

## Problem 1

(a) Consider the following system of equations:

$$\begin{pmatrix} \dot{x} \\ \dot{y} \end{pmatrix} = \begin{pmatrix} 1 & -5 \\ 2 & -5 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} \quad (1)$$

$$= M \begin{pmatrix} x \\ y \end{pmatrix} \quad (2)$$

Let's compute the eigenvalues of the matrix:

$$\det \begin{pmatrix} 1 - \lambda & -5 \\ 2 & -5 - \lambda \end{pmatrix} = (\lambda + 5)(\lambda - 1) + 10 \quad (3)$$

$$= \lambda^2 + 4\lambda + 5 \quad (4)$$

Therefore,  $\lambda = -2 + i$  is an eigenvalue.

Moreover,  $w = \begin{pmatrix} 3 + i \\ 2 \end{pmatrix}$  is a corresponding eigenvector, since

$$\begin{aligned} (M - \lambda I)w &= \begin{pmatrix} 3 - i & -5 \\ 2 & -3 - i \end{pmatrix} \begin{pmatrix} 3 + i \\ 2 \end{pmatrix} \\ &= \begin{pmatrix} 10 - 10 \\ 2(3 + i) - 2(3 + i) \end{pmatrix} \\ &= \begin{pmatrix} 0 \\ 0 \end{pmatrix} \end{aligned}$$

(b) Note that  $\bar{\lambda} = -2 - i$  is also a solution of the Equation 4, implying that  $\bar{\lambda}$  is also an eigenvalue. Moreover, since  $\overline{(M - \lambda I)w} = (\overline{M} - \overline{(\lambda I)})\bar{w} = (M - \bar{\lambda}I)\bar{w}$ , then  $\bar{w} = \begin{pmatrix} 3 - i \\ 2 \end{pmatrix}$  is another eigenvector of  $M$ .

(c) Now, consider the change of coordinates matrix  $C = \begin{pmatrix} 3 & -1 \\ 2 & 0 \end{pmatrix}$ , so that  $\begin{pmatrix} x \\ y \end{pmatrix} = C \begin{pmatrix} u \\ v \end{pmatrix}$ .

Note that  $\begin{pmatrix} \dot{x} \\ \dot{y} \end{pmatrix} = C \begin{pmatrix} \dot{u} \\ \dot{v} \end{pmatrix}$ , and thus

$$C \begin{pmatrix} \dot{u} \\ \dot{v} \end{pmatrix} = MC \begin{pmatrix} \dot{u} \\ \dot{v} \end{pmatrix}, \quad (5)$$

which implies that

$$\begin{pmatrix} \dot{u} \\ \dot{v} \end{pmatrix} = C^{-1}MC \begin{pmatrix} u \\ v \end{pmatrix} \quad (6)$$

$$= \frac{1}{2} \begin{pmatrix} 0 & 1 \\ -2 & 3 \end{pmatrix} \begin{pmatrix} 1 & -5 \\ 2 & -5 \end{pmatrix} \begin{pmatrix} 3 & -1 \\ 2 & 0 \end{pmatrix} \begin{pmatrix} u \\ v \end{pmatrix} \quad (7)$$

$$= \frac{1}{2} \begin{pmatrix} 2 & -5 \\ 4 & -5 \end{pmatrix} \begin{pmatrix} 3 & -1 \\ 2 & 0 \end{pmatrix} \begin{pmatrix} u \\ v \end{pmatrix} \quad (8)$$

$$= \frac{1}{2} \begin{pmatrix} -4 & -2 \\ 2 & -4 \end{pmatrix} \begin{pmatrix} u \\ v \end{pmatrix} \quad (9)$$

$$= \begin{pmatrix} -2 & -1 \\ 1 & -2 \end{pmatrix} \begin{pmatrix} u \\ v \end{pmatrix} \quad (10)$$

(d) Consider the following equation:

$$\dot{z} = \lambda z. \quad (11)$$

Set  $z = u + iv$  for real differentiable functions  $u$  and  $v$ . Similarly, suppose that  $\lambda = \alpha + i\beta$  for real scalars  $\alpha$  and  $\beta$ .

Note that

$$\dot{u} + i\dot{v} = (\alpha + i\beta)(u + iv) \quad (12)$$

$$= \alpha u - \beta v + i(\beta u + \alpha v), \quad (13)$$

so the equation 11 becomes

$$\begin{pmatrix} \dot{u} \\ \dot{v} \end{pmatrix} = \begin{pmatrix} \alpha & -\beta \\ \beta & \alpha \end{pmatrix} \begin{pmatrix} u \\ v \end{pmatrix} \quad (14)$$

$$= \begin{pmatrix} -2 & -1 \\ 1 & -2 \end{pmatrix} \begin{pmatrix} u \\ v \end{pmatrix} \quad (15)$$

(e) Equation 15 coincides with Equation 10.

(f) Notice that all solutions of Equation 11 are in the form  $z = z(0) \exp(\lambda t)$ .

(g) Let's find the real and imaginary components of the solution above. Note the following:

$$z = u + iv = (u(0) + iv(0)) \exp((\alpha + i\beta)t) \quad (16)$$

$$= \exp(\alpha t)(u(0) + iv(0))(\cos(\beta t) + i \sin(\beta t)) \quad (17)$$

$$= \exp(\alpha t)(u(0) \cos(\beta t) - v(0) \sin(\beta t) + i(u(0) \sin(\beta t) + v(0) \cos(\beta t))) \quad (18)$$

Hence,  $u(t) = \exp(\alpha t)(u(0) \cos(\beta t) - v(0) \sin(\beta t)) = \exp(\alpha t) \begin{pmatrix} \cos(\beta t) & -\sin(\beta t) \end{pmatrix} \begin{pmatrix} u(0) \\ v(0) \end{pmatrix}$ ,

and  $v(t) = \exp(\alpha t) \begin{pmatrix} \sin(\beta t) & \cos(\beta t) \end{pmatrix} \begin{pmatrix} u(0) \\ v(0) \end{pmatrix}$

- (h) Since we have shown already that real solutions of Equation 10 coincide with the real and imaginary components of complex solutions to Equation 15, then, given that  $\alpha = -2$  and  $\beta = 1$ , we obtain

$$\begin{pmatrix} u(t) \\ v(t) \end{pmatrix} = \exp(\alpha t) \begin{pmatrix} \cos(\beta t) & -\sin(\beta t) \\ \sin(\beta t) & \cos(\beta t) \end{pmatrix} \begin{pmatrix} u(0) \\ v(0) \end{pmatrix} \quad (19)$$

$$= \exp(-2t) \begin{pmatrix} \cos(t) & -\sin(t) \\ \sin(t) & \cos(t) \end{pmatrix} \begin{pmatrix} u(0) \\ v(0) \end{pmatrix} \quad (20)$$

- (i) To find the solutions to Equation 2, we return to the original coordinates:

$$\begin{pmatrix} x(t) \\ y(t) \end{pmatrix} = C \begin{pmatrix} u(t) \\ v(t) \end{pmatrix} \quad (21)$$

$$= \begin{pmatrix} 3 & -1 \\ 2 & 0 \end{pmatrix} \exp(-2t) \begin{pmatrix} \cos(t) & -\sin(t) \\ \sin(t) & \cos(t) \end{pmatrix} \begin{pmatrix} u(0) \\ v(0) \end{pmatrix} \quad (22)$$

$$= \exp(-2t) \begin{pmatrix} 3 \cos(t) - \sin(t) & -3 \sin(t) - \cos(t) \\ 2 \cos(t) & -2 \sin(t) \end{pmatrix} \begin{pmatrix} u(0) \\ v(0) \end{pmatrix} \quad (23)$$

- (j) Set  $w = a + ib$ , where  $a = \begin{pmatrix} 3 \\ 2 \end{pmatrix}$  and  $b = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$ . Note the following:

$$w \exp(\lambda t) = w \exp((-2 + i)t) \quad (24)$$

$$= \exp(-2t)(a + ib)(\cos(t) + i \sin(t)) \quad (25)$$

$$= \exp(-2t)(a \cos(t) - b \sin(t) + i(a \sin(t) + b \cos(t))), \quad (26)$$

so

$$\Re(w \exp(\lambda t)) = \exp(-2t)(a \cos(t) - b \sin(t)) \quad (27)$$

$$\Im(w \exp(\lambda t)) = \exp(-2t)(a \sin(t) + b \cos(t)) \quad (28)$$

Then Equation 23 can be written as

$$\begin{pmatrix} x(t) \\ y(t) \end{pmatrix} = \exp(-2t) \begin{pmatrix} 3 \cos(t) - \sin(t) & -3 \sin(t) - \cos(t) \\ 2 \cos(t) & -2 \sin(t) \end{pmatrix} \begin{pmatrix} u(0) \\ v(0) \end{pmatrix} \quad (29)$$

$$= u(0) \exp(-2t) \left( \cos(t) \begin{pmatrix} 3 \\ 2 \end{pmatrix} - \sin(t) \begin{pmatrix} 1 \\ 0 \end{pmatrix} \right) \quad (30)$$

$$- v(0) \exp(-2t) \left( \sin(t) \begin{pmatrix} 3 \\ 2 \end{pmatrix} + \cos(t) \begin{pmatrix} 1 \\ 0 \end{pmatrix} \right) \quad (31)$$

$$= u(0) \Re(w \exp(\lambda t)) - v(0) \Im(w \exp(\lambda t)) \quad (32)$$

- (k) See the notebook.

## Problem 2

See the notebook for phase portraits.

- (a) Consider the following system of equations  $M$ :

$$\begin{pmatrix} \dot{x} \\ \dot{y} \end{pmatrix} = \begin{pmatrix} -2 & 1 \\ 0 & -2 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} \quad (33)$$

Notice that the matrix is a Jordan block corresponding to the eigenvalue  $\lambda = -2$ . Then the solution is in the form of a matrix exponent, which we compute as follows:

$$z(t) = \exp(Mt)z_0 \quad (34)$$

$$= \exp \left( \left( -2I + \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix} \right) t \right) z_0 \quad (35)$$

$$= \exp(-2tI) \left( I + \frac{1}{1!} \begin{pmatrix} 0 & t \\ 0 & 0 \end{pmatrix} \right) z_0 \quad (36)$$

$$= \exp(-2t) \begin{pmatrix} 1 & t \\ 0 & 1 \end{pmatrix} z_0 \quad (37)$$

Hence, the solutions are in the form

$$\begin{pmatrix} x(t) \\ y(t) \end{pmatrix} = \exp(-2t) \begin{pmatrix} 1 & t \\ 0 & 1 \end{pmatrix} \begin{pmatrix} x(0) \\ y(0) \end{pmatrix} \quad (38)$$

The stationary point is a stable dicritic node.

- (b) Consider the following system of equations  $M$ :

$$\begin{pmatrix} \dot{x} \\ \dot{y} \end{pmatrix} = \begin{pmatrix} 12 & 12 \\ -9 & -9 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} \quad (39)$$

Note that it is degenerate, so there exist no non-degenerate critical points. Let's compute the characteristic polynomial of  $M$ :

$$(12 - \lambda)(-9 - \lambda) + 9 \cdot 12 = 0 \quad (40)$$

$$\Leftrightarrow \lambda^2 - 3\lambda = 0 \quad (41)$$

Therefore,  $\lambda = 0$  and  $\lambda = 3$  are eigenvalues, with  $\begin{pmatrix} 1 \\ -1 \end{pmatrix}$  and  $\begin{pmatrix} 4 \\ -3 \end{pmatrix}$  as corresponding eigenvectors.

Changing the coordinates, we obtain the following system of equations:

$$\begin{pmatrix} \dot{u} \\ \dot{v} \end{pmatrix} = \begin{pmatrix} 0 & 0 \\ 0 & 3 \end{pmatrix} \begin{pmatrix} u \\ v \end{pmatrix}, \quad (42)$$

which has solutions in the form:

$$\begin{pmatrix} u \\ v \end{pmatrix} = \begin{pmatrix} 0 & 0 \\ 0 & \exp(3t) \end{pmatrix} \begin{pmatrix} u(0) \\ v(0) \end{pmatrix} \quad (43)$$

Changing the coordinates back, we obtain:

$$\begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 1 & 4 \\ -1 & -3 \end{pmatrix} \begin{pmatrix} 0 & 0 \\ 0 & \exp(3t) \end{pmatrix} \begin{pmatrix} -3 & -4 \\ 1 & 1 \end{pmatrix} \begin{pmatrix} x(0) \\ y(0) \end{pmatrix} \quad (44)$$

$$= \begin{pmatrix} 0 & 4\exp(3t) \\ 0 & -3\exp(3t) \end{pmatrix} \begin{pmatrix} -3 & -4 \\ 1 & 1 \end{pmatrix} \begin{pmatrix} x(0) \\ y(0) \end{pmatrix} \quad (45)$$

$$= \begin{pmatrix} 4\exp(3t) & 4\exp(3t) \\ -3\exp(3t) & -3\exp(3t) \end{pmatrix} \begin{pmatrix} x(0) \\ y(0) \end{pmatrix} \quad (46)$$

$$= \exp(3t) \begin{pmatrix} 4 & 4 \\ -3 & -3 \end{pmatrix} \begin{pmatrix} x(0) \\ y(0) \end{pmatrix} \quad (47)$$

(c) Consider the following system of equations  $M$ :

$$\begin{pmatrix} \dot{x} \\ \dot{y} \end{pmatrix} = \begin{pmatrix} -2 & -13 \\ 2 & 8 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} \quad (48)$$

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Let's compute the characteristic polynomial:

$$(-2 - \lambda)(8 - \lambda) + 26 = 0 \quad (49)$$

$$(\lambda + 2)(\lambda - 8) + 26 = 0 \quad (50)$$

$$\lambda^2 - 6\lambda + 10 = 0 \quad (51)$$

Then the eigenvalues are  $3 + i$  and  $3 - i$ .

Set  $\lambda = 3 + i$ . Now we find the eigenvector  $v = \begin{pmatrix} a \\ b \end{pmatrix}$ :

$$\begin{pmatrix} -5 - i & -13 \\ 2 & 5 - i \end{pmatrix} v = 0 \quad (52)$$

$$\Leftrightarrow \begin{pmatrix} -5a - 13b - ai \\ 2a + 5b - bi \end{pmatrix} v = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \quad (53)$$

$$\Leftrightarrow \begin{pmatrix} -2(5 + i)a - 26b \\ 2(5 + i)a + 26b \end{pmatrix} v = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \quad (54)$$

Therefore,  $v = \begin{pmatrix} 13 \\ -5 - i \end{pmatrix}$  is an eigenvector. By the derivation in Problem 1, the real solutions are in the following form (for  $\alpha = 3$  and  $\beta = 1$ ):

$$\begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 13 & 0 \\ -5 & 1 \end{pmatrix} \exp(3t) \begin{pmatrix} \cos(t) & -\sin(t) \\ \sin(t) & \cos(t) \end{pmatrix} \frac{1}{13} \begin{pmatrix} 1 & 0 \\ 5 & 13 \end{pmatrix} \begin{pmatrix} x(0) \\ y(0) \end{pmatrix} \quad (55)$$

$$= \frac{\exp(3t)}{13} \begin{pmatrix} 13 \cos(t) & 13 \sin(t) \\ -5 \cos(t) + \sin(t) & 5 \sin(t) + \cos(t) \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 5 & 13 \end{pmatrix} \begin{pmatrix} x(0) \\ y(0) \end{pmatrix} \quad (56)$$

$$= \frac{\exp(3t)}{13} \begin{pmatrix} 13 \cos(t) + 65 \sin(t) & 169 \sin(t) \\ 26 \sin(t) & 65 \sin(t) + 13 \cos(t) \end{pmatrix} \begin{pmatrix} x(0) \\ y(0) \end{pmatrix} \quad (57)$$

$$= \exp(3t) \begin{pmatrix} \cos(t) + 5 \sin(t) & 13 \sin(t) \\ 2 \sin(t) & 5 \sin(t) + \cos(t) \end{pmatrix} \begin{pmatrix} x(0) \\ y(0) \end{pmatrix} \quad (58)$$

The critical point is an unstable focus.

(d) Consider the following system of equations  $M$ :

$$\begin{pmatrix} \dot{x} \\ \dot{y} \end{pmatrix} = \begin{pmatrix} 10 & 7 \\ -14 & -11 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} \quad (59)$$

Let's compute the characteristic polynomial:

$$\lambda^2 + \lambda + (-110 + 98) = 0 \quad (60)$$

$$\lambda^2 + \lambda - 12 = 0 \quad (61)$$

Then  $-4$  and  $3$  are eigenvalues. For  $\lambda = -4$ , the eigenvector  $u$  is such that

$$\begin{pmatrix} 14 & 7 \\ -14 & -7 \end{pmatrix} u = 0. \quad (62)$$

$$\text{Set } u = \begin{pmatrix} 1 \\ -2 \end{pmatrix}.$$

For  $\lambda = 3$ , the eigenvector  $v$  is such that

$$\begin{pmatrix} 7 & 7 \\ -14 & -14 \end{pmatrix} v = 0. \quad (63)$$

$$\text{Set } v = \begin{pmatrix} 1 \\ -1 \end{pmatrix}.$$

Changing the basis to that of eigenvectors, we obtain the following system of equations:

$$\begin{pmatrix} \dot{q} \\ \dot{r} \end{pmatrix} = \begin{pmatrix} -4 & 0 \\ 0 & 3 \end{pmatrix} \begin{pmatrix} q \\ r \end{pmatrix}, \quad (64)$$

which has solutions in the form:

$$\begin{pmatrix} q \\ r \end{pmatrix} = \begin{pmatrix} \exp(-4t) & 0 \\ 0 & \exp(3t) \end{pmatrix} \begin{pmatrix} q_0 \\ r_0 \end{pmatrix}. \quad (65)$$

Changing the coordinates back, we obtain:

$$\begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 1 & 1 \\ -2 & -1 \end{pmatrix} \begin{pmatrix} \exp(-4t) & 0 \\ 0 & \exp(3t) \end{pmatrix} \begin{pmatrix} -1 & -1 \\ 2 & 1 \end{pmatrix} \begin{pmatrix} x_0 \\ y_0 \end{pmatrix} \quad (66)$$

$$= \begin{pmatrix} \exp(-4t) & \exp(3t) \\ -2\exp(-4t) & -\exp(3t) \end{pmatrix} \begin{pmatrix} -1 & -1 \\ 2 & 1 \end{pmatrix} \begin{pmatrix} x_0 \\ y_0 \end{pmatrix} \quad (67)$$

$$= \begin{pmatrix} -\exp(-4t) + 2\exp(3t) & -\exp(-4t) + \exp(3t) \\ 2\exp(-4t) - 2\exp(3t) & 2\exp(-4t) - \exp(3t) \end{pmatrix} \begin{pmatrix} x_0 \\ y_0 \end{pmatrix} \quad (68)$$

The critical point is a saddle.

(e) Consider the following system of equations  $M$ :

$$\begin{pmatrix} \dot{x} \\ \dot{y} \end{pmatrix} = \begin{pmatrix} 5 & -4 \\ 3 & -2 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} \quad (69)$$

Consider the characteristic polynomial of  $M$ :

$$\lambda^2 - 3\lambda + 2 = 0 \quad (70)$$

Then 1 and 2 are eigenvalues.

For  $\lambda = 1$ , the corresponding eigenvector  $u$  satisfies the following:

$$\begin{pmatrix} 4 & -4 \\ 3 & -3 \end{pmatrix} u = 0. \quad (71)$$

Set  $u = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$ .

For  $\lambda = 2$ , the corresponding eigenvector  $v$  satisfies the following:

$$\begin{pmatrix} 3 & -4 \\ 3 & -4 \end{pmatrix} v = 0. \quad (72)$$

Set  $v = \begin{pmatrix} 4 \\ 3 \end{pmatrix}$ .

Changing the basis to that of eigenvectors, we obtain the following system of equations:

$$\begin{pmatrix} \dot{q} \\ \dot{r} \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 2 \end{pmatrix} \begin{pmatrix} q \\ r \end{pmatrix}, \quad (73)$$

which has solutions in the form:

$$\begin{pmatrix} q \\ r \end{pmatrix} = \begin{pmatrix} \exp(t) & 0 \\ 0 & \exp(2t) \end{pmatrix} \begin{pmatrix} q_0 \\ r_0 \end{pmatrix}. \quad (74)$$

Changing the coordinates back, we obtain:

$$\begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 1 & 4 \\ 1 & 3 \end{pmatrix} \begin{pmatrix} \exp(t) & 0 \\ 0 & \exp(2t) \end{pmatrix} (-1) \begin{pmatrix} 3 & -4 \\ -1 & 1 \end{pmatrix} \begin{pmatrix} x_0 \\ y_0 \end{pmatrix} \quad (75)$$

$$= - \begin{pmatrix} \exp(t) & 4 \exp(2t) \\ \exp(t) & 3 \exp(2t) \end{pmatrix} \begin{pmatrix} 3 & -4 \\ -1 & 1 \end{pmatrix} \begin{pmatrix} x_0 \\ y_0 \end{pmatrix} \quad (76)$$

$$= - \begin{pmatrix} 3 \exp(t) - 4 \exp(2t) & -4 \exp(t) + 4 \exp(2t) \\ 3 \exp(t) - 3 \exp(2t) & -4 \exp(t) + 3 \exp(2t) \end{pmatrix} \begin{pmatrix} x_0 \\ y_0 \end{pmatrix} \quad (77)$$

The critical point is an unstable node.

## Problem 3

(a) Consider the following system of equations parametrised by  $s \in \mathbb{R}$ :

$$\begin{pmatrix} \dot{x} \\ \dot{y} \end{pmatrix} = \begin{pmatrix} -6 & -7 \\ s & 4 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix}. \quad (78)$$

Notice that the corresponding characteristic polynomial is

$$\lambda^2 + 2\lambda + (-24 + 7s) = 0. \quad (79)$$

Now, the discriminant of the quadratic is  $\Delta = 4 - 4(7s - 24) = 100 - 28s$ .

If  $s = \frac{25}{7}$ , then there is only one eigenvalue ( $\lambda = -1$ ), and since the corresponding matrix is not diagonal, then the critical point is a stable degenerate node.

If  $s > \frac{25}{7}$ , then  $\Delta < 0$ , and thus the critical value is a stable focus (since  $\text{tr } M < 0, \det M > \frac{(\text{tr } M)^2}{2}$ ), and the matrix has two complex eigenvalues having a negative real component.

If  $s < \frac{25}{7}$ , but  $\sqrt{\Delta} < 2$ , which is equivalent to  $s > \frac{24}{7}$ , then  $\det M > 0$ , and the critical point is a stable node, with the matrix having two real negative eigenvalues.



If, on the other hand,  $\sqrt{\Delta} > 2$ , so that  $s < \frac{24}{7}$ , then the critical point is a saddle, with the matrix having two real eigenvalues of opposite sign.

Otherwise, if  $s = \frac{24}{7}$ , then the matrix is degenerate. There are no non-degenerate critical points, and the matrix has two real eigenvalues, one zero and one negative.

(b) If  $s < \frac{24}{7}$ , then the critical point  $(0, 0)$  is neither asymptotically nor Lyapunov stable.

If  $s = \frac{24}{7} \approx 3.4286$ , then the critical point is unstable as well, since in this case the phase space consists of straight lines, which do not 'concentrate' around  $(0, 0)$ .

If  $s > \frac{24}{7}$ , then the critical point is both Lyapunov and asymptotically stable, since the real components of eigenvalues are negative.

(c) See the notebook for phase portraits.

## Problem 4

Consider the following system of equations:

$$\begin{pmatrix} \dot{x} \\ \dot{y} \end{pmatrix} = \begin{pmatrix} \sin(x) + \exp(y) - 1 \\ \sin(x - y) \end{pmatrix} \quad (80)$$

(a) See the notebook.

(b) Let's compute the Jacobian matrix at  $(0, 0)$ :

$$J(0, 0) = \begin{pmatrix} \frac{\partial \dot{x}}{\partial x} & \frac{\partial \dot{x}}{\partial y} \\ \frac{\partial \dot{y}}{\partial x} & \frac{\partial \dot{y}}{\partial y} \end{pmatrix} \Big|_{(0,0)} \quad (81)$$

$$= \begin{pmatrix} \cos(x) & \exp y \\ \cos(x - y) & -\cos(x - y) \end{pmatrix} \Big|_{(0,0)} \quad (82)$$

$$= \begin{pmatrix} 1 & 1 \\ 1 & -1 \end{pmatrix} \quad (83)$$

The corresponding linear system of equations is thus:

$$\begin{pmatrix} \dot{u} \\ \dot{v} \end{pmatrix} = \begin{pmatrix} 1 & 1 \\ 1 & -1 \end{pmatrix} \begin{pmatrix} u \\ v \end{pmatrix} \quad (84)$$

(c) See the notebook.

(d) See the notebook.