# MA1506 Mathematics II

Systems of First Order ODEs

R(t), Romeo's feelings

J(t), Juliet's feelings

Initial feelings

$$\frac{dR}{dt} = aJ, R(0) = \alpha$$

$$\frac{dJ}{dt} = -bR, J(0) = \beta$$
a, b >0

System of simultaneous first order ODE

Linear, i.e. easy to solve

$$\frac{dR}{dt} = aJ, \qquad R(0) = \alpha$$

$$\frac{dJ}{dt} = -bR, \qquad J(0) = \beta$$

could be complex

Try 
$$R = Ae^{\lambda t}$$
,

$$J = Be^{\lambda t},$$

But final solution must be real

$$\begin{array}{l} A\lambda e^{\lambda t} = aBe^{\lambda t} \\ B\lambda e^{\lambda t} = -bAe^{\lambda t} \end{array} \Rightarrow \begin{array}{l} A\lambda = aB \\ B\lambda = -bA. \end{array}$$

$$\lambda^2 = -ab < 0$$

7.1 Romeo and Juliet 
$$R = Ae^{\lambda t}, J = Be^{\lambda t},$$

$$\lambda^2 = -ab < 0$$

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

$$R(t) = C\cos(\sqrt{abt}) + D\sin(\sqrt{abt}),$$

$$J(t) = E\cos(\sqrt{abt}) + F\sin(\sqrt{abt}).$$

$$R(0) = C \qquad \dot{R}(0) = \sqrt{ab}D$$
$$J(0) = E \qquad \dot{J}(0) = \sqrt{ab}F$$

$$R = Ae^{\lambda t}, J = Be^{\lambda t},$$

$$\frac{dR}{dt} = aJ, \qquad R(0) = \alpha$$

$$\frac{dJ}{dt} = -bR, \qquad J(0) = \beta$$

$$R(0) = C = \alpha$$

$$D = \frac{R(0)}{\sqrt{ab}} = \beta \sqrt{\frac{a}{b}}$$

$$J(0) = E = \beta$$

$$F = \frac{\dot{J}(0)}{\sqrt{ab}} = -\alpha \sqrt{\frac{b}{a}}$$

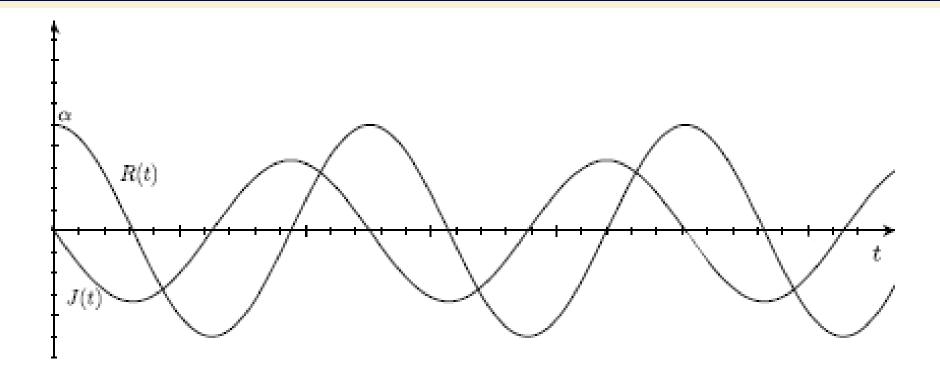
$$R(t) = \alpha \cos(\sqrt{ab}t) + \beta \sqrt{\frac{a}{b}}\sin(\sqrt{ab}t),$$

$$J(t) = \beta \cos(\sqrt{ab}t) - \alpha \sqrt{\frac{b}{a}} \sin(\sqrt{ab}t).$$

$$R(t) = \alpha \cos(\sqrt{abt}),$$

$$J(t) = -\alpha \sqrt{\frac{b}{a}} \sin(\sqrt{abt}).$$

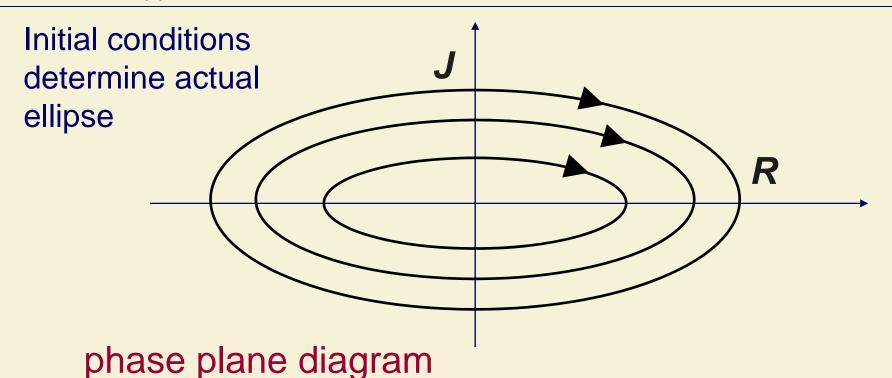
$$\alpha > 0, \beta = 0$$



7.1 Romeo and Juliet 
$$R = Ae^{\lambda t}, J = Be^{\lambda t},$$

$$R(t) = \alpha \cos(\sqrt{abt}),$$
 Eliminate  $t$ 

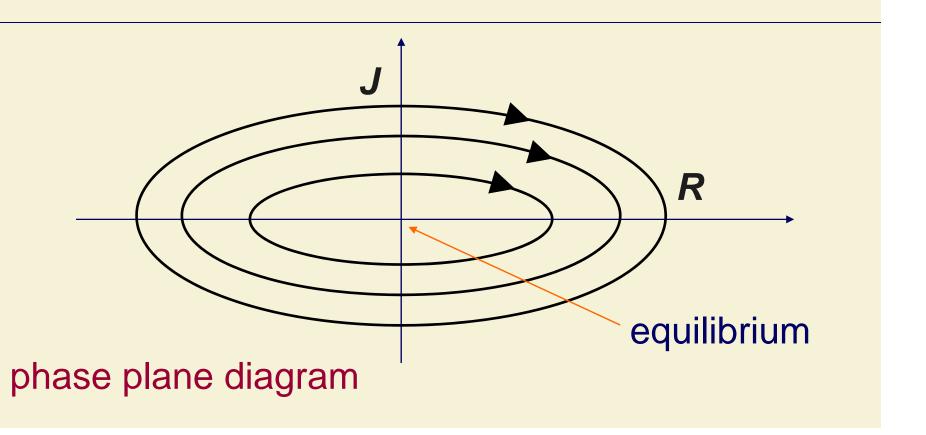
$$J(t) = -\alpha \sqrt{\frac{b}{a}} \sin(\sqrt{abt}).$$
  $\frac{R^2}{R_{max}^2} + \frac{J^2}{J_{max}^2} = 1$ 
 $\alpha > 0, \beta = 0$ 



# 7.1 Romeo and Juliet $R = Ae^{\lambda t}, J = Be^{\lambda t},$

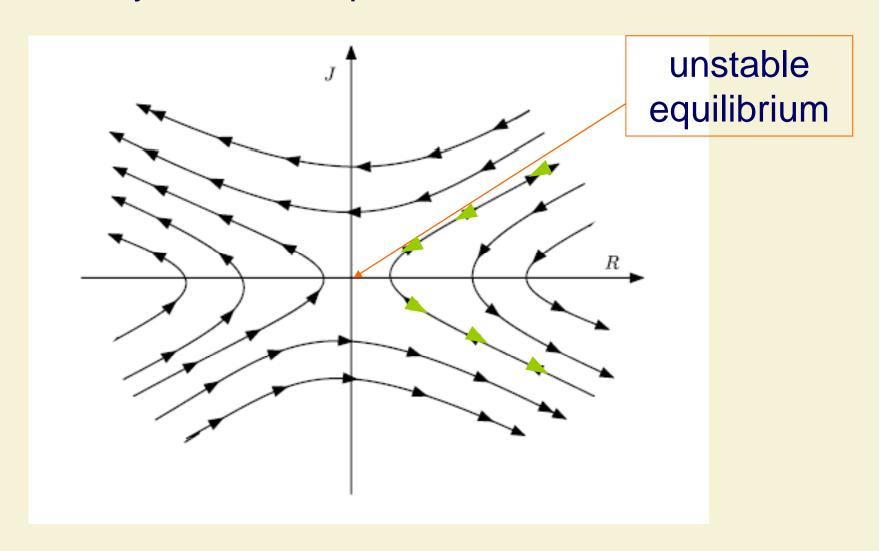
Can Romeo and Juliet have a steady relationship?

Stable Equilibrium 
$$R = J = 0$$



# Phase Plane (qualitative vs quantitative)

# Easy to detect equilibrium



# 7.2 Solving Linear System of ODEs

$$\frac{dx}{dt} = ax + by$$
 ,  $\frac{dy}{dt} = cx + dy$  a,  $\frac{dy}{dt} = cx + dy$  a,  $\frac{dy}{dt} = cx + dy$  a,  $\frac{dy}{dt} = cx + dy$ 

$$\frac{d}{dt} \left[ \begin{array}{c} x \\ y \end{array} \right] = \left[ \begin{array}{cc} a & b \\ c & d \end{array} \right] \left[ \begin{array}{c} x \\ y \end{array} \right]$$

Try 
$$\vec{u}=\left[ egin{array}{c} x \\ y \end{array} 
ight]=e^{rt}\vec{u}_0 \ / \qquad \vec{u}_0=\left[ egin{array}{c} x_0 \\ y_0 \end{array} 
ight]$$
 constant

$$re^{rt}\vec{u}_0 = Be^{rt}\vec{u}_0 \Rightarrow B\vec{u}_0 = r\vec{u}_0.$$

eigenvalue/eigenvector

# Linear Systems of ODEs

$$(B-rI)\vec{u}_0 = \vec{0} \implies \det(B-rI) = 0$$

$$\begin{vmatrix} a-r & b \\ c & d-r \end{vmatrix} = (a-r)(d-r) - bc = 0$$

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

$$\rightarrow r = \frac{1}{2} \left( a + d \pm \sqrt{(a+d)^2 - 4(ad-bc)} \right)$$

# **Linear Systems of ODEs**

$$r = \frac{1}{2} \left( Tr(B) \pm \sqrt{(Tr(B))^2 - 4 \det(B)} \right)$$

unless 
$$(Tr(B))^2 = 4 \det B$$

Two solutions:  $r_1$  ,  $r_2$  possibly complex

$$\vec{u}(t) = c_1 e^{r_1 t} \vec{u}_1 + c_2 e^{r_2 t} \vec{u}_2$$

$$\frac{\frac{dx}{dt}}{\frac{dy}{dt}} = -4x + 3y$$

$$B = \begin{bmatrix} -4 & 3 \\ -2 & 1 \end{bmatrix}$$

$$Tr(B) = -3, \det B = 2$$

$$r = \frac{1}{2} \left( -3 \pm \sqrt{9 - 8} \right) = \boxed{-1, -2}$$

$$\begin{bmatrix} -4 & 3 \\ -2 & 1 \end{bmatrix} \begin{bmatrix} x_0 \\ y_0 \end{bmatrix} = - \begin{bmatrix} x_0 \\ y_0 \end{bmatrix} \Rightarrow -3x_0 + 3y_0 = 0.$$

$$\begin{array}{c|c} & x_0 \\ y_0 \end{array} = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$$\frac{\frac{dx}{dt}}{\frac{dy}{dt}} = -4x + 3y$$

$$B = \begin{bmatrix} -4 & 3 \\ -2 & 1 \end{bmatrix}$$

$$Tr(B) = -3, \det B = 2$$

$$r = \frac{1}{2} \left( -3 \pm \sqrt{9 - 8} \right) = -1, -2$$

$$\begin{bmatrix} -4 & 3 \\ -2 & 1 \end{bmatrix} \begin{bmatrix} x_0 \\ y_0 \end{bmatrix} = -2 \begin{bmatrix} x_0 \\ y_0 \end{bmatrix} \Rightarrow -2x_0 + 3y_0 = 0.$$

$$\begin{array}{c|c} & x_0 \\ y_0 \end{array} = \begin{bmatrix} 3 \\ 2 \end{bmatrix}$$

$$\frac{dx}{dt} = -4x + 3y$$

$$\frac{dy}{dt} = -2x + y$$

$$B = \begin{bmatrix} -4 & 3 \\ -2 & 1 \end{bmatrix}$$

$$Tr(B) = -3, \det B = 2$$

Gen sol 
$$\begin{bmatrix} x \\ y \end{bmatrix} = c_1 e^{-t} \begin{bmatrix} 1 \\ 1 \end{bmatrix} + c_2 e^{-2t} \begin{bmatrix} 3 \\ 2 \end{bmatrix}$$
 arbitrary constants

$$\frac{dx}{dt} = 4x - 5y$$

$$\frac{dy}{dt} = 2x - 2y$$

$$B = \begin{bmatrix} 4 & -5 \\ 2 & -2 \end{bmatrix}$$

$$Tr(B) = 2, \det B = 2$$

$$r = \frac{1}{2} \left( 2 \pm \sqrt{4 - 8} \right) = 1 \pm i$$

eigenvectors

$$\left[\begin{array}{c}5\\3-i\end{array}\right],\left[\begin{array}{c}5\\3+i\end{array}\right]$$

$$\overrightarrow{u}(t) = c_1 e^{(1+i)t} \begin{bmatrix} 5 \\ 3-i \end{bmatrix} + c_2 e^{(1-i)t} \begin{bmatrix} 5 \\ 3+i \end{bmatrix}.$$

# Complex Numbers Note:

1) 
$$z = x + iy$$
 ,  $\bar{z} = x - iy$ 

2) 
$$z + \bar{z} = 2x$$
 real

$$\overline{ab} = \overline{a}\overline{b}$$

$$c_1a + \bar{c_1}\bar{a}$$
 real

$$\vec{u}(t) = c_1 e^{(1+i)t} \begin{bmatrix} 5 \\ 3-i \end{bmatrix} + c_2 e^{(1-i)t} \begin{bmatrix} 5 \\ 3+i \end{bmatrix}.$$

Only want real part:  $c_1 = \alpha + i\beta, c_2 = \alpha - i\beta$ 

$$x = 5(\alpha + i\beta)e^{t}(\cos t + i\sin t) + 5(\alpha - i\beta)e^{t}(\cos t - i\sin t)$$

$$x = 10(\alpha \cos t - \beta \sin t)e^t$$

$$y = (\alpha + i\beta)e^{t}(\cos t + i\sin t)(3 - i)$$
$$+(\alpha - i\beta)e^{t}(\cos t - i\sin t)(3 + i)$$

$$x = 10(\alpha \cos t - \beta \sin t)e^t$$

$$y = (\alpha + i\beta)e^{t}(\cos t + i\sin t)(3 - i)$$
$$+(\alpha - i\beta)e^{t}(\cos t - i\sin t)(3 + i)$$

$$y = (3\alpha + \beta + 3i\beta - i\alpha)e^{t}(\cos t + i\sin t) + (3\alpha + \beta - 3i\beta + i\alpha)e^{t}(\cos t - i\sin t)$$

$$y = 6(\alpha \cos t - \beta \sin t)e^t + 2(\beta \cos t + \alpha \sin t)e^t$$

$$y = 2(3\alpha + \beta)e^t \cos t + 2(\alpha - 3\beta)e^t \sin t$$

# Qualitative Aspects (Example 2)

$$x = 10(\alpha \cos t - \beta \sin t)e^{t}$$
$$y = 2(3\alpha + \beta)e^{t} \cos t + 2(\alpha - 3\beta)e^{t} \sin t$$

$$e^t, e^{-t}, \sin t, \cos t$$

Bounded as  $t \to \infty$  Stable behaviour slight perturbation is ok

 $e^t o \infty$  as  $t o \infty$  unstable behaviour

$$\frac{dx}{dt} = -4x + 3y$$

$$\frac{dy}{dt} = -2x + y$$

$$B = \begin{bmatrix} -4 & 3 \\ -2 & 1 \end{bmatrix}$$

$$Tr(B) = -3, \det B = 2$$

Gen sol 
$$\begin{bmatrix} x \\ y \end{bmatrix} = c_1 e^{-t} \begin{bmatrix} 1 \\ 1 \end{bmatrix} + c_2 e^{-2t} \begin{bmatrix} 3 \\ 2 \end{bmatrix}$$

 $e^t, \ e^{2t}$   $e^{-t}, \ e^{2t}$  unstable  $e^t, \ e^{-2t}$ 

stable solution

# **Qualitative Aspects**

$$r = \frac{1}{2} \left( Tr(B) \pm \sqrt{(Tr(B))^2 - 4 \det(B)} \right)$$

For real roots

$$(TrB)^2 > 4 \det B$$

For two negative roots 1) TrB < 0

1) 
$$TrB < 0$$

2) 
$$TrB + \sqrt{(TrB)^2 - 4 \det B} < 0$$

$$\sqrt{(TrB)^2 - 4 \det B} < -TrB$$

$$(TrB)^2 - 4 \det B < (TrB)^2$$

$$\det B > 0$$

# **Qualitative Aspects**

Conclusion: For two real eigenvalues

$$TrB < 0$$
  $\det B > 0$ 

Stable system:

$$\frac{dx}{dt} = 4x - 5y$$

$$\frac{dy}{dt} = 2x - 2y$$

$$B = \begin{bmatrix} 4 & -5 \\ 2 & -2 \end{bmatrix}$$

$$Tr(B) = 2, \det B = 2$$

$$x = 10(\alpha \cos t - \beta \sin t)e^{t}$$
  
$$y = 2(3\alpha + \beta)e^{t} \cos t + 2(\alpha - 3\beta)e^{t} \sin t$$

Complex eigenvalues:  $1 \pm i$ 

$$e^{(1\pm i)t} = e^{t}(\cos t \pm i \sin t)$$

# For complex eigenvalues

$$r = \frac{1}{2} \left( Tr(B) \pm \sqrt{(Tr(B))^2 - 4 \det(B)} \right)$$
$$= \Phi \pm i \Psi$$

$$e^{(\Phi \pm i\Psi)t} = e^{\Phi t}(\cos(\Psi t) \pm i\sin(\Psi t))$$

want 
$$\Phi \leq 0$$
  $\longrightarrow$   $TrB \leq 0$ 

$$(TrB)^2 < 4 \det B$$

Greater than 0

#### In all cases

$$r = \frac{1}{2} \left( Tr(B) \pm \sqrt{(Tr(B))^2 - 4 \det(B)} \right)$$

 $\det B$ 

stable

unstable

unstable

unstable

 $\star TrB$ 

# Why System of 1st Order ODE?

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

$$x = Ae^{2t} + Be^t$$

$$y = x' \Rightarrow y' = x''$$

$$x' = y$$
  
$$y' = 3y - 2x$$

# Why always exponential function?

General form of homogenous d.e.

$$\frac{d}{dt}\vec{u} = B\vec{u}$$

Treat differentiation as a transformation,

What is an eigenvector?

$$D\vec{f} = \lambda \vec{f} \implies f = e^{\lambda t}$$

# 7.3 Phase Plane: Real Eigenvalues

$$\frac{d\vec{u}}{dt} = B\vec{u}$$

Aim: Obtain the phase plane from B

Solution: 
$$\vec{u} = e^{r\vec{t}}\vec{u_0}$$
—eigenvector scalar

# 7.3 Phase Plane: Real Eigenvalues

Multiplying a scalar = stretching / shrinking

$$3\vec{u}_{0} \longrightarrow$$

$$2\vec{u}_{0} \longrightarrow$$

$$\vec{u}_{0} \longrightarrow$$

$$\frac{1}{2}\vec{u}_{0} \longrightarrow$$

$$\frac{1}{4}\vec{u}_{0} \longrightarrow$$

# 7.3 Phase Plane: Real Eigenvalues

$$e^{rt} \vec{u}_0$$

Scalar changes with time

Stretches if r > 0

Shrinks if r < 0

Eigenvectors are straight lines on phase planes

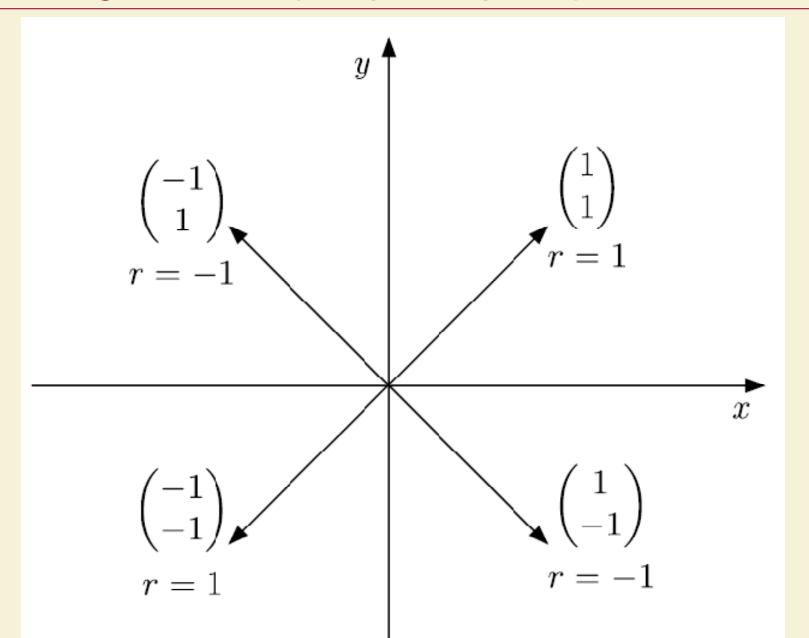
#### 7.3 Example

$$B = \left[ \begin{array}{cc} 0 & 1 \\ 1 & 0 \end{array} \right]$$

$$\left[\begin{array}{cc} 0 & 1 \\ 1 & 0 \end{array}\right] \left[\begin{array}{c} 1 \\ 1 \end{array}\right] = \left[\begin{array}{c} 1 \\ 1 \end{array}\right]$$

$$\left[\begin{array}{cc} 0 & 1 \\ 1 & 0 \end{array}\right] \left[\begin{array}{c} 1 \\ -1 \end{array}\right] = -\left[\begin{array}{c} 1 \\ -1 \end{array}\right]$$

# 7.3 Eigenvectors (Not phase plane)

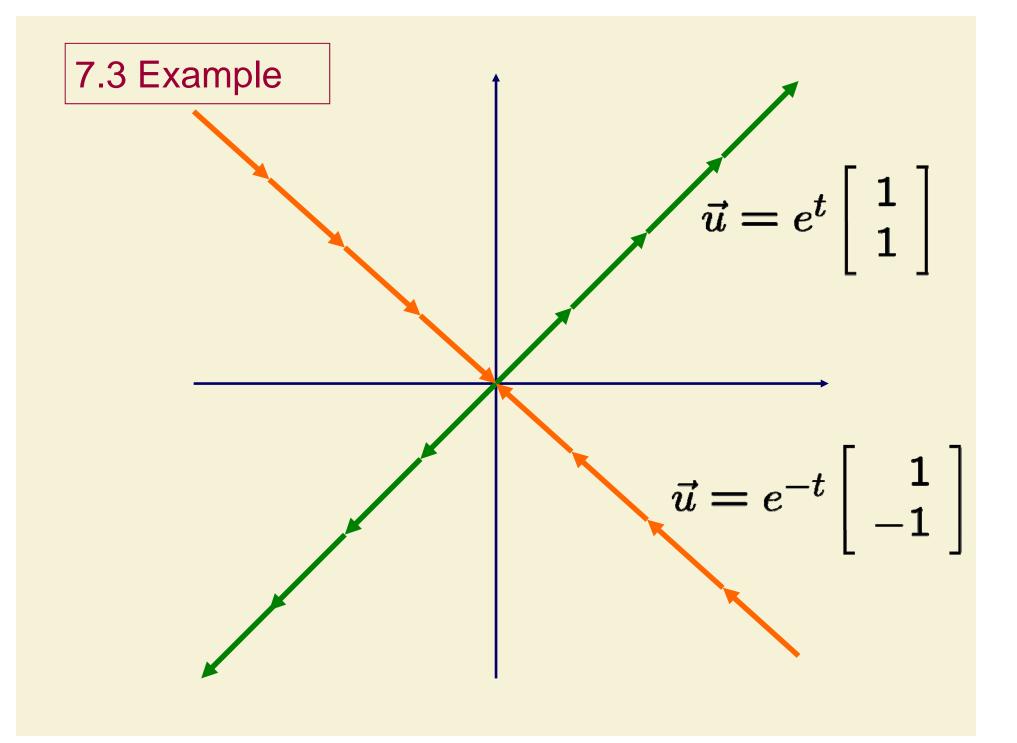


#### 7.3 Example

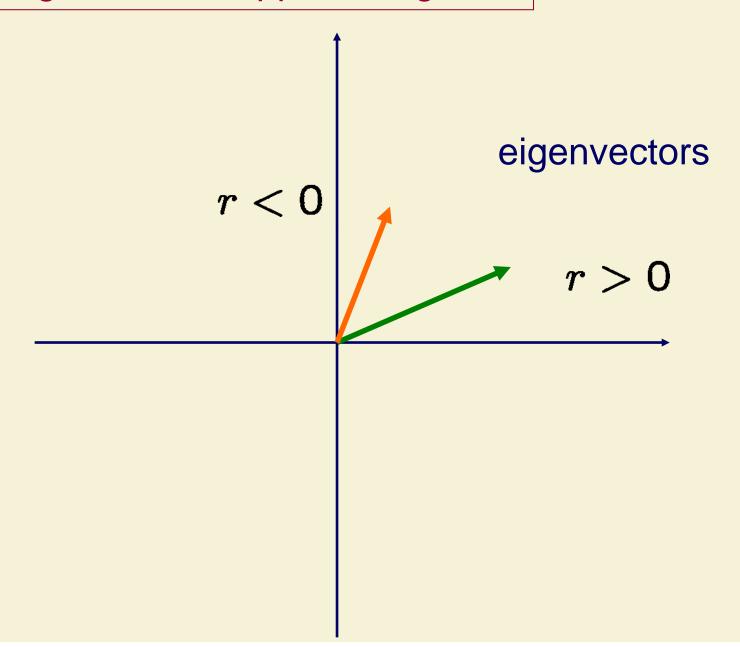
$$B = \left[ \begin{array}{cc} 0 & 1 \\ 1 & 0 \end{array} \right]$$

$$\begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \end{bmatrix} \quad \Longrightarrow \quad \vec{u} = e^t \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

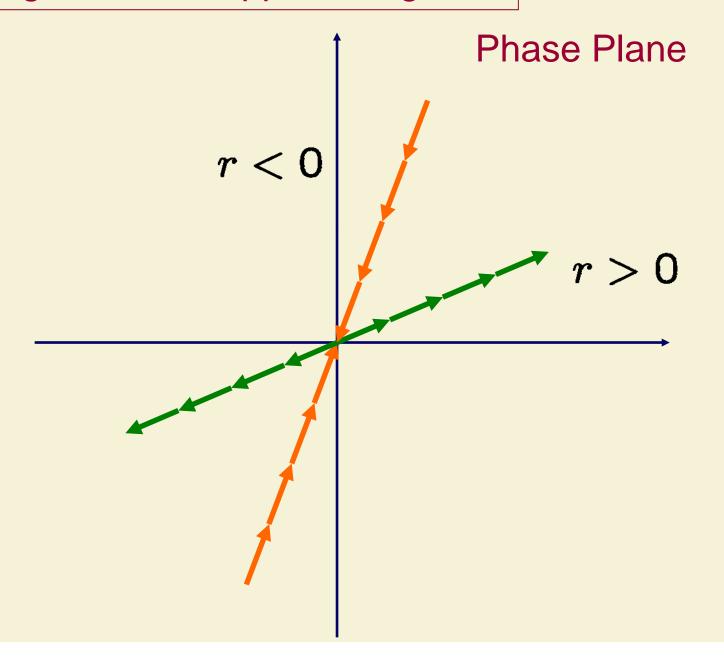
$$\begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} 1 \\ -1 \end{bmatrix} = -\begin{bmatrix} 1 \\ -1 \end{bmatrix} \longrightarrow \vec{u} = e^{-t} \begin{bmatrix} 1 \\ -1 \end{bmatrix}$$



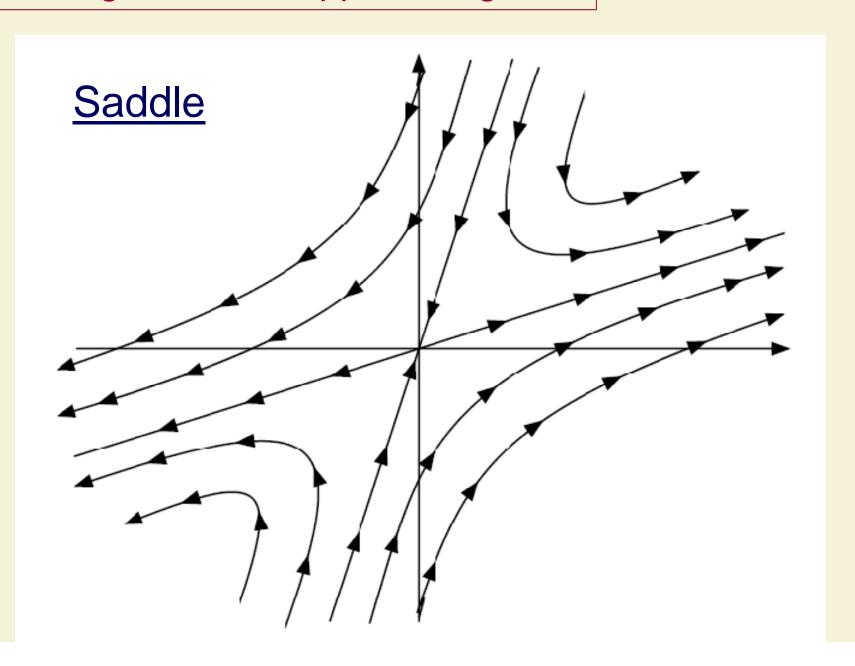
# Real Eigenvalues, Opposite signs



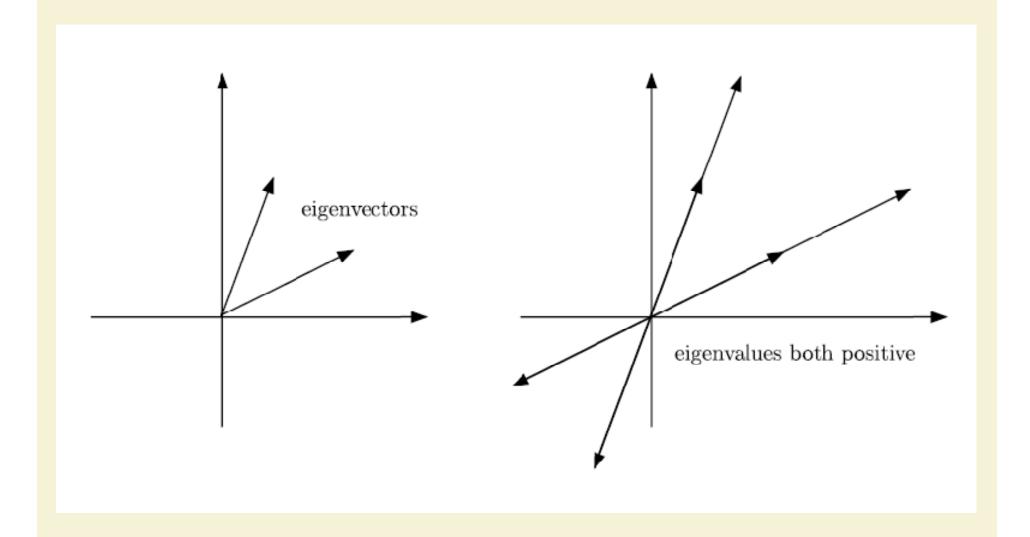
# Real Eigenvalues, Opposite signs



# Real Eigenvalues, Opposite signs



# Real Eigenvalues, Same signs



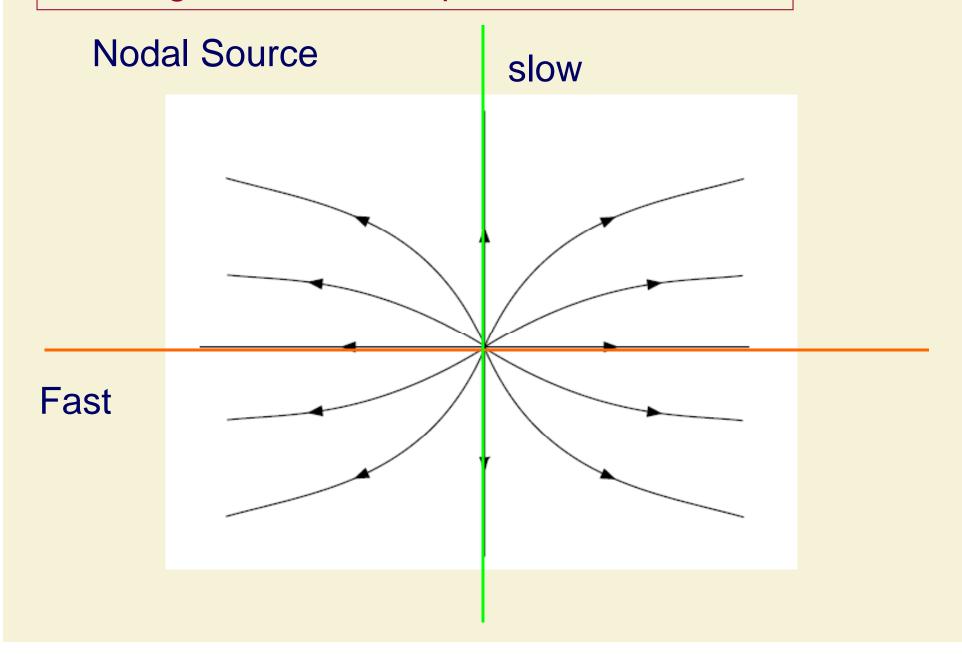
# Real Eigenvalues, Same signs

$$\frac{\frac{dx}{dt}}{\frac{dy}{dt}} = 2x \longrightarrow B = \begin{bmatrix} 2 & 0 \\ 0 & 1 \end{bmatrix}$$

Solution: 
$$x = x_0 e^{2t}$$
,  $y = y_0 e^t$ 

$$\rightarrow$$
  $x = ky^2$  Parabolas!

# Real Eigenvalues, both positive

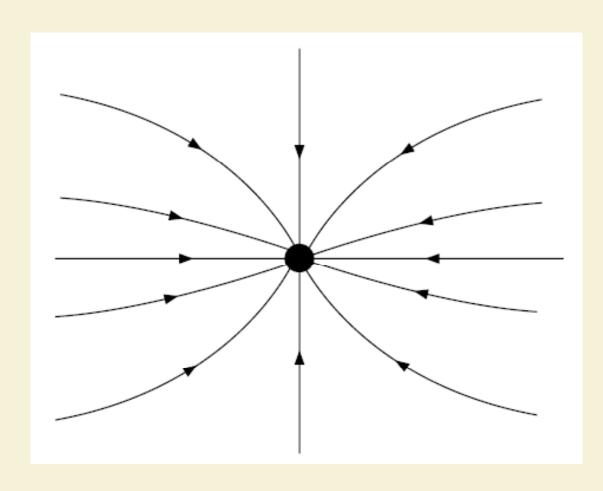


# Real Eigenvalues, both negative

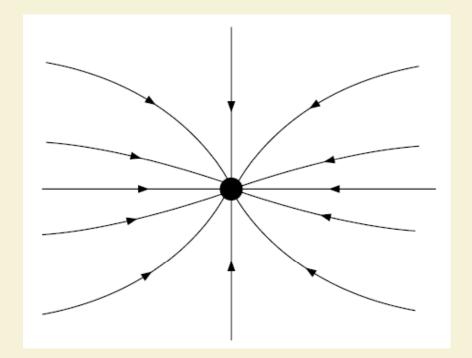
#### **Nodal Sink**

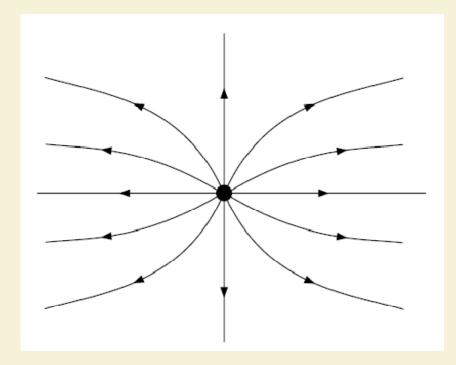
$$\frac{dx}{dt} = -2x$$

$$\frac{dy}{dt} = -y$$



# Equilibriums





Stable Equilibrium

Unstable Equilibrium

# Summary

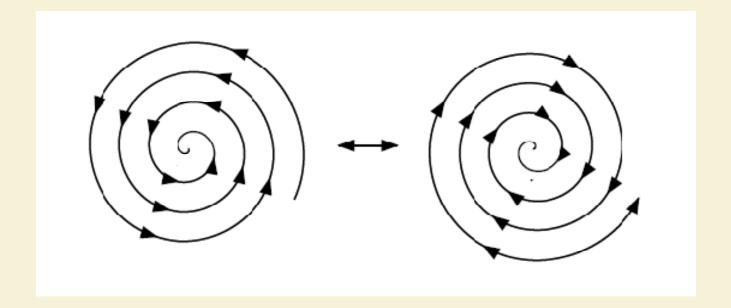
## Real Eigenvalues

Opp signs : Saddles

• Both > 0 : Nodal source

• Both < 0 : Nodal sink

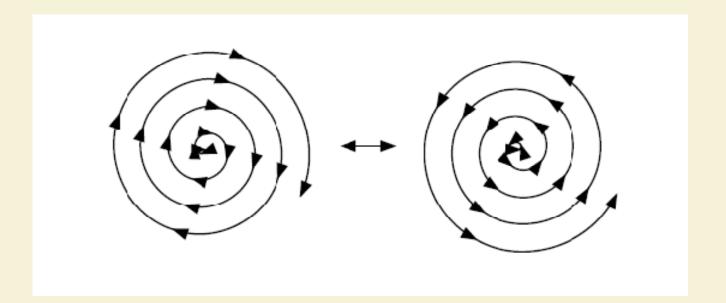
#### 6 Types



1) Spiral Sink: (Clockwise or anticlockwise)

Trajectories spiralling towards equilibirum

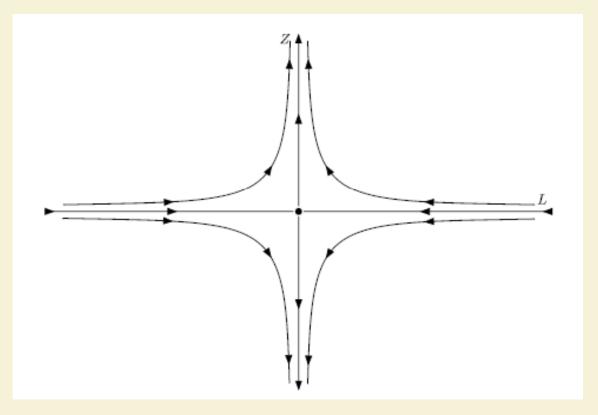
#### 6 Types



2) Spiral Source: (Clockwise or anticlockwise)

Trajectories spiralling away from equilibirum

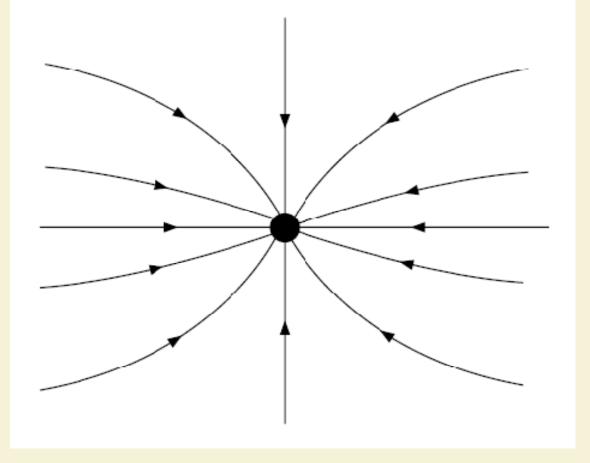
# 6 Types



# 3) Saddle:

Some Trajectories towards equilibirum Some Trajectories away from equilibirum

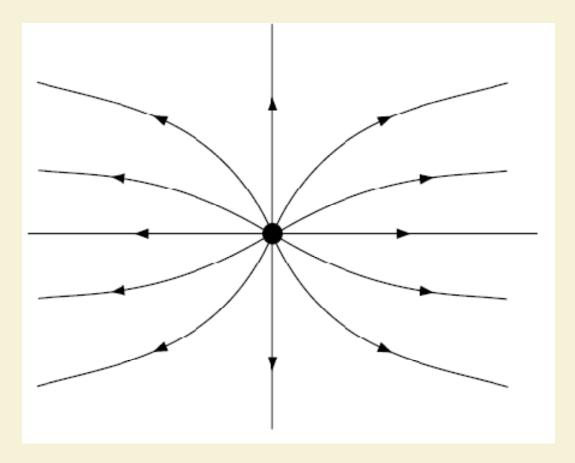
# 6 Types



# 4) Nodal Sink:

Trajectories towards equilibirum

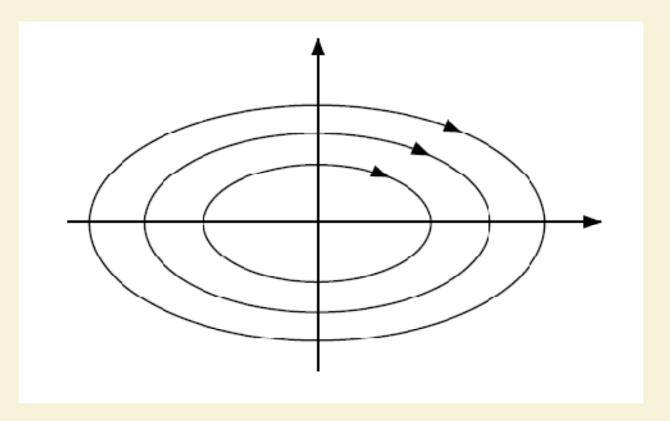
# 6 Types



## 5) Nodal Source:

Trajectories away from equilibirum

# 6 Types



## 6) Centre:

Trajectories orbiting around equilibirum

## Eigenvalues

$$r = \frac{1}{2} \left( Tr(B) \pm \sqrt{(Tr(B))^2 - 4 \det(B)} \right)$$

# Real roots $(TrB)^2 > 4 \det B$

Nodal Source	Both > 0	TrB > 0	$\det B > 0$
Nodal Sink	Both < 0	TrB < 0	$\det B > 0$
Saddle	Opp Signs		$\det B < 0$

#### Complex Eigenvalues

$$r = \frac{1}{2} \left( Tr(B) \pm \sqrt{(Tr(B))^2 - 4 \det(B)} \right)$$

$$=\Phi \pm i\Psi$$

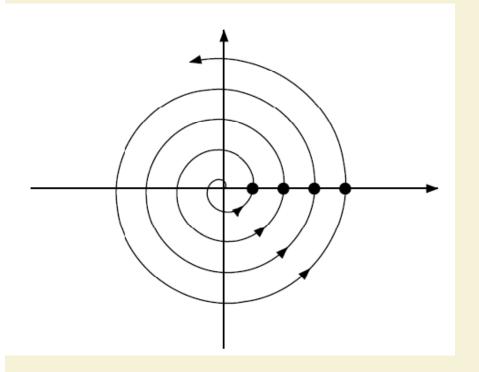
$$e^{(\Phi \pm i\Psi)t} = e^{\Phi t} (\cos \Psi t + i \sin \Psi t)$$

Stretch / Shrink

Rotating portion

# Complex Eigenvalues

$$e^{(\Phi \pm i\Psi)t} = e^{\Phi t} (\cos \Psi t + i \sin \Psi t)$$

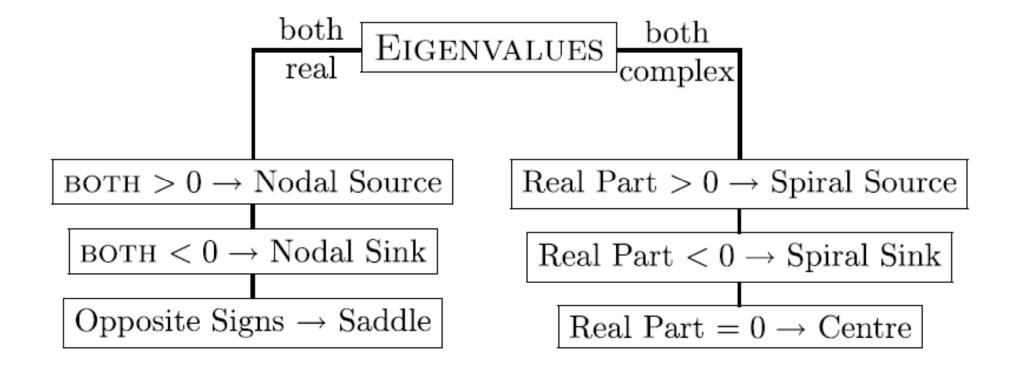


Spiral Source	TrB > 0
Spiral Sink	TrB < 0
Centre	TrB = 0

#### Summary

$$\frac{\frac{dx}{dt}}{\frac{dy}{dt}} = ax + by \qquad \qquad \qquad \frac{d\vec{u}}{dt} = B\vec{u}$$

# Method 1: Find Eigenvalues



#### Summary

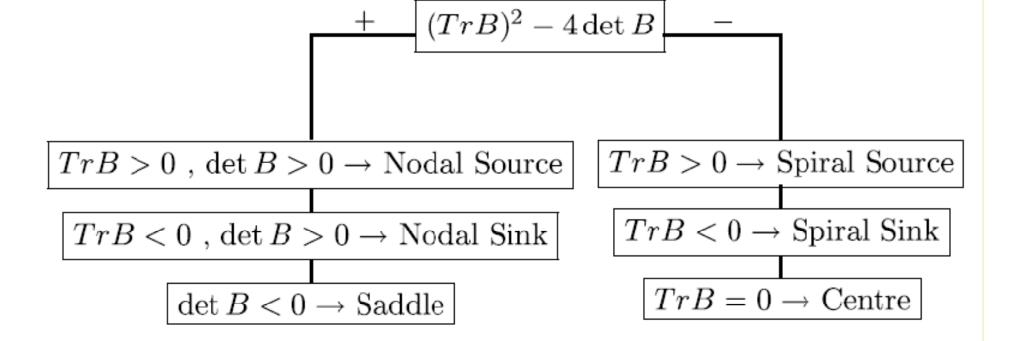
## equilibrums: x= y=0

$$\frac{dx}{dt} = ax + by$$

$$\frac{dy}{dt} = cx + dy$$

$$\frac{d\vec{u}}{dt} = B\vec{u}$$

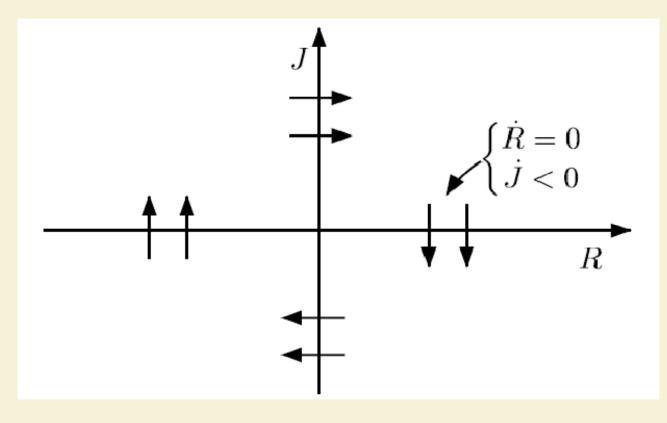
Method 2: 
$$r = \frac{1}{2} \left( Tr(B) \pm \sqrt{(Tr(B))^2 - 4 \det(B)} \right)$$



# Example: Romeo + Juliet

$$B = \begin{bmatrix} 0 & a \\ -b & 0 \end{bmatrix} \longrightarrow TrB = 0, \det B = ab > 0$$

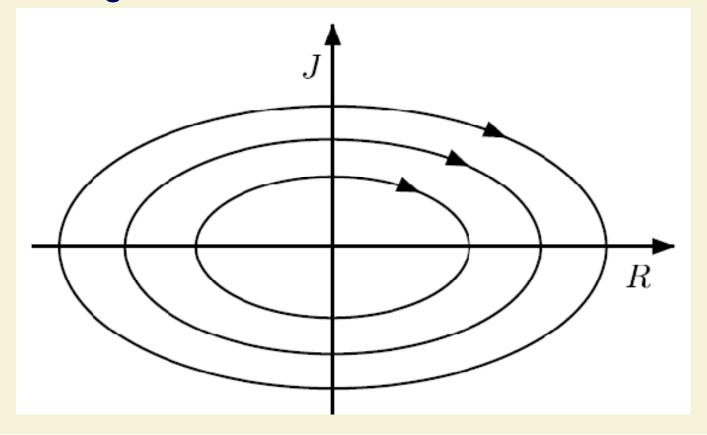
# Complex Eigenvalues — Centre



# Example: Romeo + Juliet

$$B = \begin{bmatrix} 0 & a \\ -b & 0 \end{bmatrix} \longrightarrow TrB = 0, \det B = ab > 0$$

# Complex Eigenvalues Centre



#### Example:

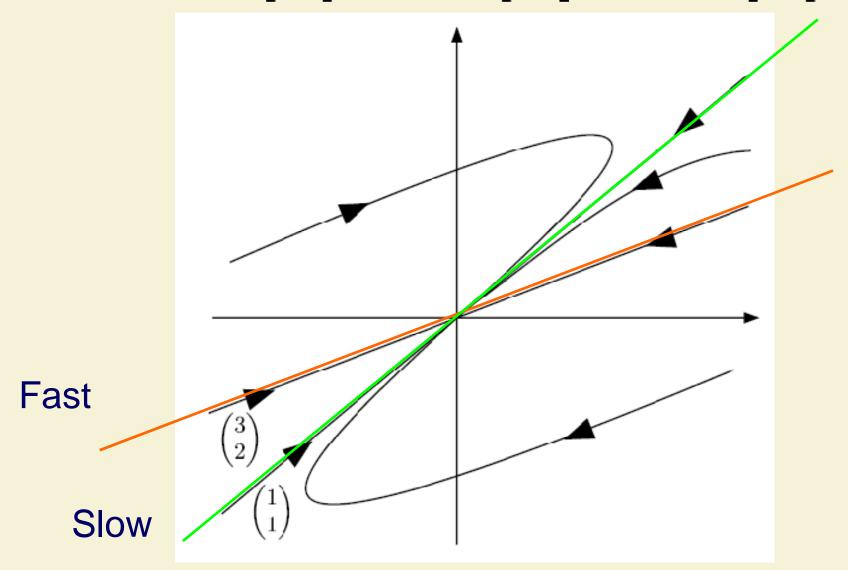
$$B = \begin{bmatrix} -4 & 3 \\ -2 & 1 \end{bmatrix} \longrightarrow TrB = -3, \det B = 2$$

Real Eigenvalues Nodal Sink

$$\begin{bmatrix} x \\ y \end{bmatrix} = c_{+}e^{-t} \begin{bmatrix} 1 \\ 1 \end{bmatrix} + c_{-}e^{-2t} \begin{bmatrix} 3 \\ 2 \end{bmatrix}$$
fast



$$\begin{bmatrix} x \\ y \end{bmatrix} = c_{+}e^{-t} \begin{bmatrix} 1 \\ 1 \end{bmatrix} + c_{-}e^{-2t} \begin{bmatrix} 3 \\ 2 \end{bmatrix}$$



# Web Application

http://www.aw-bc.com/ide/idefiles/media/JavaTools/Inclmtrx.html

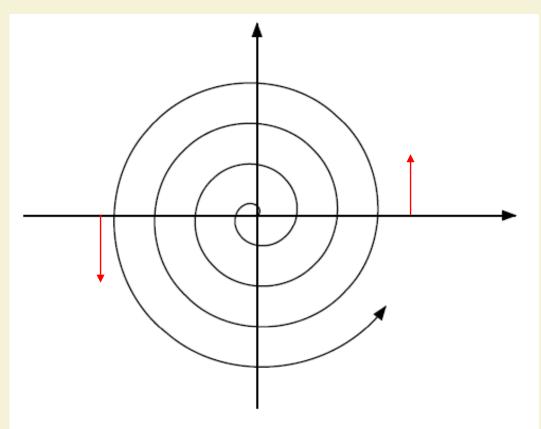
## Example:

$$B = \begin{bmatrix} 4 & -5 \\ 2 & -2 \end{bmatrix} \longrightarrow TrB = 2, \det B = 2$$

# Complex Eigenvalues Spiral Source

$$\frac{dy}{dt} = 2x - 2y$$

$$\left. \frac{dy}{dt} \right|_{y=0} = 2x$$



# More precisely

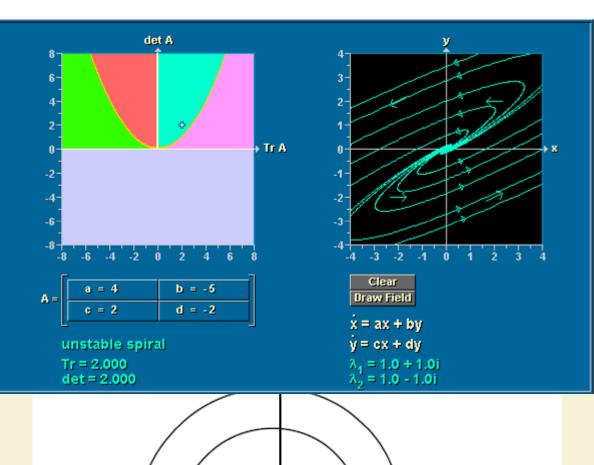
$$B = \left[ \begin{array}{cc} 4 & -5 \\ 2 & -2 \end{array} \right]$$

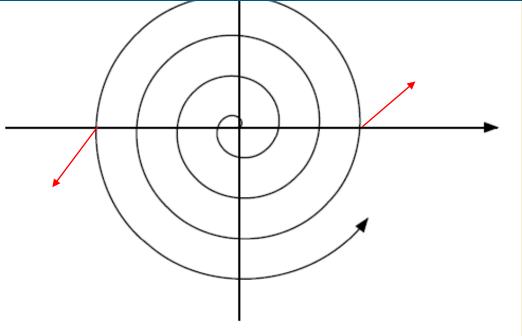
$$\frac{dx}{dt} = 4x - 5y$$

$$\frac{dx}{dt}\Big|_{y=0} = 4x$$

$$\frac{dy}{dt} = 2x - 2y$$

$$\frac{dy}{dt}\Big|_{y=0} = 2x$$





Warfare 
$$\frac{dG}{dt} = -G - 0.75M$$
  $\frac{dM}{dt} = -G$ 

$$\begin{bmatrix} -1 & -0.75 \\ -1 & 0 \end{bmatrix} \longrightarrow TrB = -1, \det B = -0.75$$
Saddle

$$\begin{bmatrix} 1 \\ -2 \end{bmatrix} \begin{bmatrix} \frac{1}{2} \\ \frac{2}{3} \end{bmatrix}$$
 Eigenvectors How to check?

$$\begin{bmatrix} -1 & -0.75 \\ -1 & 0 \end{bmatrix} \begin{bmatrix} 1 \\ -2 \end{bmatrix} = \lambda_1 \begin{bmatrix} 1 \\ -2 \end{bmatrix}$$

$$\begin{bmatrix} -1 & -0.75 \\ -1 & 0 \end{bmatrix} \begin{bmatrix} 1 \\ 2 \\ -1 \end{bmatrix} = \lambda_2 \begin{bmatrix} 1 \\ 2 \\ 2 \end{bmatrix}$$

$$-3/2$$

