

Norwegian University of Science and Technology Department of Mathematical Sciences TMA4165 Differential equations and dynamical systems Spring 2017

Solutions exercise 1

From Jordan and Smith, chapter 1

1 Locate the equilibrium points and sketch the phase diagrams in their neighbourhood.

(i)
$$\ddot{x} - k\dot{x} = 0$$
.

Let $\dot{x} = y$ to obtain the system

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

$$\dot{y} = k\dot{x} = ky.$$

Equilibrium points are given where $\dot{x} = \dot{y} = 0$. In this case, this holds when y = 0 and $x \in \mathbb{R}$ is arbitrary.

From the system of equations we obtain

$$\frac{\mathrm{d}y}{\mathrm{d}x} = \frac{\dot{y}}{\dot{x}} = k.$$

This differential equation has solution y(x) = kx + C for some constant C. Further, we see that $\dot{y} > 0$ for y > 0 and $\dot{y} < 0$ for y < 0 (given that k > 0). For k > 0, the equilibrium points are unstable, so the phase paths will move away from the x-axis. See figure 1 for a sketch of the phase diagram.

(ii)
$$\ddot{x} - 8x\dot{x} = 0$$
.

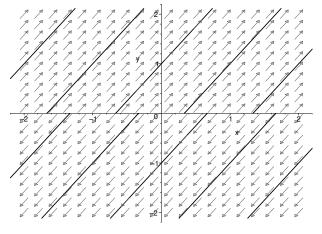


Figure 1: Phase diagram of $\ddot{x} - k\dot{x} = 0$ for k > 0

Let $\dot{x} = y$ to obtain $\dot{y} = 8xy$. As in the previous example, the points where y = 0 and $x \in \mathbb{R}$ are equilibrium points.

The system has solution $y(x) = 4x^2 + C$ for some constant C. By studying the sign of \dot{y} we see that the equilibrium points are stable for $x \leq 0$ and unstable for x > 0. See figure 2 for a sketch of the phase diagram.

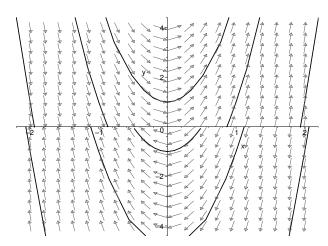


Figure 2: Phase diagram of $\ddot{x} - 8x\dot{x} = 0$

(iii) $\ddot{x} = k$ for |x| > 1 and $\ddot{x} = 0$ for |x| < 1.

Let $\dot{x} = y$ to obtain the system of equations

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

$$\dot{y} = \begin{cases} k & \text{for } |x| > 1\\ 0 & \text{for } |x| < 1. \end{cases}$$

Note that \dot{y} is zero when |x| < 1. When |x| > 1, \dot{y} is never zero. Further, $\dot{x} = 0$ when y = 0. The equilibrium points are then given by $(\gamma, 0)$ where $\gamma \in (-1, 1)$.

We see that $\frac{dy}{dx} = \frac{k}{y}$, for $y \neq 0$ and |x| > 1. This gives $x(y) = y^2 + C_1$ for some constant C_1 . We also have that when y = 0, x is a constant, so the equation holds when y = 0. For |x| < 1 we get the trivial solution $y(x) = C_2$. See figure 3 for a sketch of the phase diagram.

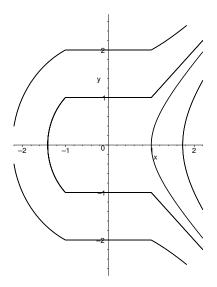


Figure 3: Phase diagram for $\ddot{x}=k$ for |x|>1 and $\ddot{x}=0$ for |x|<1