

Continuous Dynamical Systems¹

1. Represent the phase portrait of the scalar dynamical system

$\dot{x} = 1 - x^2$. Find $\varphi(t, 1)$ and justify. Specify the properties of the functions $\varphi(t, 2)$ and, respectively, $\varphi(t, 0.5)$.

2. Let $0 < c < 1$ be a parameter and consider the scalar dynamical system

$$\dot{x} = x(1 - x) - cx.$$

a) Find its equilibria and study their stability using the linearization method.

b) Represent its phase portrait.

c) When $x(t) > 0$ is considered to be the density of fish in a lake, and $0 < c < 1$ to be the rate of fishing, try to predict the fate of the fish from the lake interpreting the theoretical result obtained at a) and b). \diamond

3. Let $c > 1/4$ be a parameter and consider the scalar dynamical system

$$\dot{x} = x(1 - x) - c.$$

a) Represent its phase portrait.

b) When $x(t) \geq 0$ is considered to be the density of fish in a lake, and $c > 1/4$ to be the rate of fishing, try to predict the fate of the fish from the lake interpreting the theoretical result obtained at a). \diamond

4. Represent the phase portrait of the scalar dynamical system $\dot{x} = 2 - x^2$. Study the stability of the equilibrium points using the linearization method. Find $\varphi(t, \sqrt{2})$ and specify the properties of the functions $\varphi(t, -1.5)$, $\varphi(t, 0)$ and $\varphi(t, 2)$. \diamond

5. Represent the phase portrait of the scalar dynamical system $\dot{x} = 2x - x^2$. Study the stability of the equilibrium points using the linearization method. Find $\varphi(t, 2)$, $\varphi(t, 0)$ and study the properties of the functions $\varphi(t, -2)$, $\varphi(t, 1)$ and $\varphi(t, 3)$.

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If there is an attractor, specify its basin of attraction. \diamond

6. Represent the phase portrait, specify the orbits and emphasize the properties of the solution $\varphi(\cdot, \eta)$ for any $\eta \in \mathbb{R}$ for the following equations. Specify the stability of the equilibria.

(a) $\dot{x} = x - x^2$, (b) $\dot{x} = x - x^3 + 1$, (c) $\dot{x} = x - x^3 + 0.2$, (d) $\dot{x} = -x - x^3 + 1$,
(e) $\dot{x} = 2 \sin x$, (f) $\dot{x} = 1 - 2 \sin x$, (g) $\dot{x} = 1 - \sin x$, (h) $\dot{x} = 2 - \sin x$, (i) $\dot{x} = \tanh x$. \diamond

7. Represent the phase portrait of $\dot{x} = \lambda - x^2$. Discuss with respect to the parameter $\lambda \in \mathbb{R}$. \diamond

8. We consider the following linear planar system

(a) $\dot{x} = -6x$, $\dot{y} = -3y$, (b) $\dot{x} = -6y$, $\dot{y} = -3x$, (c) $\dot{x} = 6y$, $\dot{y} = -3x$, (d)
 $\dot{x} = x$, $\dot{y} = -3y$, (e) $\dot{x} = 2y$, $\dot{y} = -3x$, (f) $\dot{x} = -2y$, $\dot{y} = 2x$.

i) Find its flow.

ii) Specify the type and stability of this linear system.

iii) Find a first integral. There is a global first integral?

iv) Represent its phase portrait. \diamond

9. Specify the type and stability of the linear systems

(a) $\dot{x} = 4x - 5y$, $\dot{y} = x - 2y$, (b) $\dot{x} = x + y$, $\dot{y} = -2x + 4y$, (c)
 $x' = x + y$, $y' = x - 4y$. \diamond

10. (i) For what values of the real parameter a , the system $\dot{x} = ax - 5y$,
 $\dot{y} = x - 2y$ is a center?. In that cases find the general solution of the system.

(ii) For what values of the real parameter a , the system from (i) has a line filled with equilibrium points? \diamond

11. There are uncoupled linear systems which are centers? \diamond

12. Find all the equilibrium points of the nonlinear planar system $\dot{x} = x(1 - x)$,
 $\dot{y} = (y + 1)(y - 2)$. \diamond

13*. Represent the phase portrait of the following uncoupled (product) systems

(a) $\dot{x} = x(1 - x)$, $\dot{y} = 0$, (b) $\dot{x} = x(1 - x)$, $\dot{y} = y$, (c) $\dot{x} = x(1 - x)$, $\dot{y} = (y + 1)(y - 2)$. \diamond

14. Find the equilibrium points and decide whether they are or not hyperbolic, for the nonlinear planar system $\ddot{\theta} + \dot{\theta} + \theta^3 = 0$. \diamond

15. We consider the following nonlinear planar systems

$$\dot{x} = -x + xy, \quad \dot{y} = -2y + 3y^2.$$

a) Find its equilibrium points and study their stability using the linearization method.

b) Find $\varphi(t, 0, 2/3)$, $\varphi(t, 4, 0)$ and $\varphi(t, 1, 2/3)$.

c) Represent in the phase plane the orbits corresponding to the initial values $(0, 2/3)$, $(4, 0)$ and $(1, 2/3)$. \diamond

16. Consider the following planar system

$$\dot{x} = 2x - x^2, \quad \dot{y} = y - xy^2.$$

a) Find the equilibrium points and study their stability.

b) Find $\varphi(t, 2, 1/2)$, $\varphi(t, 2, 0)$ and $\varphi(t, 0, 2)$. \diamond

17. Find the polar coordinates of the following points of cartesian coordinates. Represent all these points in the plane.

$(0, 1)$, $(1, 0)$, $(2, 0)$, $(0, 3)$, $(-3, 0)$, $(0, -2)$, $(1, 1)$, $(1, 1/2)$, $(-2, 1)$, $(-6, -3)$,
 $(\eta_1 \cos t - \eta_2 \sin t, \eta_1 \sin t + \eta_2 \cos t)$ where $t \in \mathbb{R}$ and $(\eta_1, \eta_2) \in \mathbb{R}^2 \setminus \{(0, 0)\}$,
 $(\eta_1 e^t \cos t - \eta_2 e^t \sin t, \eta_1 e^t \sin t + \eta_2 e^t \cos t)$ where $t \in \mathbb{R}$ and $(\eta_1, \eta_2) \in \mathbb{R}^2 \setminus \{(0, 0)\}$.
 \diamond

18. We consider the linear planar system $\dot{x} = -x + y$, $\dot{y} = -x - y$. Specify its type and stability. Pass to polar coordinates. Represent its phase portrait. \diamond

19. Consider the following planar system

$$\dot{x} = x - 2xy, \quad \dot{y} = x - y.$$

Find the equilibrium points and study their stability. \diamond

20. Consider the following planar system

$$\dot{x} = -y(x^2 + y^2), \quad \dot{y} = x(x^2 + y^2).$$

- a) Does this system have other equilibria besides $(0, 0)$? Justify.
- b) Decide whether the equilibrium point $(0, 0)$ is hyperbolic or not.
- c) Verify that $\varphi(t, 1, 0) = (\cos t, \sin t)$, $\varphi(t, 2, 0) = (2 \cos 4t, 2 \sin 4t)$ for all $t \in \mathbb{R}$. Find $\varphi(t, 3, 0)$. Represent the corresponding orbits.
- d) Pass to polar coordinates and represent the phase portrait. Deduce that all the solutions of the system are periodic. \diamond

21. We consider the planar system

$$\dot{x} = -y + x(1 - x^2 - y^2), \quad \dot{y} = x + y(1 - x^2 - y^2).$$

- a) Study the stability of the equilibrium point $(0, 0)$ using the linearization method. There are other equilibrium points?
- b) Check that $\varphi(t, 1, 0) = (\cos t, \sin t)$ for all $t \in \mathbb{R}$. Represent the corresponding orbit. \diamond

22. Consider the following planar system

$$\dot{x} = -y - x(x^2 + y^2), \quad \dot{y} = x - y(x^2 + y^2).$$

- a) Does this system have other equilibria besides $(0, 0)$? Justify.
- b) Prove that the equilibrium point $(0, 0)$ is not hyperbolic.
- c) Use the system obtained by passing to polar coordinates to determine the shape of the orbits. \diamond

23. Denote by $x(t)$ the density of a trout population at time t . Describe its evolution in each of the following cases.

- (a) $\dot{x} = 100x$.
- (b) $\dot{x} = 100x - x^2$.

Assume that someone is fishing, first with a constant rate $k > 0$, that is,

- (c) $\dot{x} = 100x - x^2 - k$,

and another one, in another basin, with rate proportional to the density, $kx(t)$, where $k > 0$, that is,

- (d) $\dot{x} = 100x - x^2 - kx$.

Discuss with respect to k . \diamond

24. For each $k > 0$ we consider the differential equation

$$\dot{x} = -k(x - 21),$$

which is the model of Newton for cooling processes, here $x(t)$ being the temperature of a cup of tea at time t .

(a) Find its flow. (b) An experiment revealed the following fact. A cup of tea with initial temperature of $49^\circ C$ has a temperature of $37^\circ C$ after 10 minutes. Find the initial temperature of a cup of tea such that after 20 minutes the tea has $37^\circ C$. \diamond

25. Find a global first integral of the following nonlinear planar system $\ddot{\theta} + \omega^2 \sin \theta = 0$ (where $\omega > 0$). \diamond

26. Find a first integral in $(0, \infty) \times (0, \infty)$ of the following nonlinear planar system $\dot{x} = N_1x - xy$, $\dot{y} = -N_2y + xy$ (where $N_1, N_2 > 0$). \diamond

27. Find a first integral in $(0, \infty) \times (0, \infty)$ of the following nonlinear planar system $\dot{x} = x - xy$, $\dot{y} = -0.3y + 0.3xy$. \diamond

28. a) Give an example of a coupled linear planar system which has a node at the origin.

b) Give an example of a coupled linear planar system which has a saddle at the origin. \diamond

29. Find the the flow of each of the systems. Decide whether, for every $\eta \in \mathbb{R}^2$ we have $\lim_{t \rightarrow \infty} \varphi(t, \eta) = 0$ or we have that $\varphi(t, \eta)$ is bounded for $t \in (0, \infty)$.

a) $x' = -2x$, $y' = -3y$

b) $x' = -2x$, $y' = 3y$

c) $x' = -3x$, $y' = x - 3y$

d) $x' = y$, $y' = \omega^2 x$ (here $\omega > 0$ is a parameter)

e) $x' = -x - y$, $y' = x - y$

f) $x' = -5x - 9y$, $y' = 2x + y$. \diamond