

Diagramas de Fase (autovalores complejos)

Problema

$$X'(t) = A X(t)$$

donde $\det(\lambda I - A)$ tiene raíces complejas conjugadas

Auto valor

$$\lambda = \alpha + \beta i$$

$$\bar{\lambda} = \alpha - \beta i$$

con $\beta i < 0$



Auto vector

$$z = v_1 + i v_2$$

Es como

$$X(t) = y_1(t) \cdot v_1 + y_2(t) \cdot v_2$$

Tomamos

$$\begin{pmatrix} y_1(t) \\ y_2(t) \end{pmatrix} = \begin{pmatrix} e^{\alpha t} \cdot r \cdot \cos(\theta - \beta t) \\ e^{\alpha t} \cdot r \cdot \sin(\theta - \beta t) \end{pmatrix}$$

$$X(0) = \begin{pmatrix} C_1 \\ C_2 \end{pmatrix}$$

$$C_1 = r \cdot \cos \theta$$

$$C_2 = r \cdot \sin \theta$$

Un ejemplo concreto

$$X'(t) = \begin{pmatrix} 4 & -2 \\ 5 & 2 \end{pmatrix} X(t)$$

$$\det(\lambda I - A) = (\lambda - 4)(\lambda - 2) + 10$$

$$\begin{aligned} \lambda_1 &= 3 - 3i \quad \leftarrow \text{uso ésto!} \\ \lambda_2 &= 3 + 3i \quad \leftarrow \text{por signo menos} \end{aligned}$$

Trabajamos con $\lambda_1 = 3 - 3i$

V_1 : autovector asociado

• $\forall z$ sé que son ld por $\det(\bullet) = 0$

$$\begin{pmatrix} 1 + 3i & -2 \\ 5 & -1 + 3i \end{pmatrix} \begin{pmatrix} ? \\ ? \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

(Pasa siempre que busquemos autovectores)

Recordar

$$(1 + 3i)(1 - 3i) = 1 + 9 = 10$$



$$\begin{pmatrix} 1+3i & -2 \\ 5 & -1+3i \end{pmatrix} \begin{pmatrix} 1-3i \\ 5 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$\begin{pmatrix} 1+3i & -2 \\ 5 & -1+3i \end{pmatrix} \begin{pmatrix} 1-3i \\ 5 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$V = \begin{pmatrix} 1-3i \\ 5 \end{pmatrix} = \underbrace{\begin{pmatrix} 1 \\ 5 \end{pmatrix}}_{V_1} + i \underbrace{\begin{pmatrix} -3 \\ 0 \end{pmatrix}}_{V_2}$$

$$= V_1 + i \cdot V_2$$

Escribo

$$X(t) = e^{(3-3i)t} \begin{pmatrix} 1-3i \\ 5 \end{pmatrix}$$

$$= e^{3t} \begin{pmatrix} \overbrace{\cos -3t = \cos 3t} & \overbrace{\sin -3t = -\sin 3t} \\ \cos 3t & -i \sin 3t \end{pmatrix} \begin{pmatrix} 1-3i \\ 5 \end{pmatrix}$$

Parte Real

Parte Im

$$= e^{3t} \begin{pmatrix} \cos 3t - 3 \sin 3t \\ 5 \cos 3t \end{pmatrix} + i \cdot e^{3t} \begin{pmatrix} -3 \cos 3t - \sin 3t \\ -5 \sin 3t \end{pmatrix}$$

Sol :

$$\left\{ e^{3t} \begin{pmatrix} \cos 3t - 3 \sin 3t \\ 5 \cos 3t \end{pmatrix}, e^{3t} \begin{pmatrix} -3 \cos 3t - \sin 3t \\ -5 \sin 3t \end{pmatrix} \right\}$$

Obs

$$\alpha = \operatorname{Re}(\alpha + \beta i) = 3 > 0$$

Son flechas que se alejan del $(0,0)$

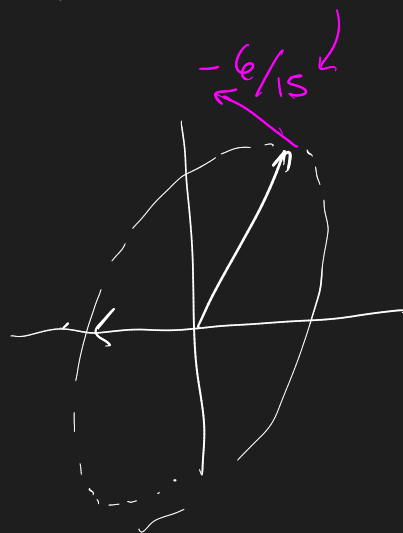
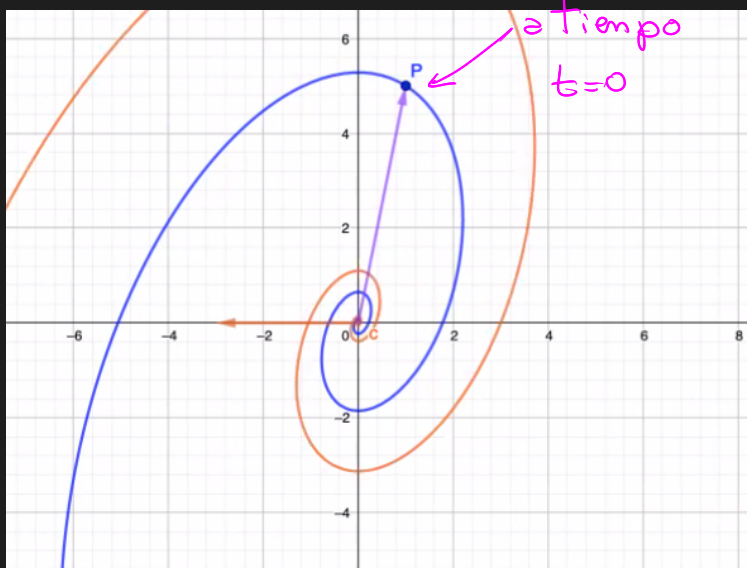
pues $e^{\alpha t} \rightarrow \infty$ cuando $t \rightarrow \infty$

Obs :

$$X(0) = p \Rightarrow X'(0) = A.p$$

$$X(0) = \begin{pmatrix} 1 \\ 5 \end{pmatrix} = V_1$$

$$X'(0) = \begin{pmatrix} 4 & -2 \\ 5 & 2 \end{pmatrix} \begin{pmatrix} 1 \\ 5 \end{pmatrix} = \begin{pmatrix} -6 \\ 15 \end{pmatrix}$$



Para probar, saber

- Sentido de giro
- Hacia dentro / hacia fuera

Linealización

$$X' = F(X) \text{ con } F \text{ no lineal}$$

(no es AX)

$$\begin{pmatrix} x' \\ y' \end{pmatrix} = F(x, y)$$

Ejemplo

$$\begin{aligned} F(x, y) &= \begin{pmatrix} x(2-x-y) \\ y(-1+x-y) \end{pmatrix} \\ &= \begin{pmatrix} 2x - x^2 - xy \\ -y + xy - y^2 \end{pmatrix} \end{aligned}$$

Idea :

$$\text{Si } X_0 = \begin{pmatrix} x_0 \\ y_0 \end{pmatrix} / F(X_0) = 0$$

$$\Rightarrow \begin{pmatrix} x'(t) \\ y'(t) \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

"Puntos de Equilibrio"

Obs :

Si escribo $y = x - x_0$

Taylor orden 1.

\Rightarrow usando que $F(x) \approx DF(x_0)(x - x_0)$

$$y' = x' = F(x) \approx \underbrace{DF(x_0)}_A (x - x_0) = Ay$$

Miramos

$$y' = Ay$$

que sabemos que se aproxima por el Teorema de abajo

Teorema :

Cerca de x_0 (equilibrio) las soluciones de

$$x' = F(x)$$

se parecen a las soluciones de

$$y' = DF(x_0) \cdot y$$

Ejemplo

Ptos. equl.

$$\begin{cases} x(2-x-y)=0 \\ y(-1+x-y)=0 \end{cases} \quad \begin{matrix} P_0=(0,0) \\ P_1=(0,-1) \\ P_2=(2,0) \end{matrix}$$

$$P_3 = \begin{pmatrix} ? \\ ? \end{pmatrix}$$

$$\begin{cases} x+y=2 \\ x-y=1 \Rightarrow x=1+y \end{cases}$$

$$1+2y=2$$

$$2y=1$$

$$y=\frac{1}{2}$$

$$P_3 = \left(\frac{3}{2}, \frac{1}{2} \right)$$

$$DF(x,y) = \begin{pmatrix} 2-2x-y & -x \\ y & -1+x-2y \end{pmatrix}$$

$$P_0 = (0,0):$$

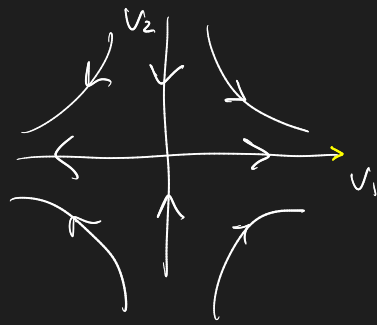
$$DF(0,0) = \begin{pmatrix} 2 & 0 \\ 0 & -1 \end{pmatrix} \leftarrow \text{ya est\'a diagonalizada}$$

$$\lambda_1 = 2$$

$$\lambda_2 = -1$$

$$v_1 = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$$

$$v_2 = \begin{pmatrix} 0 \\ 1 \end{pmatrix}$$



$$P_1 = (0, -1)$$

$$DF(0, -1) = \begin{pmatrix} 3 & 0 \\ -1 & 1 \end{pmatrix}$$

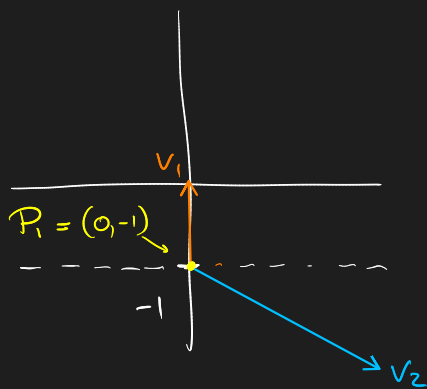
$$\lambda_1 = 3$$

$$\lambda_2 = 1$$

$$v_1 = \begin{pmatrix} 2 \\ -1 \end{pmatrix}$$

$$v_2 = \begin{pmatrix} 0 \\ 1 \end{pmatrix}$$

Importante! no estamos en el $(0,0)$!



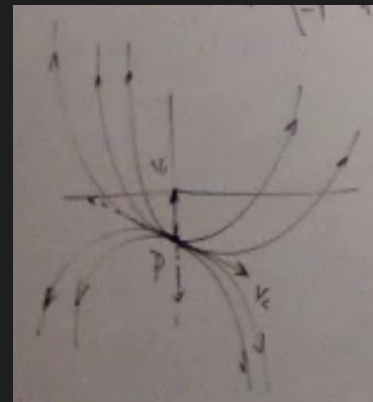
↖ más grande

$$y_1 = e^{3t} \cdot v_1$$

$$y_2 = e^t \cdot v_2$$

pienso que

$$y_1 = (y_2)^3$$



↖ concav. point.

$$P_2 = (2, 0) :$$

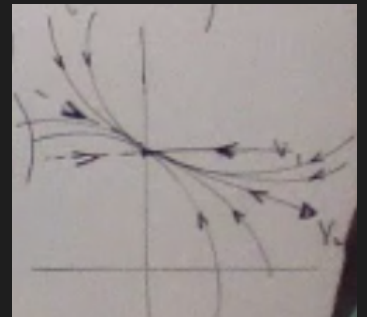
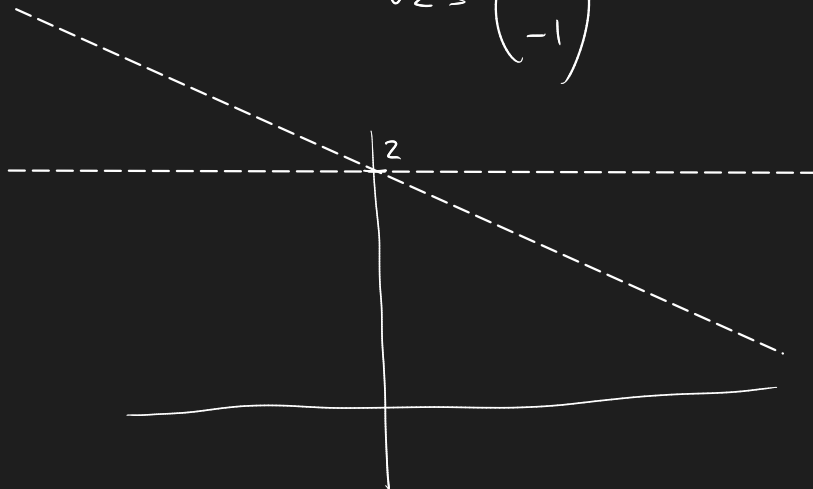
$$DF(2, 0) = \begin{pmatrix} -2 & -2 \\ 0 & -1 \end{pmatrix}$$

$$\lambda_1 = -2$$

$$\lambda_2 = -1$$

$$V_1 = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$$

$$V_2 = \begin{pmatrix} 2 \\ -1 \end{pmatrix}$$



$$P_3 = \left(\frac{3}{2}, \frac{1}{2} \right)$$

$$DF\left(\frac{3}{2}, \frac{1}{2}\right) = \begin{pmatrix} -\frac{3}{2} & -\frac{3}{2} \\ \frac{1}{2} & -\frac{1}{2} \end{pmatrix}$$

$$= \frac{1}{2} \begin{pmatrix} -3 & -3 \\ 1 & -1 \end{pmatrix}$$

$$\det \begin{pmatrix} \lambda + 3 & 3 \\ -1 & \lambda + 1 \end{pmatrix} = (\lambda + 3)(\lambda + 1) + 3$$

$$= \lambda^2 + 4\lambda + 6$$

$$\frac{-4 \pm \sqrt{16 - 24}}{2} \text{ complejas}$$

Linealización

Puntos de equilibrio

Estabilidad : Diagrama de Fase

De la 6, 12 :

$$\boxed{y'' - \frac{1}{x}y' - 4x^2y = 0}$$

$W = e^{-\int a} = y_1 y_2' - y_2 y_1'$

$$\boxed{W = e^{x^2} y_2' - y_2 2x e^{x^2}}$$

$$y_2' - 2x y_2 = x e^{-x^2}$$

$$x y'' - y' - 4x^3 y = \underline{x^3}$$

$y = -\frac{1}{4}$

$y=0$