

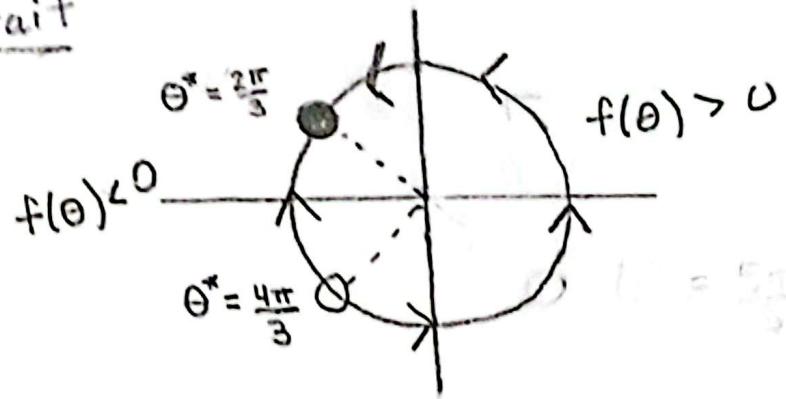
1) we have,

$$\dot{\theta} = 1 + 2 \cos \theta = f(\theta) := 0$$

$$\leftrightarrow \cos \theta = -\frac{1}{2}, \quad \theta \in [0, 2\pi)$$

$$\leftrightarrow \theta^* = \frac{2\pi}{3}, \frac{4\pi}{3}$$

Phase portrait



So  $\theta^* = \frac{2\pi}{3}$  is stable and  $\theta^* = \frac{4\pi}{3}$  is unstable.

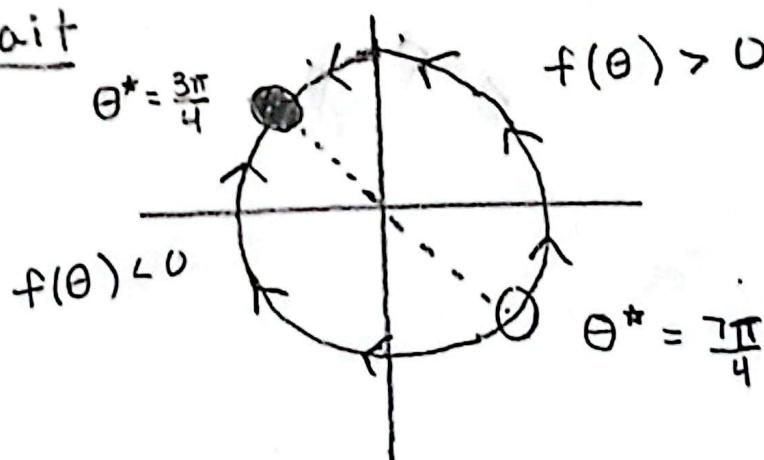
b) we have,

$$\dot{\theta} = \sin \theta + \cos \theta = f(\theta) := 0$$

$$\leftrightarrow \sin \theta = -\cos \theta \quad \theta \in [0, 2\pi)$$

$$\leftrightarrow \theta^* = \frac{3\pi}{4}, \frac{7\pi}{4}$$

Phase portrait



So,

$\theta^* = \frac{3\pi}{4}$  is stable

and

$\theta^* = \frac{7\pi}{4}$  is unstable

c) we have,

$$\dot{\theta} = \sin(4\theta) = f(\theta) := 0$$

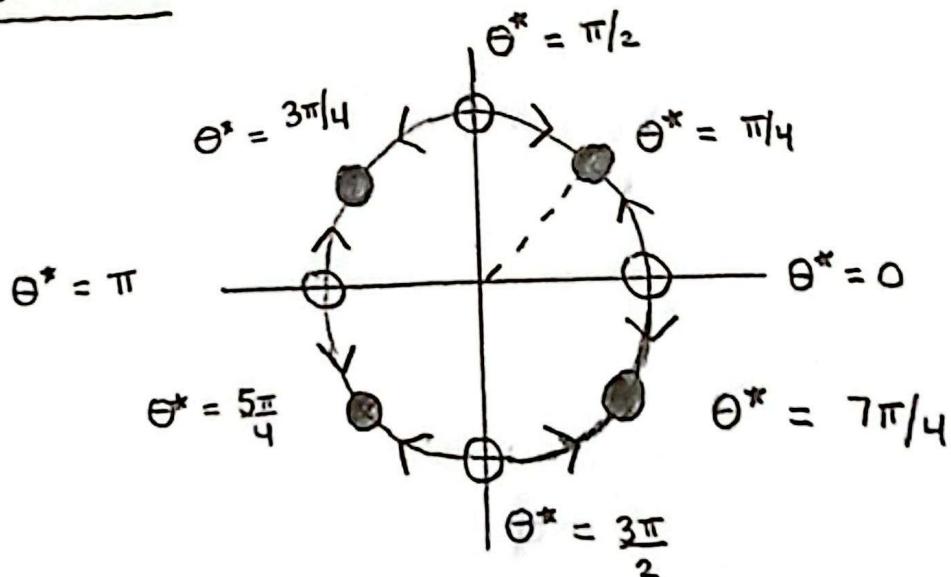
$$\Leftrightarrow 4\theta = N\pi \quad \text{for } N \in \mathbb{Z}$$

$$\Leftrightarrow \theta^* = \frac{N\pi}{4}$$

we must restrict our attention to when  $\theta^* \in [0, 2\pi]$   
so when  $N = 0, 1, 2, 3, 4, 5, 6, 7$ , we get

$$\vec{\theta}^* = \begin{bmatrix} 0 \\ \frac{\pi}{4} \\ \frac{\pi}{2} \\ \frac{3\pi}{4} \\ \pi \\ \frac{5\pi}{4} \\ \frac{3\pi}{2} \\ \frac{7\pi}{4} \end{bmatrix} \quad \begin{array}{l} N=0, \theta_0^* \\ \vdots \\ N=7, \theta_7^* \end{array}$$

Phase portrait

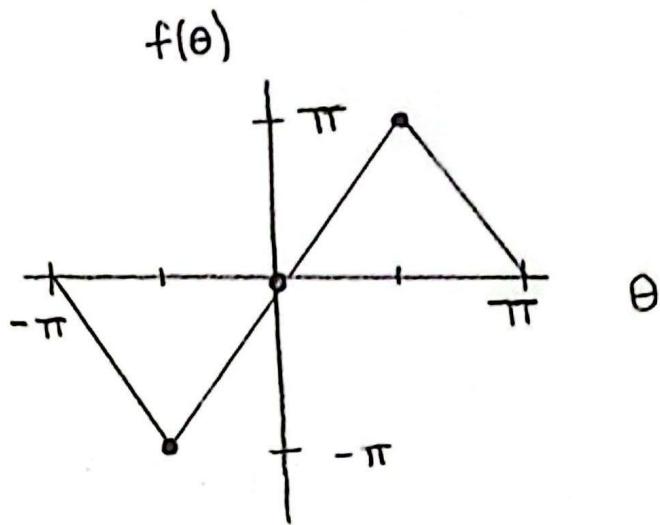


so  $\theta^* \in \{\pi/4, 3\pi/4, 5\pi/4, 7\pi/4\}$  are stable,

and  $\theta^* \in \{0, \pi/2, \pi, 3\pi/2\}$  are unstable.

2)

(a)



b) we have,

$$\begin{aligned}\phi &= \theta_s - \theta_f \longleftrightarrow \dot{\phi} = \dot{\theta}_s - \dot{\theta}_f \\ &= \Omega - \omega - Af(\theta_s - \theta_f) \\ &= \Omega - \omega - Af(\phi)\end{aligned}$$

So, re-writing

$$\dot{\phi} = \frac{d\phi}{dt} = \Omega - \omega - Af(\phi)$$

Now put  $\tau = At$ , and  $\mu = \frac{\Omega - \omega}{A}$ , then

$$\frac{d\phi}{dt} = A\mu - Af\phi = A(\mu - f(\phi))$$

$$\text{And } \frac{d\phi}{d\tau} = \frac{d\phi}{dt} \frac{dt}{d\tau} = A(\mu - f(\phi)) \frac{1}{A} = \mu - f(\phi)$$

So in dimensionless form, we have

$$\dot{\phi} = \frac{d\phi}{d\tau} = \mu - f(\phi) = F(\phi) \quad (*)$$

c) Explicitly writing out  $(*)$ , we have

$$\dot{\phi} = \begin{cases} \mu + 2(\pi - \phi), & -\pi \leq \phi \leq -\pi/2 \\ \mu - 2\phi, & -\pi/2 \leq \phi \leq \pi/2 \\ \mu - 2(\pi - \phi), & \pi/2 \leq \phi \leq \pi \end{cases}$$

①  
②  
③

If they are phase-locked, then  $\dot{\phi} = 0$  and  $\phi = 2\pi k$  (they aren't changing out of phase lock) we get

$$\dot{\phi} := 0 = \mu - 2(2\pi k)$$

$$\rightarrow \mu = 4\pi k \quad \text{for } k \in \mathbb{Z}$$

d)  $\frac{-\Omega - \omega}{A} = 4\pi k \rightarrow -\Omega = \omega + 4\pi A k$

e) When  $u = \pi$ , we have

$$0 := \dot{\phi} = \pi - 2\phi \rightarrow \phi^* = \pi/2$$

when  $\phi < \pi/2$ ,  $\dot{\phi} > 0$  and when  $\phi > \pi/2$ ,  $\dot{\phi} > 0$ , so we have a saddle node bifurcation that is stable coming from  $\phi < \pi/2$ .

Now when  $u = -\pi$ , we have

$$0 := \dot{\phi} = -\pi - 2\phi \rightarrow \phi^* = -\pi/2$$

which causes another saddle point w/ reversed stability.

f) we just solve

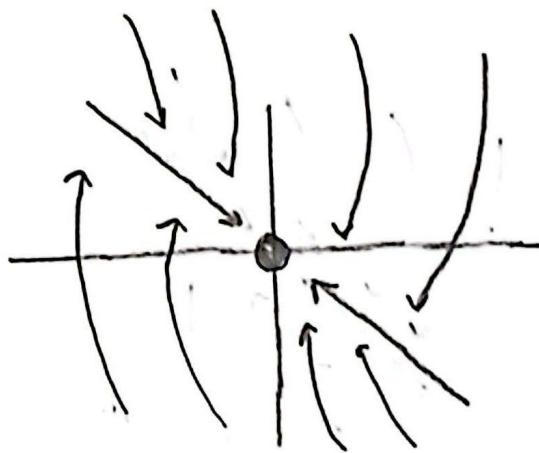
$$\dot{\phi} = u - 2\phi = 0 \rightarrow \phi^* = \frac{u}{2} = \frac{4\pi K}{2} = 2\pi K$$

3) a) we have

$$\begin{aligned}\dot{x} &= y \\ \dot{y} &= -2x - 3y\end{aligned}\left\{\right. \rightarrow \dot{\vec{x}} = \underbrace{\begin{pmatrix} 0 & 1 \\ -2 & -3 \end{pmatrix}}_A \vec{x}$$

So  $\Delta = 2$  and  $\tau = -3$ ; and  
 $\tau^2 - 4\Delta = 9 - 8 = 1 > 0$ , so the  
fixed point is a stable node.

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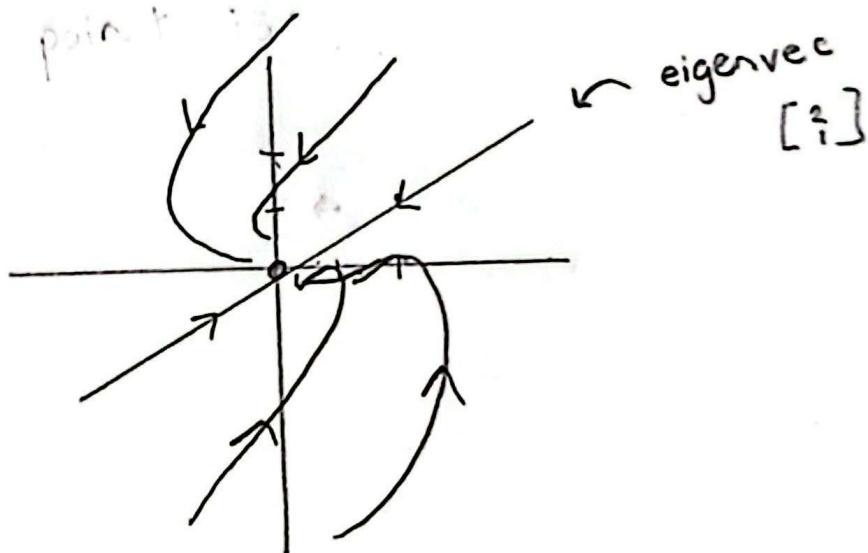


b) we have

$$\begin{aligned}\dot{x} &= 3x - 4y \\ \dot{y} &= x - y\end{aligned}\left.\right\} \rightarrow \begin{pmatrix} 3 & -4 \\ 1 & -1 \end{pmatrix} \vec{x} = \vec{\dot{x}}$$

so  $\Delta = -3 + 4 = 1$ ,  $T = 2$ , and  $T^2 - 4\Delta = 0$ .

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computing the eigs specifically,

$$\det(A - \lambda I) = \det \begin{pmatrix} 3-\lambda & -4 \\ 1 & -1-\lambda \end{pmatrix}$$

$$\rightarrow -(3-\lambda)(1+\lambda) + 4 = 0$$

$$\rightarrow -(3+2\lambda-\lambda^2) + 4 = 0$$

$$\rightarrow \lambda^2 - 2\lambda + 1 = 0 \rightarrow (\lambda - 1)^2 = 0$$

$$\rightarrow \lambda = 1, 1$$

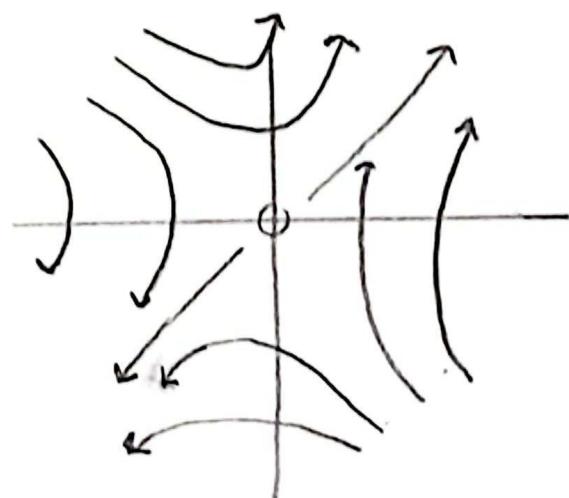
This is a rank 1 matrix, so its eigenspace is 1D, hence, our f.p must be a degenerate node,

c) we have  $\ddot{x} = x - 2\dot{x}$ . Put  $y = \dot{x}$ , then  
the system becomes

$$\begin{cases} \dot{x} = y \\ \dot{y} = x - 2y \end{cases} \rightarrow \underbrace{\begin{pmatrix} 0 & 1 \\ 1 & -2 \end{pmatrix}}_{A} \vec{x} = \vec{\dot{x}}$$

So  $\Delta = -1$ , and the fixed point is a saddle point.

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4)

(a) we have  $L\ddot{I} + \dot{I}R + I/C = 0$ , put  $x = I$  and  $y = \dot{I}$ , then we get the system,

$$\dot{x} = y$$

$$\dot{y} = -\frac{1}{CL}x - \frac{R}{L}y$$

(b) The above system can be represented as

$$\dot{\vec{x}} = \underbrace{\begin{pmatrix} 0 & 1 \\ -1/CL & -R/L \end{pmatrix}}_A \vec{x}$$

so  $\Delta = \frac{1}{CL}$  and  $\tau = -R/L$  and

$$\tau^2 - 4\Delta = \frac{R^2}{L^2} - \frac{4}{CL}. \text{ If } R > 0, \text{ then } \tau < 0$$

and  $\Delta > 0$ , so that the f.p. at  $\vec{0}$  is asymptotically stable. If  $R = 0$ , then  $\Delta > 0$ ,  $\tau = 0$ , and  $\tau^2 - 4\Delta < 0$ , so that the f.p. at  $\vec{0}$  is a center, which is neutrally stable.

(c) From (b), we have  $\omega$

$$\Delta = \frac{1}{CL}, \quad \tau = -\frac{R}{L}, \quad \underbrace{\tau^2 - 4\Delta}_{\text{||}} = \frac{R^2}{L^2} - \frac{4}{CL}$$

$$= \frac{1}{L^2 C} (R^2/L - 4/CL)$$

$$= \frac{1}{L^2 C} [R^2 C - 4L]$$

As  $\frac{1}{L^2 C} > 0$ , the sign of  $\omega$  depends on the sign of  $\underbrace{R^2 C - 4L}_{\text{|| } \omega_0}$ . If  $\omega_0 > 0$ ,  $\tau < 0$ , and  $\Delta > 0$ , then the f.p. is a stable node. If  $\omega_0 < 0$ ,  $\tau < 0$ , and  $\Delta > 0$ , then the f.p. is a stable spiral. If  $\omega_0 = 0$ ,  $\tau < 0$ , and  $\Delta > 0$ , to be sure we compute the eigenvalues of  $A$ ,

$$\det(A - \lambda I) = \det \begin{pmatrix} -\lambda & 1 \\ -\frac{1}{CL} & -R/L - \lambda \end{pmatrix}$$

$$= \lambda \left( \frac{R}{L} + \lambda \right) + \frac{1}{CL} := 0 \rightarrow \lambda^2 + \frac{R}{L} \lambda + \frac{1}{CL} = 0$$

$$\leftrightarrow \lambda = -\frac{R}{2L} \pm \frac{\sqrt{\frac{R^2}{L^2} - 4/CL}}{2} = \frac{1}{2L} \left[ -R \pm \frac{1}{\sqrt{C}} \sqrt{\omega_0} \right]$$

If  $\omega_0 = 0$ , then  $\lambda = -\frac{R}{2L}, -\frac{R}{2L}$

$$\text{So } \text{null}(A - \lambda I) = \text{null} \begin{pmatrix} R/2L & 1 \\ -1/C_L & -R/2L \end{pmatrix}$$

$$\rightarrow \begin{pmatrix} R/2L & 1 \\ -1/C_L & -R/2L \end{pmatrix} \begin{pmatrix} a \\ b \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$\rightarrow \frac{Ra}{2L} + b = 0, \quad -\frac{a}{C_L} - \frac{Rb}{2L} = 0$$

$$\rightarrow b = -\frac{Ra}{2L}, \quad b = -\frac{a}{C_L} \cdot \frac{2L}{R} = -\frac{2a}{CR}$$

which results in having 2 different eigenvectors.  
This means in this case, our f.p at  $\vec{0}$  will  
be a star. Why?  $R=0$ ,  $C \neq 0$ .

u.

5) a) If R likes J up to some constant, more than J hates him, he will love J more. If R loves J, and J loves R, J will be inclined to hate R over time.  $\alpha$  is like an "eagerness". If R is more eager, R likes J more, but J does not like it if J likes R and R is eager. If J hates R, and R hates J, then J will be more inclined towards R,

b) i) we have

$$\begin{cases} \dot{x} = ax + b \\ \dot{y} = -b - ay \end{cases} \rightarrow \dot{\vec{x}} = \underbrace{\begin{pmatrix} a & 1 \\ -1 & -a \end{pmatrix}}_{\Lambda} \vec{x}$$

we compute the eigenvalues of  $\Lambda$ .

$$\det(\Lambda - \lambda I) = \det \begin{pmatrix} a-\lambda & 1 \\ -1 & -a-\lambda \end{pmatrix}$$

$$= -(a-\lambda)(a+\lambda) + 1 = 0$$

$$\rightarrow -(a^2 - \lambda^2) + 1 = 0 \rightarrow \lambda^2 - a^2 + 1 = 0$$

$$\rightarrow \lambda^2 = a^2 - 1 \rightarrow \lambda = \pm \sqrt{a^2 - 1}$$

when  $a > 1$ , we have 2 distinct real eigenvalues, with 1 positive and 1 negative.

we now compute the eigenvectors

$$\begin{pmatrix} a+\sqrt{a^2-1} & 1 \\ -1 & -a+\sqrt{a^2-1} \end{pmatrix} \begin{pmatrix} u \\ v \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$(a+\sqrt{a^2-1})u + v = 0 \rightarrow v = -(a+\sqrt{a^2-1})u$$

$$-u - (a+\sqrt{a^2-1})v = 0 \rightarrow v = -\frac{u}{a+\sqrt{a^2-1}}$$

So the (-) solution eigenvector is,

$$\vec{v}_{(-)} = \begin{pmatrix} 1 \\ -(a + \sqrt{a^2 - 1}) \end{pmatrix}$$

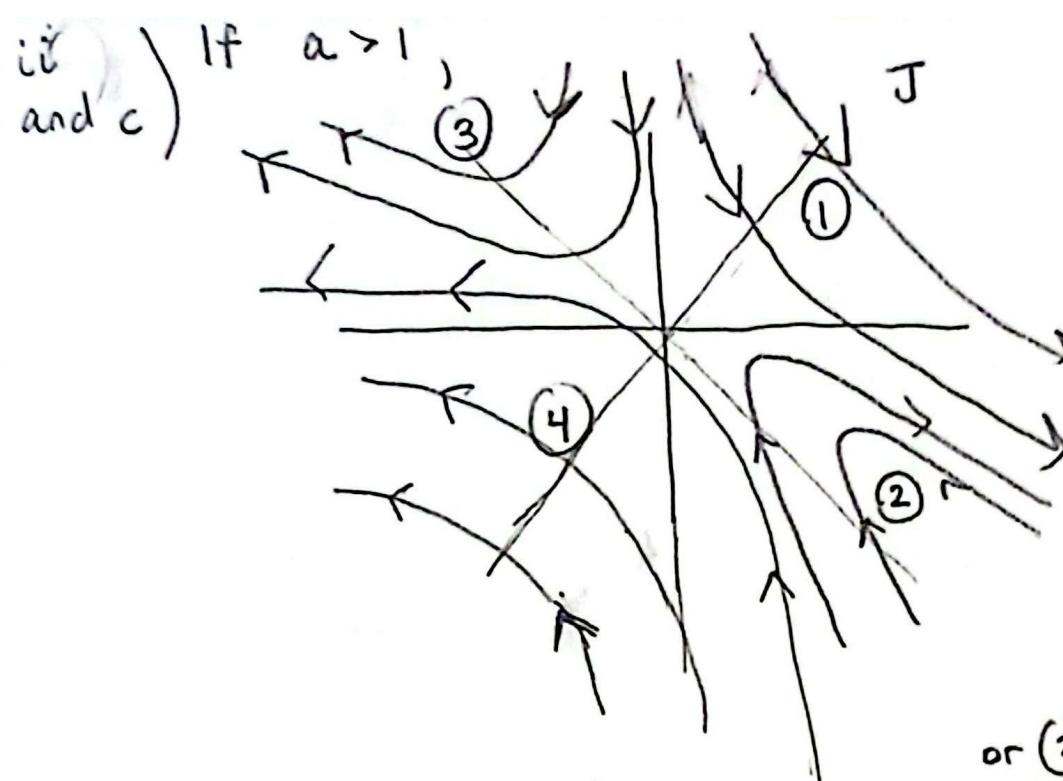
So by orthogonality of eigenvectors, it must be  
that

$$\vec{v}_{(+)} = \begin{pmatrix} a + \sqrt{a^2 - 1} \\ 0 \end{pmatrix}$$

So when  $a > 1$ , the f.p. is a saddle node  
where the stable manifold is the line

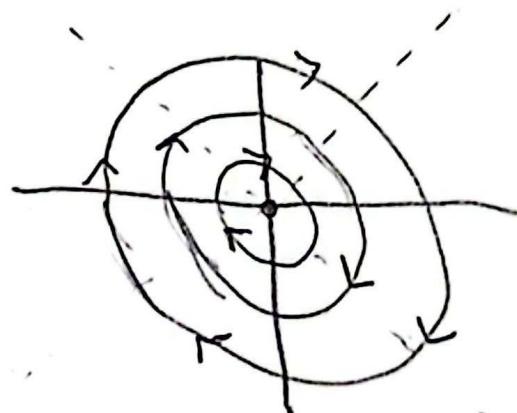
spanned by  $\vec{v}_{(-)}$  and the unstable manifold  
is the line spanned by  $\vec{v}_{(+)}$ . Since it is  
a saddle node, the f.p. is unstable and  
unattracting.

when  $a < 1$ ,  $\lambda_+$  and  $\lambda_-$  are complex,  
and so is  $\vec{v}_-$  and  $\vec{v}_+$ . They are  
purely imaginary, as  $\lambda_{\pm} = \pm i\sqrt{1-a^2}$ ,  
so the f.p. must be a center which  
is unattracting,  $\text{Re}(\lambda_{\pm}) > 0$ , so it will  
be an unstable, unattracting spiral.



If the initial attractions are in ① Romeo and Juliet will hate each other. If they start in ③ or ④, they will eventually both love each other.

If  $a < 1$ ,



Then R and J will fall in a cycle of love and hate, unless they feel nothing about each other at the beginning; in which case they will remain neutral.

