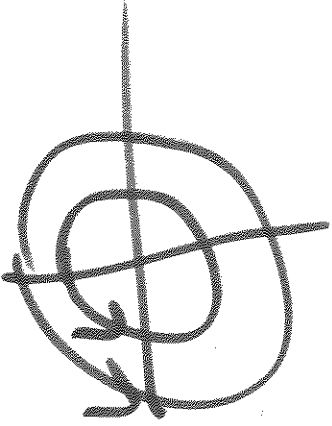


unstable  
spiral



stable spiral

$\delta = \phi$  - center



$$\vec{x}(t) = \begin{pmatrix} 3 & 9 \\ -4 & -3 \end{pmatrix} \vec{x}(t); \quad x(t=0) = \begin{pmatrix} 2 \\ -4 \end{pmatrix}$$

$$\text{Tr } A = 3 - 3 = 0; \quad \text{Det } A = -9 + 36 = 27$$

$$\lambda_{1,2} = \frac{\pm \sqrt{27}}{2}; \quad i \cdot 2 = i \sqrt{27} = 3\sqrt{3}i$$

$$\vec{v}_1 = \underline{c_1 + i c_2} = \begin{pmatrix} k \\ m \end{pmatrix} + i \begin{pmatrix} l \\ n \end{pmatrix}$$

$$3(k+i l) + 9(m+i n) = 3\sqrt{3}i(k+i l)$$

$$k + 3m = -\sqrt{3}l$$

$$k + 3n = \sqrt{3}l \quad \vec{v}_{1,2} = \begin{pmatrix} 3 \\ -1 \end{pmatrix} + i \begin{pmatrix} 0 \\ \sqrt{3} \end{pmatrix}$$

$$l = 0, \quad k = 3m, \quad \sqrt{3}n = k$$

$$\lambda_1 = \sqrt{3} \cdot 3i; \quad v_1 = \begin{pmatrix} 3 \\ -1 \\ 0 \end{pmatrix} + i \begin{pmatrix} 0 \\ \sqrt{3} \\ 0 \end{pmatrix}$$

$$\lambda_2 = -3\sqrt{3}i; \quad v_2 = \begin{pmatrix} 3 \\ -1 \\ 0 \end{pmatrix} - i \begin{pmatrix} 0 \\ \sqrt{3} \\ 0 \end{pmatrix}$$

$$x(t) = D_1 \begin{bmatrix} 3 \\ -1 \\ 0 \end{bmatrix} \cos 3\sqrt{3}t - \begin{bmatrix} 0 \\ \sqrt{3} \\ 0 \end{bmatrix} \sin 3\sqrt{3}t + D_2 \begin{bmatrix} 3 \\ -1 \\ 0 \end{bmatrix} \sin 3\sqrt{3}t + \begin{bmatrix} 0 \\ \sqrt{3} \\ 0 \end{bmatrix} \cos 3\sqrt{3}t$$

$$x(t) = D_1 \begin{pmatrix} 3 \\ -1 \\ 0 \end{pmatrix} + D_2 \begin{pmatrix} 0 \\ \sqrt{3} \\ 0 \end{pmatrix} = \begin{bmatrix} 3D_1 \\ -D_1 + \sqrt{3}D_2 \end{bmatrix} = \begin{pmatrix} 2 \\ -4 \end{pmatrix} \quad D_1 = \frac{2}{3} \quad D_2 = -\frac{4}{3} + \frac{2}{3} = -\frac{10}{3}$$

$$D_1 = \frac{2}{3}$$

$$D_2 = -\frac{10}{3\sqrt{3}}$$

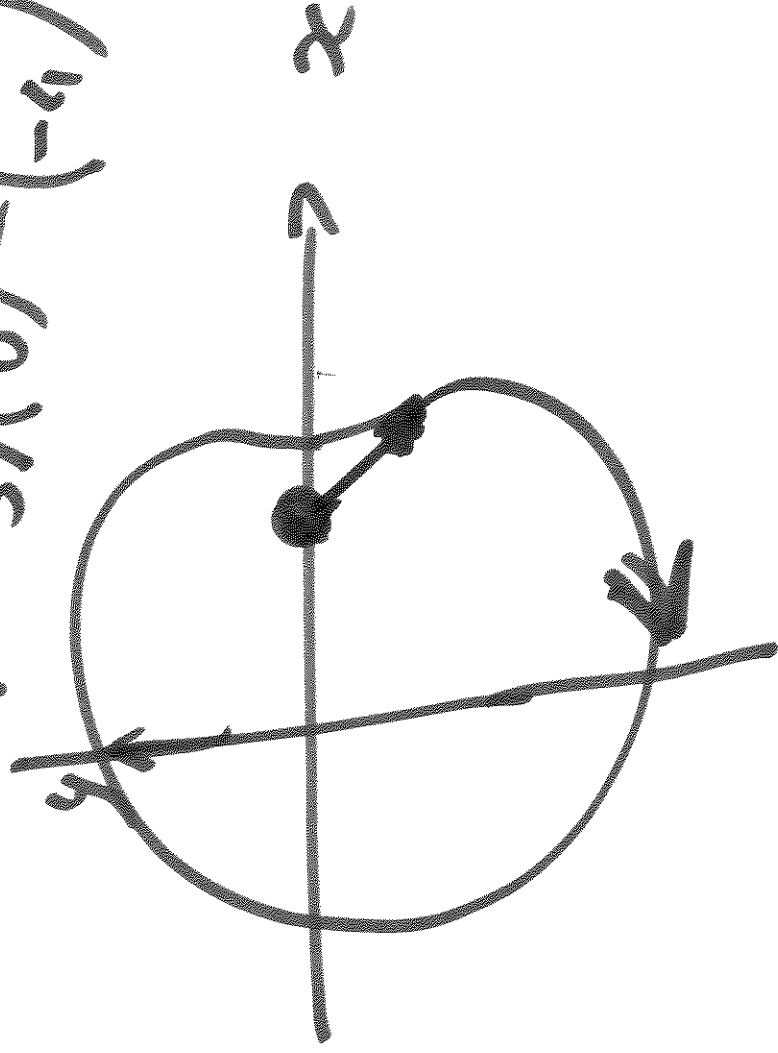
$$x(t) = \frac{2}{3} \left[ \begin{pmatrix} 3 \\ -1 \end{pmatrix} \cos 3\sqrt{3}t - \begin{pmatrix} 0 \\ \sqrt{3} \end{pmatrix} \sin 3\sqrt{3}t \right] - \frac{10}{3\sqrt{3}} \left[ \begin{pmatrix} 3 \\ -1 \end{pmatrix} \sin 3\sqrt{3}t + \begin{pmatrix} \sqrt{3} \\ 0 \end{pmatrix} \cos 3\sqrt{3}t \right]$$

$$\dot{\bar{x}} = \begin{pmatrix} 3 & 9 \\ -4 & -3 \end{pmatrix} \bar{x}$$

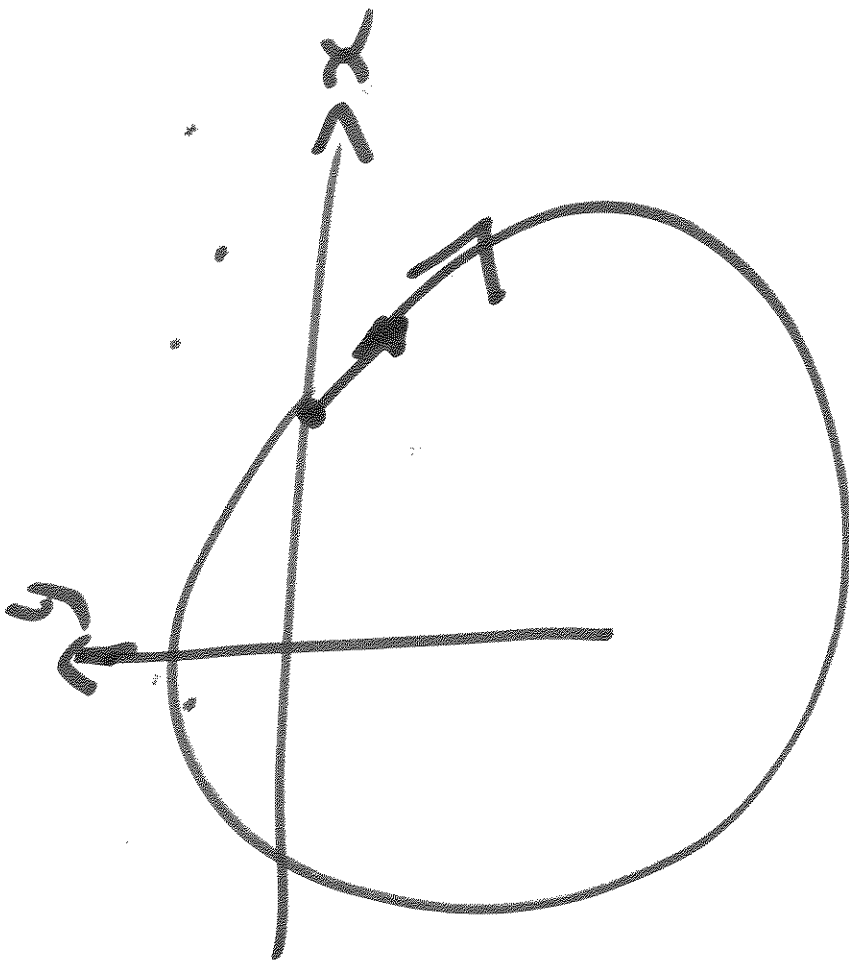
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$$\bar{x}(t=0) = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$$

$$\bar{x}(t=1) = \begin{pmatrix} 3 & 9 \\ -4 & -3 \end{pmatrix} \begin{pmatrix} 1 \\ 0 \end{pmatrix} = \begin{pmatrix} 3 \\ -4 \end{pmatrix}$$



$$\begin{pmatrix} 0 \\ 1 \end{pmatrix} = (\rho=1) \bar{x}$$



$$\dot{x} = \begin{pmatrix} 3 & -13 \\ 5 & 1 \end{pmatrix} x; \quad \text{25}$$

$$x(t) = e^{At} x(0)$$

$$\text{Tr} = 4; \quad \text{Det} = 3 + 65 = 68$$

$$\lambda_{1,2} = \frac{4 \pm \sqrt{16 - 4 \cdot 68}}{2}$$

$$= 2 \pm \sqrt{4 - 68} = 2 \pm 8i$$

$$v_1 = \begin{pmatrix} 1+8i \\ 5 \end{pmatrix}$$