

3.1)

$$\begin{cases} \dot{x} = \sigma(y-x) \\ \dot{y} = rx - y - xz \\ \dot{z} = xy - bz \end{cases} \Rightarrow \begin{cases} \sigma = 10 \\ b = 8/3 \\ r = 28 \end{cases} \Rightarrow \begin{cases} \dot{x} = 10(y-x) & (f) \\ \dot{y} = 28x - y - xz & (g) \\ \dot{z} = xy - \frac{8}{3}z & (h) \end{cases}$$

a)

F.P.S. = at $\dot{x} = \dot{y} = \dot{z} = 0$

$$\Rightarrow \begin{cases} 0 = 10(y-x) & (1) \\ 0 = 28x - y - xz & (2) \\ 0 = xy - \frac{8}{3}z & (3) \end{cases}$$

(1): $y = x$ (4)

(4) into (3): $0 = x^2 - \frac{8}{3}z \Rightarrow z = \frac{3x^2}{8}$ (5)

(4), (5) into (2): $0 = 28x - x - x\left(\frac{3x^2}{8}\right) = 27x - x\left(\frac{3x^2}{8}\right)$

$$\Rightarrow 0 = x \left(27 - \frac{3x^2}{8} \right) \quad (x_1 = 0)$$

0 or 0

$$\Rightarrow 27 - \frac{3}{8}x^2 = 0 \Rightarrow \frac{3}{8}x^2 = 27 \Rightarrow x^2 = 72 \Rightarrow x = \pm\sqrt{72}$$

$$\Rightarrow y_1 = 0, \quad y_2 = -\sqrt{72}, \quad y_3 = \sqrt{72}$$

$$y = 0: \Rightarrow x = 0 \Rightarrow z = 0$$

One F.P. at $(0, 0, 0)^T$

$$y = -\sqrt{72}: \Rightarrow x = -\sqrt{72}$$

x, y into (3):

$$0 = (-\sqrt{72})(-\sqrt{72}) - \frac{8}{3}z \Rightarrow \frac{8}{3}z = 72 \Rightarrow z = 27$$

one F.P. at $(-\sqrt{72}, -\sqrt{72}, 27)^T$

$$y = \sqrt{72}: \Rightarrow x = \sqrt{72}$$

x, y into (3):

$$0 = \sqrt{72}\sqrt{72} - \frac{8}{3}z \Rightarrow z = 27$$

one F.P. at $(\sqrt{72}, \sqrt{72}, 27)^T$

Find eigenvalues of stability matrix to determine type of stability:

$$J = \begin{pmatrix} \frac{\partial f}{\partial x} & \frac{\partial f}{\partial y} & \frac{\partial f}{\partial z} \\ \frac{\partial g}{\partial x} & \frac{\partial g}{\partial y} & \frac{\partial g}{\partial z} \\ \frac{\partial h}{\partial x} & \frac{\partial h}{\partial y} & \frac{\partial h}{\partial z} \end{pmatrix} = \begin{pmatrix} -10 & 10 & 0 \\ (28-z) & -1 & -x \\ y & x & -\frac{8}{3} \end{pmatrix} \quad \text{use mathematica...}$$

Ans: 3 F.P.s and 0 stable F.P.s.

(See mathematica pdf for explanation).

FP at $(-\sqrt{72}, -\sqrt{72}, 27)^T$:

FP at $(\sqrt{72}, \sqrt{72}, 27)^T$:

3.1)

$$\begin{cases} \dot{x} = \sigma(y-x) & = f(x, y, z) \\ \dot{y} = rx - y - xz & = g(x, y, z) \\ \dot{z} = xy - bz & = h(x, y, z) \end{cases}$$

c)

$$J = \begin{pmatrix} \frac{\partial f}{\partial x} & \frac{\partial f}{\partial y} & \frac{\partial f}{\partial z} \\ \frac{\partial g}{\partial x} & \frac{\partial g}{\partial y} & \frac{\partial g}{\partial z} \\ \frac{\partial h}{\partial x} & \frac{\partial h}{\partial y} & \frac{\partial h}{\partial z} \end{pmatrix} = \begin{pmatrix} -\sigma & \sigma & 0 \\ (r-z) & -1 & -x \\ y & x & -b \end{pmatrix}$$

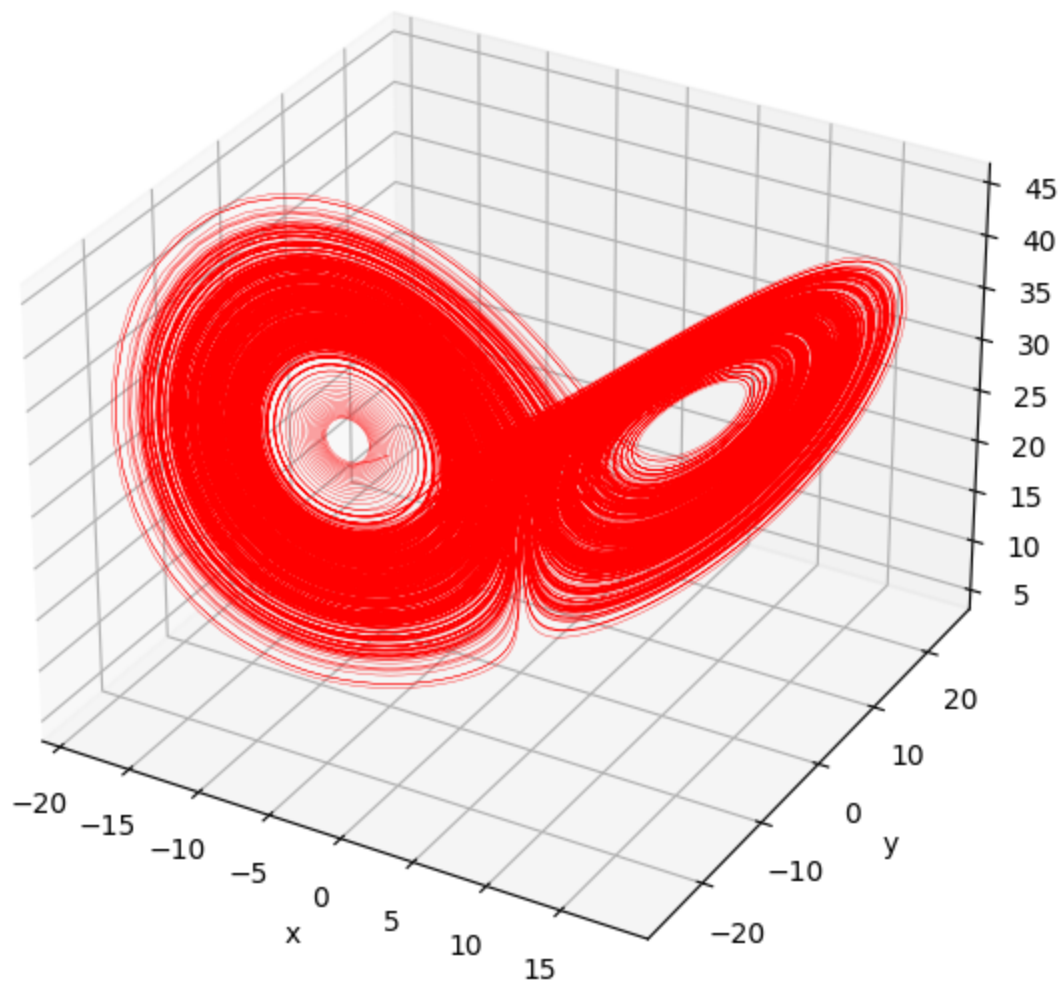
ANS:

d)

$$\lambda_1 + \lambda_2 + \lambda_3 = \text{tr } J = -\sigma - 1 - b$$

Ans: $-\lambda_1 + \lambda_2 + \lambda_3 = -\sigma - 1 - b$

3.1b



```

1 import numpy as np
2 import matplotlib.pyplot as plt
3 from scipy.integrate import odeint
4 import sys
5 import os
6
7 xmin = -1
8 ymin = -1
9 zmin = -1
10 xmax = 1
11 ymax = 1
12 zmax = 1
13
14 # Streamplot
15 # no_points = 100
16 # x_points = np.linspace(xmin, xmax, no_points)
17 # y_points = np.linspace(ymin, ymax, no_points)
18 # z_points = np.linspace(zmin, zmax, no_points)
19 # X, Y, Z = np.meshgrid(x_points, y_points)
20
21 # dxdt_streamplot = mu*X + Y - X**2
22 # dydt_streamplot = -X + mu*Y + 2*X**2
23 # dzdt_streamplot =
24
25 # Numerical integration
26 T = 500
27 t = np.linspace(0, T, T*100)
28 x = np.zeros(T)
29 y = x.copy()
30 z = x.copy()
31 # fp = np.array([(1+(mu**2))/(2+mu), (-(2*mu-1)*(1+mu**2))/((2+mu)**2)], [0,0])
32 # x[0] = fp[0,0] - 0.01
33 # y[0] = fp[0,1] - 0.01
34 x[0] = 0.01
35 y[0] = 0.01
36 z[0] = 0.01
37
38 def dynamical_system(xyz, t):
39     x = xyz[0]
40     y = xyz[1]
41     z = xyz[2]
42     dxdt_integration = 10*(y-x)
43     dydt_integration = 28*x-y-x*z
44     dzdt_integration = x*y-(8/3)*z
45     return [dxdt_integration, dydt_integration, dzdt_integration]
46
47 x0y0z0 = [x[0], y[0], z[0]]
48 xyz = odeint(dynamical_system, x0y0z0, t)
49 x = xyz[:,0]
50 y = xyz[:,1]
51 z = xyz[:,2]
52
53 fig, ax = plt.subplots(subplot_kw={"projection": "3d"}, figsize=(7,7))
54 # ax.streamplot(X, Y, dxdt_streamplot, dydt_streamplot, density = 2)
55 ax.plot(x[100:], y[100:], z[100:], '-', color='red', linewidth=0.25)
56 # ax.plot(fp[0,0], fp[0,1], '.', color='black', markersize=15, label='Saddle node')
57 # ax.plot(fp[1,0], fp[1,1], '.', color='magenta', markersize=15, label='Unstable
    spiral')
58 ax.set_title('$3.1b$')
59 ax.set_xlabel('x')
60 ax.set_ylabel('y')
61 ax.set_zlabel('z')
62 # ax.set_xlim(xmin, xmax)
63 # ax.set_ylim(ymin, ymax)
64 # ax.set_zlim(zmin, zmax)
65 # ax.set_box_aspect(1)
66
67 # plt.legend(loc="upper left")
68 script_dir = os.path.dirname(__file__)
69 results_dir = os.path.join(script_dir, '3.1/')
70 plt.savefig('Dynamical systems/DS HW3/3.1/3.1b.png', bbox_inches='tight')
71 plt.show()

```

```
(*3.1a*)
ClearAll["Global`*"];
x = 0;
y = 0;
z = 0;

x =  $\sqrt{72}$ ;
y =  $\sqrt{72}$ ;
z = 27;

x =  $-\sqrt{72}$ ;
y =  $-\sqrt{72}$ ;
z = 27;

m = Eigenvalues[{{-10, 10, 0}, {28 - z, -1, -x}, {y, x, -8/3}}] // MatrixForm;
m // FullSimplify;
```

$$(*fp1 = \begin{pmatrix} \frac{1}{2} \left(-11 - \sqrt{1201} \right) \\ \frac{1}{2} \left(-11 + \sqrt{1201} \right) \\ -\frac{8}{3} \end{pmatrix})$$

$$fp2 = \begin{pmatrix} -13.9... \\ 0.0940... + 10.2... i \\ 0.0940... - 10.2... i \end{pmatrix}$$

$$fp3 = \begin{pmatrix} -13.9... \\ 0.0940... + 10.2... i \\ 0.0940... - 10.2... i \end{pmatrix}$$

For a fixed point to be stable,
all eigenvalues must be strictly smaller than 0. For all three fixed points
this is not the case. Thus, there are no fixed points in this system. *)

```
In[ ]:= (*3.1d*)
ClearAll["Global`*"];
m = Eigenvalues[{{-σ, σ, 0}, {r - z, -1, -x}, {y, x, -b}}] // MatrixForm;
m // FullSimplify
```

Out[] // MatrixForm =

$$\begin{pmatrix} \text{Root}\left[144 \sigma + 28 b \sigma - b r \sigma + (72 + b + 28 \sigma + b \sigma - r \sigma) \mp 1 + (1 + b + \sigma) \mp 1^2 + \mp 1^3, 1\right] \\ \text{Root}\left[144 \sigma + 28 b \sigma - b r \sigma + (72 + b + 28 \sigma + b \sigma - r \sigma) \mp 1 + (1 + b + \sigma) \mp 1^2 + \mp 1^3, 2\right] \\ \text{Root}\left[144 \sigma + 28 b \sigma - b r \sigma + (72 + b + 28 \sigma + b \sigma - r \sigma) \mp 1 + (1 + b + \sigma) \mp 1^2 + \mp 1^3, 3\right] \end{pmatrix}$$

Integrate[]