

Nonlinear System of ODEs

The second system of ODEs are given by:

$$\begin{aligned} dx/dt &= x(\alpha_1 - \beta_1 x - \gamma_1 y), \\ dy/dt &= y(\alpha_2 - \beta_2 x - \gamma_2 y) \end{aligned} \quad -(1)$$

where $\alpha_1, \alpha_2, \beta_1, \beta_2, \gamma_1, \gamma_2 > 0$.

Taking $u = \beta_1 x$, $v = \gamma_2 y$, $\gamma = \gamma_1/\gamma_2$, $\beta = \beta_2/\beta_1$, the above nonlinear equations can be deduced to linear system $F(u,v)$

$$\begin{aligned} u' &= u(\alpha_1 - u - \gamma v), \\ v' &= v(\alpha_2 - \beta u - v) \end{aligned} \quad -(2)$$

Linearization techniques can now be applied to the equations (2)

To find equilibrium points:

$u'=0$ and $v'=0$, we will get four lines in uv plane

L1: $u=0$

L2: $u=\alpha_1-\gamma v$

L3: $v=0$

L4: $v=\alpha_2-\beta u$

Total Derivative of $F(u,v)$ i.e. Jacobian Matrix A:

$$DF(u,v) = A = \begin{bmatrix} (\alpha_1 - 2u - \gamma v) & (-\gamma u) \\ (-\beta v) & (\alpha_2 - \beta u - 2v) \end{bmatrix}$$

Depending upon the values of $\alpha_1, \alpha_2, \beta$ and γ the system will have a certain number of equilibria points and lines L2 and L4 will be differently oriented in the uv plane.

We have three possibilities:

1. L2 and L4 can be parallel to each other. ($\beta\gamma = 1$ and $\beta \neq \alpha_1/\alpha_2$)
2. L2 and L4 can coincide. ($\beta\gamma = 1$ and $\beta = \alpha_1/\alpha_2$)
3. L2 and L4 intersect each other at a point.

Case 1: L2 and L4 can be parallel to each other. ($\beta\gamma = 1$ and $\beta \neq \alpha_1/\alpha_2$)

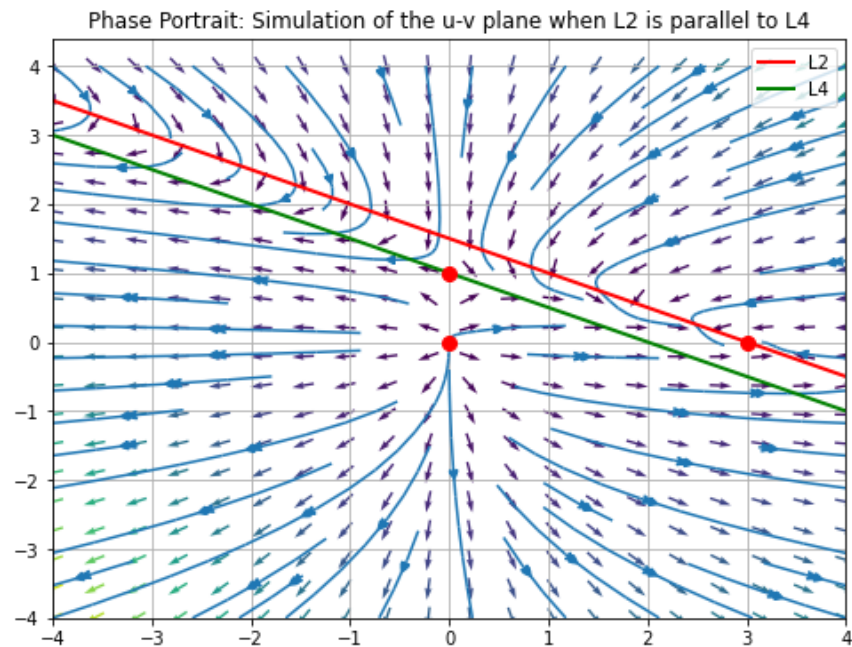
Considering following set of parameters : ($\alpha_1=3, \alpha_2=1, \beta=0.5, \gamma=2$)

We obtain 3 equilibrium points: P1(0.0, 0.0), P2(0.0, 1.0) and P3(3.0, 0.0)

Eigenvalues corresponding to the given equilibrium points are:

Eigenvalues	Equilibrium Point	Stability
3.0 and 1.0	P1(0.0, 0.0) : Source	Unstable
-1.0 and 1.0	P2(0.0, 1.0) : Saddle Point	Unstable
-3.0 and -0.5	P3(3.0, 0.0) : Sink	Asymptotically Stable

Obtained Phase Portrait (using code):



Case 2: L2 and L4 coincide ($\beta\gamma = 1$ and $\beta = \alpha_1/\alpha_2$)

Considering following set of parameters : ($\alpha_1=1$, $\alpha_2=1$, $\beta=1$, $\gamma=1$)

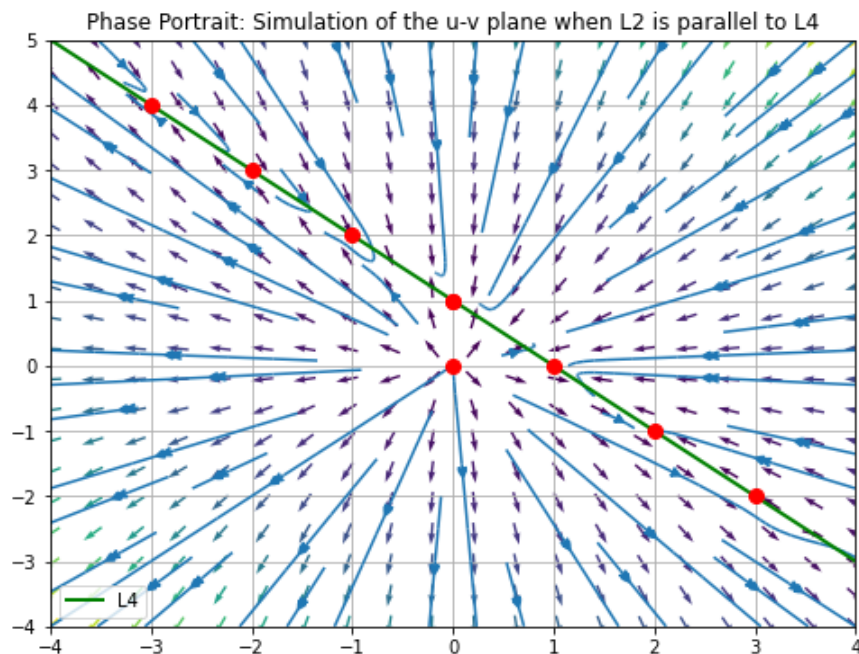
Equilibrium points obtained: P1(0, 0) and at (u, 1 - u) [lies on L2=L4 line] for all u belongs to R

Eigenvalues corresponding to the given equilibrium points are:

Equilibrium Point: P1(0, 0) and corresponding Eigenvalues are : 1.0 and 1.0

Eigenvalues	Equilibrium Point	Stability
1.0 and 1.0	P1(0.0, 0.0) : Source	Unstable

Obtained Phase Portrait (using code):



Case 3: L2 and L4 intersect each other at a point ($\beta\gamma < 1$)

We will have three sub cases:

3.1 $c_1, c_2 > 0$

3.2. $c_1 < 0 < c_2$

3.3. $c_1 > 0 > c_2$

In all these sub cases we will get four equilibrium points given by:

$P_1(0,0)$, $P_2(\alpha_1,0)$, $P_3(0,\alpha_2)$ and $P_4(((\alpha_1-\gamma^*\alpha_2)/(1-\beta^*\alpha)), ((\alpha_2-\beta^*\alpha_1)/(1-\beta^*\gamma)))$

3.1. $c_1, c_2 > 0$

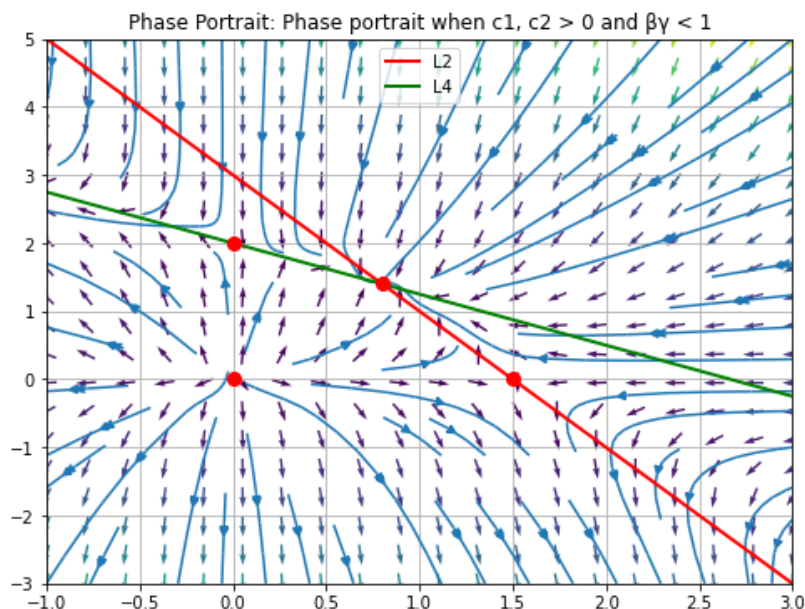
Considering following set of parameters : ($\alpha_1 = 1.5$, $\alpha_2 = 2$, $\beta_1 = 1$, $\beta_2 = 0.75$, $\gamma_1 = 0.5$, $\gamma_2 = 1.0$)
 $\gamma = \gamma_1/\gamma_2 = 0.5$, $\beta = \beta_2/\beta_1 = 0.75$, $c_1 = \alpha_1 - \gamma^*\alpha_2 = 0.5$, $c_2 = \alpha_2 - \beta^*\alpha_1 = 0.875$, $\gamma\beta = 0.375$

Equilibrium points obtained: $P_1(0, 0)$, $P_2(1.5, 0)$, $P_3(0, 2)$, $P_4(0.8, 1.4)$

Eigenvalues corresponding to the given equilibrium points are:

Eigenvalues	Equilibrium Point	Stability
1.5 and 2.0	$P_1(0, 0)$: Source	Unstable
-1.5 and 0.875	$P_2(1.5, 0)$: Saddle Point	Unstable
-2.0 and 0.5	$P_3(0, 2)$: Saddle Point	Unstable
-0.385 and -1.814	$P_4(0.8, 1.4)$: Sink	Asymptotically Stable

Obtained Phase Portrait (using code):



3.2. $c_1 < 0 < c_2$

Considering following set of parameters :

($\alpha_1 = 1$, $\alpha_2 = 4$, $\beta_1 = 4$, $\beta_2 = 1$, $\gamma_1 = 1.5$, $\gamma_2 = 1$)

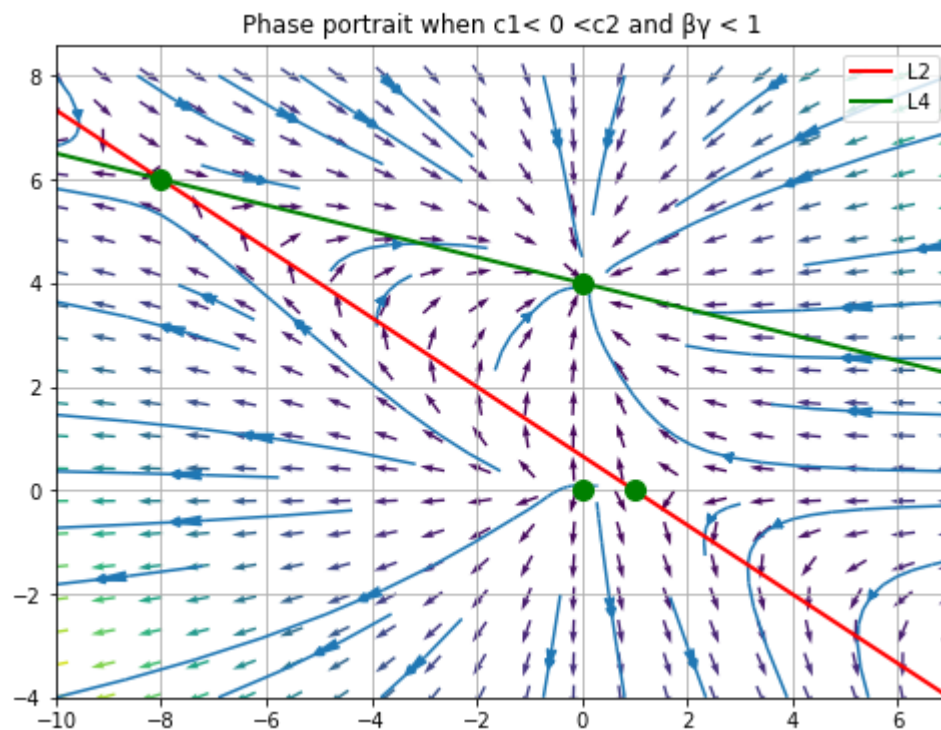
$\gamma = \gamma_1/\gamma_2 = 1.5$, $\beta = \beta_2/\beta_1 = 1$, $c_1 = \alpha_1 - \gamma\alpha_2 = -5$, $c_2 = \alpha_2 - \beta\alpha_1 = 3.75$, $\gamma\beta = 0.375$

Equilibrium points obtained: P1(0, 0), P2(1, 0), P3(0, 4), P4(-8, 6)

Eigenvalues corresponding to the given equilibrium points are:

Eigenvalues	Equilibrium Point	Stability
1.0 and 4.0	P1(0, 0) : Source	Unstable
-1.0 and 3.75	P2(1, 0) : Saddle Point	Unstable
-4.0 and -5.0	P3(0, 4) : Sink	Asymptotically Stable
6.567 and -4.567	P4(-8, 6) : Saddle Point	Unstable

Obtained Phase Portrait (using code):



3.3. $c_1 > 0 > c_2$

Considering following set of parameters :

($\alpha_1 = 1$, $\alpha_2 = 0.5$, $\beta_1 = 1$, $\beta_2 = 0.7$, $\gamma_1 = 1$, $\gamma_2 = 1$)

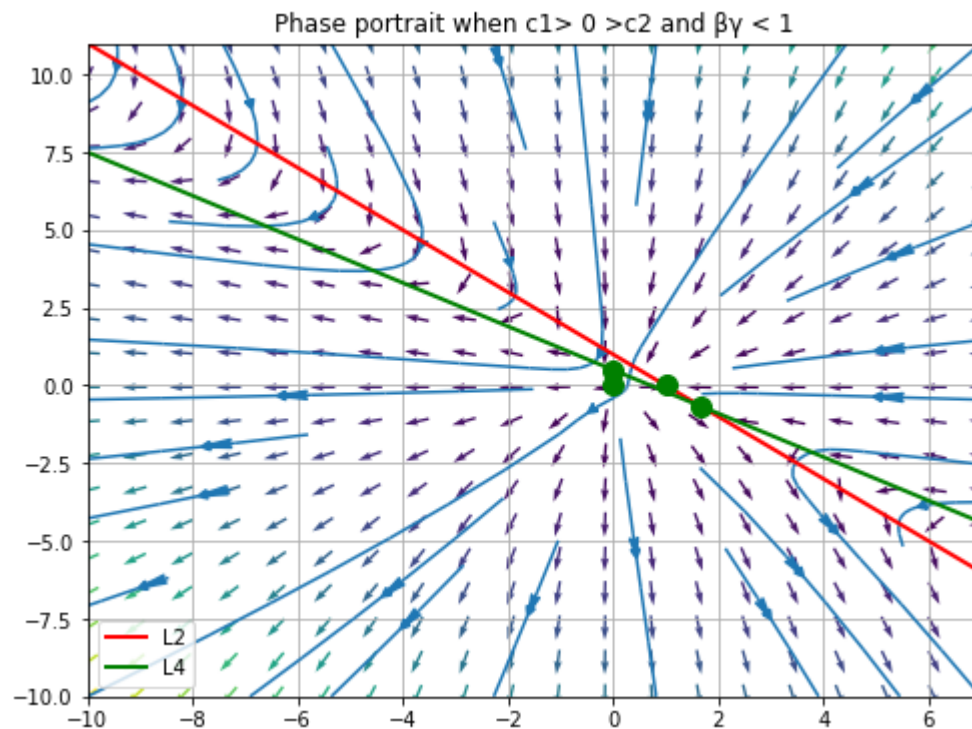
$\gamma = \gamma_1/\gamma_2 = 1$, $\beta = \beta_2/\beta_1 = 0.7$, $c_1 = \alpha_1 - \gamma\alpha_2 = 0.5$, $c_2 = \alpha_2 - \beta\alpha_1 = -0.199$, $\gamma\beta = 0.7$

Equilibrium points obtained: P1(0, 0), P2(1, 0), P3(0, 0.5), P4(1.666, -0.664)

Eigenvalues corresponding to the given equilibrium points are:

Eigenvalues	Equilibrium Point	Stability
1.0 and 0.5	P1(0, 0) : Source	Unstable
-1.0 and -0.2	P2(1, 0) : Sink	Asymptotically Stable
-0.5 and 0.5	P3(0, 0.5) : Saddle Point	Unstable
-1.263 and 0.263	P4(1.666, -0.664) : Saddle Point	Unstable

Obtained Phase Portrait (using code):



Case4: $\beta\gamma \neq 1$ and $\beta\gamma > 1$ (Lines L2 and L4 intersect at one point)

4.1. $c_1 < 0 < c_2$

Considering following set of parameters : $c(\alpha_1 = 0.1, \alpha_2 = 2.1, \beta = 4, \gamma = 0.5)$

$c_1 = \alpha_1 - \gamma\alpha_2 = -0.95, \quad c_2 = \alpha_2 - \beta\alpha_1 = 1.70, \quad \gamma\beta = 2.0$

Equilibrium points obtained: $P_1(0, 0), P_2(0.1, 0), P_3(0, 2.1), P_4(0.951, -1.70)$

Eigenvalues corresponding to the given equilibrium points are:

Eigenvalues	Equilibrium Point	Stability
0.1 and 2.1	$P_1(0, 0)$: Source	Unstable
-0.1 and 1.7	$P_2(0.1, 0)$: Saddle Point	Unstable
-2.1 and -0.95	$P_3(0, 2.1)$: Sink	Asymptotically Stable
$0.375 + 1.214j$ and $0.375 - 1.214j$	$P_4(0.951, -1.70)$: Inward Spiral	Asymptotically Stable

Obtained Phase Portrait (using code):

