

Vlad Bogdan-Tudor, 917

(1)

1) $e^{-3t} + \sin(3t)$ solution $\Rightarrow e^{-3t}$ and $\sin(3t)$ solutions
2) e^{-3t} solution $\Rightarrow -3$ is a root of the characteristic equation

$\sin(3t)$ solution $\Rightarrow \cos(3t)$ is also a solution $\Rightarrow \pm 3i$ are roots of the characteristic equation

\Rightarrow we have the characteristic equation

$$(r+3)(r+3i)(r-3i)=0$$

$$(r+3)(r^2+9)=0$$

$$r^3 + 9r + 3r^2 + 27 = 0$$

$$r^3 + 3r^2 + 9r + 27 = 0$$

The LHDE with constant real coefficients associated with the above characteristic equation is:

$$x''' + 3x'' + 9x' + 27x = 0$$

$$2) \quad x_{k+2} - 13x_{k+1} + 30x_k = 0, \quad x_0 = 1, x_1 = 0$$

↘ 2nd order linear hom. diff. equation with cc

The char. equation: $r^2 - 13r + 30 = 0$

$$\Delta = 169 - 4 \cdot 30 = 169 - 120 = 49 > 0$$

$$\Rightarrow r_{1,2} = \frac{13 \pm 7}{2} \Rightarrow r_1 = 10$$

$$r_2 = 3$$

$$r_1 = 10 \in \mathbb{R} \Rightarrow x_k^1 = 10^k$$

$$r_2 = 3 \in \mathbb{R} \Rightarrow x_k^2 = 3^k$$

The general solution is $x_k = r_1 \cdot x_k^1 + r_2 \cdot x_k^2$, $r_1, r_2 \in \mathbb{R}$, $k \geq 0$

$$\Rightarrow x_k = r_1 \cdot 10^k + r_2 \cdot 3^k, \quad r_1, r_2 \in \mathbb{R}, \quad k \geq 0$$

$$x_0 = 1 \Rightarrow r_1 + r_2 = 1 \Rightarrow r_2 = 1 - r_1$$

$$x_1 = 0 \Rightarrow 10r_1 + 3r_2 = 0$$

$$10r_1 + 3(1 - r_1) = 0$$

$$10r_1 + 3 - 3r_1 = 0$$

$$7r_1 = -3 \Rightarrow \boxed{r_1 = -\frac{3}{7}}$$

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$$c_2 = \frac{7}{1} + \frac{3}{7} \Rightarrow \boxed{c_2 = \frac{10}{7}}$$

\Rightarrow the solution of the given IVP is

$$\boxed{x_k = -\frac{3}{7} \cdot 10^k + \frac{10}{7} \cdot 3^k}, \quad k \geq 0$$

3) $g: \mathbb{R}^2 \rightarrow \mathbb{R}$ is C^1

$$\begin{cases} \dot{x} = -y + x \cdot g(x, y) = f_1(x, y) \\ \dot{y} = x + y \cdot g(x, y) = f_2(x, y) \end{cases}$$

a) For $x=0, y=0$ we get

$$\begin{cases} \dot{x} = 0 + 0 \cdot g(x, y) = 0 \\ \dot{y} = 0 + 0 \cdot g(x, y) = 0 \end{cases}$$

$\Rightarrow (0, 0)$ is indeed an eq. point

$$\begin{cases} f_1(x, y) = 0 \\ f_2(x, y) = 0 \end{cases}$$

$$\begin{cases} -y + x \cdot g(x, y) = 0 \\ x + y \cdot g(x, y) = 0 \end{cases}$$

$$\Leftrightarrow \begin{cases} x \cdot g(x, y) = y \\ y \cdot g(x, y) = -x \end{cases}$$

$$\Leftrightarrow \begin{cases} g(x, y) = \frac{y}{x} \\ g(x, y) = -\frac{x}{y} \end{cases}$$

For $(x, y) \in \mathbb{R}^2$, $x \neq 0$ and $y \neq 0$

\Rightarrow we have an eq. point whenever $\frac{y}{x} = -\frac{x}{y}$,

$$\frac{y}{x} = -\frac{x}{y}$$

$$x \neq 0, y \neq 0$$

$$\underbrace{y^2}_{>0} = \underbrace{-x^2}_{<0} \Rightarrow \text{no solutions}$$

let us consider the cases when $x=0$ OR $y=0$

$$\textcircled{\text{I}} \begin{cases} x=0 \\ y \in \mathbb{R}^* \end{cases}$$

$$\begin{cases} \dot{x} = -y \\ \dot{y} = y \cdot g(x, y) \end{cases}$$

we get an eq. point when

$$-y = y \cdot g(x, y) \quad \cdot \frac{1}{y}, y \in \mathbb{R}^*$$

$$g(x, y) = -1$$

$\Rightarrow A = \{(0, y) \mid y \in \mathbb{R}^*, g(0, y) = -1\}$ are eq. points

$$\textcircled{\text{II}} \begin{cases} x \in \mathbb{R}^* \\ y=0 \end{cases}$$

$$\begin{cases} \dot{x} = x \cdot g(x, y) \\ \dot{y} = x \end{cases}$$

\Rightarrow eq. point when

$$x = x \cdot g(x, y)$$

$$g(x, y) = 1$$

$\Rightarrow B = \{(x, 0) \mid x \in \mathbb{R}^*, g(x, 0) = 1\}$ are eq. points

$$b) \begin{cases} \dot{x} = -y + x \cdot g(x, y) = f_1(x, y) \\ \dot{y} = x + y \cdot g(x, y) = f_2(x, y) \end{cases}$$

$$Jf(x, y) = \begin{pmatrix} g(x, y) + x \cdot \frac{\partial g}{\partial x}(x, y) & -1 + x \cdot \frac{\partial g}{\partial y}(x, y) \\ 1 + y \cdot \frac{\partial g}{\partial x}(x, y) & g(x, y) + y \cdot \frac{\partial g}{\partial y}(x, y) \end{pmatrix}$$

$$Jf(0, 0) = \begin{pmatrix} g(0, 0) & -1 \\ 1 & g(0, 0) \end{pmatrix} = A$$

To apply the linearisation method we need $\eta^* = (0, 0)$ to be hyperbolic

$$\det(A - \lambda I_2) = 0$$

$$\begin{vmatrix} g(0, 0) - \lambda & -1 \\ 1 & g(0, 0) - \lambda \end{vmatrix} = 0$$

$$(g(0, 0) - \lambda)^2 + 1 = 0$$

$$(g(0, 0) - \lambda)^2 = -1$$

$$g(0, 0) - \lambda = \pm i$$

$$\Rightarrow \boxed{\lambda = g(0, 0) \pm i}$$

We distinguish 3 cases:

$$\textcircled{\text{I}} \quad \underline{g(0,0) > 0} \Rightarrow \text{hyperbolic} \left(\begin{array}{l} \operatorname{Re}(\lambda_1) \neq 0 \text{ and} \\ \operatorname{Re}(\lambda_2) \neq 0 \end{array} \right)$$

$$\lambda = \underbrace{g(0,0)}_{>0} \pm i \Rightarrow \text{FOCUS}$$

$$\left. \begin{array}{l} \operatorname{Re}(\lambda_1) > 0 \\ \operatorname{Re}(\lambda_2) > 0 \end{array} \right\} \Rightarrow \text{global repeller}$$

\Rightarrow For $g(0,0) > 0$ the eq. point $\eta^* = (0,0)$ of the planar differential system is a repeller, unstable

$$\textcircled{\text{II}} \quad \underline{g(0,0) < 0} \Rightarrow \text{hyperbolic} \left(\begin{array}{l} \operatorname{Re}(\lambda_1) \neq 0 \text{ and} \\ \operatorname{Re}(\lambda_2) \neq 0 \end{array} \right)$$

$$\lambda = \underbrace{g(0,0)}_{<0} \pm i \Rightarrow \text{FOCUS}$$

$$\left. \begin{array}{l} \operatorname{Re}(\lambda_1) < 0 \\ \operatorname{Re}(\lambda_2) < 0 \end{array} \right\} \Rightarrow \text{global attractor}$$

\Rightarrow For $g(0,0) < 0$ the eq. point $\eta^* = (0,0)$ of the planar differential system is an attractor, stable

(II) $g(0,0)=0 \Rightarrow$ non-hyperbolic
 $(\operatorname{Re}(\lambda_1)=\operatorname{Re}(\lambda_2)=0)$

\Rightarrow we cannot apply the linearisation method

c) orbit that does not correspond to an eq point

$\Rightarrow x \neq 0$ and $y \neq 0$

$$\begin{cases} \dot{x} = -y + x \cdot g(x,y) \\ \dot{y} = x + y \cdot g(x,y) \end{cases}$$

we transform to polar coordinates

$$\begin{cases} \rho^2 = x^2 + y^2 \\ \tan \theta = \frac{y}{x} \end{cases} \quad \Leftrightarrow \quad \begin{cases} \rho \dot{\rho} = x \dot{x} + y \dot{y} \\ \frac{\dot{\theta}}{\cos^2 \theta} = \frac{\dot{y}x - y\dot{x}}{x^2} \end{cases}$$

$$\begin{aligned} \Rightarrow \rho \dot{\rho} &= -xy + x^2 g(x,y) + xy + y^2 g(x,y) \\ &= g(x,y) \cdot (x^2 + y^2) = g(x,y) \cdot \rho^2 \end{aligned}$$

$$\Rightarrow \boxed{\dot{\rho} = g(x,y) \cdot \rho}$$

$$\frac{\dot{\theta}}{\cos^2 \theta} = \frac{x^2 + \cancel{xy \cdot g(x,y)} + y^2 - \cancel{xy \cdot g(x,y)}}{x^2}$$

$$\frac{\dot{\theta}}{\cos^2 \theta} = \frac{g^2}{g^2 \cos^2 \theta}$$

$\Rightarrow \dot{\theta} = 1 \Rightarrow$ rotation around $(0,0)$ in the trigonometric sense

Also from h) $\Rightarrow (0,0)$ is a focus \Rightarrow rotation around $(0,0)$

$$n) \quad a, b \in \mathbb{R}$$

$$f(x) = ax^2 + bx + 1$$

$$f(1) = 2$$

$$a + b + 1 = 2 \Rightarrow \underline{a + b = 1}$$

$$f(2) = 1$$

$$4a + 2b + 1 = 1 \Rightarrow 4a + 2b = 0 \Rightarrow \underline{2a + b = 0}$$

$$\Downarrow$$

$$b = -2a$$

$$a + b = 1$$

$$a - 2a = 1$$

$$-a = 1 \Rightarrow \boxed{a = -1} \Rightarrow \boxed{b = 2}$$

$$\Rightarrow f(x) = -x^2 + 2x + 1$$

First we find the fixed points

$$f(x) = x$$

$$-x^2 + 2x + 1 = x$$

$$-x^2 + x + 1 = 0$$

$$\Delta = 1 - 4 \cdot (-1) = 5 > 0 \Rightarrow x_{1,2} = \frac{-1 \pm \sqrt{5}}{-2} = \frac{1 \pm \sqrt{5}}{2}$$

Now we need the fixed points of f^2

$$\begin{aligned}
 f^2(x) &= -(x^2 + 2x + 1)^2 + 2(-x^2 + 2x + 1) + 1 \\
 &= (-x^2 + 2x + 1)(+x^2 - 2x - 1 + 2) + 1 \\
 &= (-x^2 + 2x + 1)(x^2 - 2x + 1) + 1 \\
 &= -x^4 + 2x^3 - \cancel{x^2} + 2x^3 - 4x^2 + \cancel{2x} + \cancel{x^2} - \cancel{2x} + 1 + 1 \\
 &= -x^4 + 4x^3 - 4x^2 + 2
 \end{aligned}$$

$$f(x) = x$$

$$-x^4 + 4x^3 - 4x^2 + 2 = 0$$

$$-x^4 + 4x^3 - 4x^2 - x + 2 = 0$$

We know that $\frac{1 \pm \sqrt{5}}{2}$ are solutions of this

$$\begin{aligned}
 \left(x - \frac{1 - \sqrt{5}}{2}\right) \left(x - \frac{1 + \sqrt{5}}{2}\right) &= x^2 - x \cdot \frac{1 + \sqrt{5}}{2} - x \cdot \frac{1 - \sqrt{5}}{2} \\
 &\quad + \frac{1 - 5}{4}
 \end{aligned}$$

$$= x^2 - x \cdot \frac{2}{2} + \frac{-4}{4}$$

$$= x^2 - x - 1$$

$$\begin{array}{r|l} -x^4 + 4x^3 - 4x^2 - x + 2 & x^2 - x - 1 \\ \hline & = -x^2 + 3x - 2 \end{array}$$

we now solve $-x^2 + 3x - 2 = 0$

$$x^2 - 3x + 2 = 0$$

$$(x-2)(x-1) = 0$$

$$\Rightarrow \begin{cases} x_1 = 1 \\ x_2 = 2 \end{cases}$$

$$\text{Check: } \begin{aligned} f(1) &= -1 + 2 + 1 = 2 \quad \checkmark \\ f(2) &= -4 + 4 + 1 = 1 \quad \checkmark \end{aligned}$$

$\Rightarrow \{1, 2\}$ is a 2-periodic orbit

$$f'(x) = -2x + 2 = -2(x-1)$$

$$f'(1) = -2 \cdot 0 = 0$$

$$f'(2) = -2 \cdot 1 = -2$$

$$|f'(1) \cdot f'(2)| = |0 \cdot (-2)| = 0 < 1 \Rightarrow$$

$\{1, 2\}$ is an attracting 2-periodic orbit

\Rightarrow YES, the discrete dynamical system $x_{k+1} = f(x_k)$,
 $f \in M$ has an attracting 2-periodic orbit

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$$\text{ad) } x^2 + y^2 = 1 \Rightarrow x = \pm \sqrt{1 - y^2}$$

$$g(\sqrt{1 - y^2}, y) = g(-\sqrt{1 - y^2}, y) = 0, \forall y \in \mathbb{R}$$

$$\gamma(t, \frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}) = (\cos(t + \frac{\pi}{4}), \sin(t + \frac{\pi}{4})), \forall t \in \mathbb{R}$$

$$\begin{cases} \dot{x} = -y + x \cdot g(x, y) = f_1(x, y) \\ \dot{y} = x + y \cdot g(x, y) = f_2(x, y) \end{cases}$$

$$\gamma = \begin{pmatrix} \gamma_1 \\ \gamma_2 \end{pmatrix} \text{ is the sol which passes through } (\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}})$$

$$\Rightarrow \begin{cases} \dot{\gamma}_1(t) = f_1(\gamma_1(t), \gamma_2(t)) \\ \dot{\gamma}_2(t) = f_2(\gamma_1(t), \gamma_2(t)) \\ \gamma_1(0) = \frac{1}{\sqrt{2}} \\ \gamma_2(0) = \frac{1}{\sqrt{2}} \end{cases}$$

$$\gamma_1(0) = \cos(0 + \frac{\pi}{4}) = \cos \frac{\pi}{4} = \frac{1}{\sqrt{2}} \quad \checkmark$$

$$\gamma_2(0) = \sin(0 + \frac{\pi}{4}) = \sin \frac{\pi}{4} = \frac{1}{\sqrt{2}} \quad \checkmark$$

$$\dot{\gamma}_1(t) = -\sin(t + \frac{\pi}{4})$$

$$f_1(\gamma_1(t), \gamma_2(t)) = -\gamma_2(t) + \gamma_1(t) \cdot g(\gamma_1(t), \gamma_2(t))$$

$$= -\sin(t + \frac{\pi}{4}) + \cos(t + \frac{\pi}{4}) \cdot g(\cos(t + \frac{\pi}{4}), \sin(t + \frac{\pi}{4}))$$

$$= -\sin(t + \frac{\pi}{4}) + \cos(t + \frac{\pi}{4}) \cdot 0$$

$$= -\sin(t + \frac{\pi}{4}) = \dot{\gamma}_1(t) \quad \checkmark$$

$$\dot{\gamma}_2(t) = \cos(t + \frac{\pi}{4})$$

$$f_2(\gamma_1(t), \gamma_2(t)) = \gamma_1(t) + \gamma_2(t) \cdot g(\gamma_1(t), \gamma_2(t))$$

$$= \cos(t + \frac{\pi}{4}) + \sin(t + \frac{\pi}{4}) \cdot g(\cos(t + \frac{\pi}{4}), \sin(t + \frac{\pi}{4}))$$

$$= \cos(t + \frac{\pi}{4}) + \sin(t + \frac{\pi}{4}) \cdot 0$$

$$= \cos(t + \frac{\pi}{4}) = \dot{\gamma}_2(t) \quad \checkmark$$

\Rightarrow the solution $\gamma(t, \frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}) = (\cos(t + \frac{\pi}{4}), \sin(t + \frac{\pi}{4}))$ is correct.