

Intro to ODEs - Qualitative analysis of linear ODEs

Quiz

Illustrate some trajectories in the phase plane near an unstable, asymptotically stable or Lyapunov stable fixed point.

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Phase plane analysis for the linear systems of first order ODEs

For linear systems, the vector field has some very nice properties.

$$\frac{d\vec{y}}{dt} = A\vec{y}$$

We have eigenvectors defining very special directions in the phase plane $A\vec{v}_1 = \lambda_1\vec{v}_1$. The line defined by \vec{v}_1 in the phase plane is an *invariant*, meaning that if we start on \vec{v}_1 , we will remain on it.

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To check this explicitly, we go back to the general solution of systems of ODE (2 dimensional case):

$$\vec{y}(t) = c_1 e^{\lambda_1 t} \vec{v}_1 + c_2 e^{\lambda_2 t} \vec{v}_2$$

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First example of qualitative and phase plane analysis of linear systems of ODE

$$\frac{d\vec{y}}{dt} = A\vec{y}; \quad A = \begin{bmatrix} -4 & -3 \\ 2 & 3 \end{bmatrix}$$

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- ▶ Compute the vector field:

- ▶ Asymptotically, solutions blow up parallel to \vec{v}_1 .

- ▶ Asymtotically, if we start on \vec{v}_2 , we approach $\vec{y}^* = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$.

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Phase portrait

Aim of phase plane analysis is to obtain the *phase portrait* of the system, which is a summary of all distinct solutions, with qualitatively different trajectories in the phase plane.

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Obtaining the family of solutions explicitly

$$\begin{aligned}\frac{dx}{dt} &= -4x - 3y \\ \frac{dy}{dt} &= 2x + 3y\end{aligned}\quad \Rightarrow \quad \frac{dy}{dx} = \frac{2x + 3y}{-4x - 3y}$$

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Quiz: Alternatively, obtain the trajectories in the phase portrait by using the general solution

$$\vec{y}(t) = \begin{bmatrix} x \\ y \end{bmatrix} = c_1 e^{\lambda_1 t} \vec{v}_1 + c_2 e^{\lambda_2 t} \vec{v}_2$$