Lab 7: Dynamical Systems & Stability

This lab involves no code, so just submit a PDF of your answers.

Phase Plane Portraits of Linear Systems

For each of the linear systems below:

- a. Determine the state matrix A, where $\dot{x} = Ax$.
- b. Classify the equilibrium x = 0 by examining the eigenvalues of A. Compute the eigenvalues by hand you can check your answers with a computer/calculator.
- c. Use a <u>phase plane plottler</u> to plot phase plane portraits. If the eigenvectors of A are real, draw them on top of the corresponding phase plane portrait. Compute the eigenvectors by hand for problems 2 and 4, the rest use a computer program. On all plots, pick 4 points (not along the eigenvectors) and plot an arrow in the direction of the vector field $f = (f_1, f_2)' = (\dot{x_1}, \dot{x_2})$.

1.
$$\begin{array}{rcl} \dot{x_1} & = & x_2 \\ \dot{x_2} & = & x_1 - x_2 \end{array}$$

2.
$$\begin{array}{rcl} \dot{x_1} & = & x_2 \\ \dot{x_2} & = & -3x_1 - 4x_2 \end{array}$$

3.
$$\begin{array}{rcl} \dot{x_1} & = & x_2 \\ \dot{x_2} & = & -4x_1 - 2x_2 \end{array}$$

$$\begin{array}{rcl}
4. & \dot{x_1} & = & x_2 \\
\dot{x_2} & = & -2x_1 + 3x_2
\end{array}$$

5.
$$\dot{x_1} = -x_1 + x_2$$

 $\dot{x_2} = -2x_1 + x_2$

6. Describe how the eigenvectors provide information about the shape of the phase plane portrait.

Linearization of Nonlinear Systems

For each of the nonlinear systems below:

- a. Identify the equilibrium point(s).
- b. Compute the linear approximation at each equilibrium point.
- c. Classify the behavior of the linearized system around each equilibrium point.

7.
$$\dot{x_1} = x_1 x_2$$

 $\dot{x_2} = -x_1^2 - x_2$

8.
$$\dot{x_1} = x_2$$

 $\dot{x_2} = -x_1 - 3x_2 + x_1^2 x_2$

9.
$$\dot{x_1} = -x_1^3 - x_2$$

 $\dot{x_2} = 2x_1 - x_2^3$

10.
$$\dot{x_1} = -x_1 - x_2^3$$

 $\dot{x_2} = -x_1^3 + x_2$

11.
$$\dot{x_1} = -x_1(1+x_2^2)$$

 $\dot{x_2} = -x_1+x_2$

Stability through Lyapunov Functions

For each of the nonlinear systems below, investigate the stability of the equilibrium point (0,0) using the Lyapunov function $V(x_1, x_2) = \frac{1}{2}x_1^2 + \frac{1}{2}x_2^2$. In each case specify whether the equilibrium point is stable, asymptotically stable, globally asymptotically stable, or unstable.

12.
$$\dot{x_1} = -x_1(1+x_2^2)$$

 $\dot{x_2} = -x_2-x_1^2x_2$

13.
$$\vec{x}_1 = x_1 x_2^2 - x_1^3$$

 $\vec{x}_2 = -x_1^2 x_2 - x_2^3$

14.
$$\dot{x_1} = x_1^2 x_2 + 2x_1 x_2^2 + x_1^3$$

 $\dot{x_2} = -x_1^3 + x_2^3$