

**Question 2.** Consider the system

$$\begin{aligned}\dot{x} &= y - ax \\ \dot{y} &= -ay + \frac{x}{1+x},\end{aligned}$$

where  $a$  is a positive parameter. Answer the following questions.

- For each qualitatively different value of  $a > 0$ , find all equilibrium points. When the Hartman-Grobman theorem applies, classify each equilibrium point.
- Describe the bifurcation that occurs as  $a$  varies and find the critical value of  $a$  (call it  $a^*$ ) at which the bifurcation occurs. (You do not need to compute the center manifold at  $a = a^*$ .)
- Sketch the phase plane (phase portrait) for  $a > a^*$  which qualitatively describes the full dynamics of the system. *Hint: You should indicate the equilibrium points, a heteroclinic orbit, the stable and unstable curves, and six trajectories.*

a) To find equilibrium points, we set each component to zero:

$$\dot{x} = y - ax = 0$$

$$\Rightarrow y = ax$$

$$\dot{y} = -ay + \frac{x}{1+x} = 0$$

$$\Rightarrow -a^2x + \frac{x}{1+x} = 0$$

$$\Rightarrow x \left( -a^2 + \frac{1}{1+x} \right) = 0$$

$$\Rightarrow x = 0 \quad \text{or} \quad a^2 = \frac{1}{1+x}$$

$$\frac{x}{1+x} = \frac{(1+x) - x}{(1+x)^2}$$

$$\Rightarrow a^2 + a^2x = 1$$

$$\Rightarrow x = \frac{1-a^2}{a^2}$$

$$\frac{-3}{4}, \frac{-6}{4}$$

Thus our equilibrium points are  $(0,0)$  and  $\left( \frac{1-a^2}{a^2}, \frac{a-a^3}{a^2} \right)$ .

To classify these, we plug them into

$$DF(x,y) = \begin{bmatrix} -a & 1 \\ \frac{1}{(1+x)^2} & -a \end{bmatrix}$$

So:

$$DF_{(0,0)} = \begin{bmatrix} -a & 1 \\ 1 & -a \end{bmatrix}$$

eigenvalues:  $(-a-\lambda)(-a-\lambda) - 1 = 0$

$$\Rightarrow \lambda^2 + 2\lambda a + a^2 - 1 = 0$$

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

Since  $a > 0$ , we must have  $\lambda_1 = -a + 1$ ,  $\lambda_2 = -a - 1$ .

If  $0 < a < 1$ , then  $\lambda_2 < 0 < \lambda_1$  & we have a saddle equilibrium.

If  $a = 1$  then  $\lambda_1 = 0$  & H-G does not apply.

If  $a > 1$  then  $\lambda_2 < \lambda_1 < 0$  & we have a sink.

Now

$$DF_{\left(\frac{1-a^2}{a^2}, \frac{a-a^3}{a^2}\right)} = \begin{bmatrix} -a & 1 \\ \frac{1}{\left(1 + \frac{1-a^2}{a^2}\right)^2} & -a \end{bmatrix}$$
$$= \begin{bmatrix} -a & 1 \\ a^4 & -a \end{bmatrix} \quad \begin{array}{l} -ax + y = -ax + a^2x \\ y = a^2x \end{array}$$

eigenvalues:  $(-a-\lambda)(-a-\lambda) - a^4 = 0$

$$\Rightarrow \lambda^2 + 2a\lambda + a^2 - a^4 = 0$$

$$\Rightarrow \lambda^2 + 2a\lambda + a^2 = a^4$$

$$\Rightarrow (\lambda + a)^2 = a^4$$

$$\Rightarrow \lambda_1, \lambda_2 = -a \pm a^2$$

If  $0 < a < 1$ , then  $a^2 < a$  &  $\lambda_2 < \lambda_1 < 0$ , so we have a sink.

If  $a = 1$ , then  $\lambda_1 = 0$  and H-G does not apply.

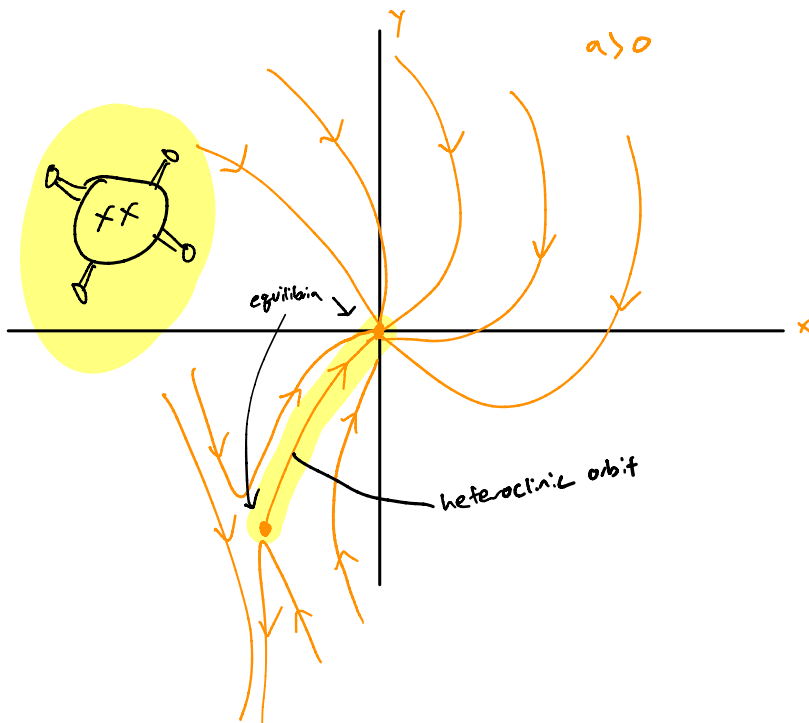
If  $a > 1$ , then  $a^2 > a$  &  $\lambda_2 < 0 < \lambda_1$ , so we have a saddle.

b) Note the stability of both equilibrium change at  $a = 1$ , so our critical value of  $a$  is  $a^* = 1$ .

The point  $(0, 0)$  switches from a saddle (unstable) to a sink (stable).

The point  $(\frac{1-a^2}{a^2}, \frac{a-a^3}{a^2})$  does the opposite.

c)



stable subspace of  $(0,0)$  is  $xy$  plane

unstable subspace of  $(\frac{1-a^2}{a^2}, \frac{a-a^3}{a^2})$  is  $\text{span} \left\{ \begin{bmatrix} 1 \\ a^2 \end{bmatrix} \right\}$

stable subspace of  $(\frac{1-a^2}{a^2}, \frac{a-a^3}{a^2})$

is  $\text{span} \left\{ \begin{bmatrix} 1 \\ -a^2 \end{bmatrix} \right\}$

↓

$$\begin{bmatrix} -a & 1 \\ a^2 & -a \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} x(-a+a^2) \\ y(-a+a^2) \end{bmatrix}$$

$$\Rightarrow -ax + y = -ax + a^2x$$

$$\Rightarrow y = a^2x$$