ODE MIDTERM II FALL 2021 YANGYANG WANG

1. (20 points) Consider

$$\dot{x} = x^2 - y^2
\dot{y} = y$$
(1)

- (a) Use the power series method to find the quadratic approximation for U, the unstable manifold of the equilibrium (0,0).
- (b) Sketch U and a few other solutions of this system in the xy-plane. (Hint: y=0 is invariant under the flow.)
- (c) Write down the linearization of (1) at (0,0). Find its equilibrium points and draw the phase portrait.
- (d) Compare solutions of the nonlinear system and its linearization. Is there a conjugacy between the two systems in a neighborhood of (0,0)? If yes, construct a conjugacy. If no, explain why this does not violate the Hartman-Grobman theorem.
- 2. (20 points) Let

$$g(x) \coloneqq \frac{f(x)}{1 + |f(x)|},$$

where $f: E \to \mathbb{R}^n$ is locally Lipschitz and E is an open subset in \mathbb{R}^n containing x_0 . Prove the solution of

$$x' = g(x), \ x(0) = x_0 \tag{2}$$

exists on $(-\infty, \infty)$ by showing the following:

- (a) For g(x) locally Lipschitz, if there exists M > 0 such that $|g(x)| \leq M$ for all $x \in E$, then the solution to x' = g(x), $x(0) = x_0$ exists on $(-\infty, \infty)$.
- (b) Show $g(x) = \frac{f(x)}{1 + |f(x)|}$ is locally Lipschitz.
- (c) Combine (a) and (b) to prove the solution to (2) exists for all t in $(-\infty, \infty)$.
- 3. (10 points) Consider

$$\dot{x} = -x + 2y^3 - 2y^4$$

$$\dot{y} = -x - y + xy$$

Determine the stability (stable but not asymptotically stable, unstable, or asymptotically unstable) of the equilibrium point (0,0) by finding an appropriate Liapunov function. Hint: Consider $L(x,y) = x^m + y^n$. Determine m and n based on the conditions of the Liapunov theorem.

4. (20 points) The following system is a Hamiltonian system:

$$\dot{x} = y$$

$$\dot{y} = -x^2 - x$$

- (a) Find a Hamiltonian function H(x,y) and its critical points.
- (b) Consider

$$\dot{x} = -\frac{\partial H}{\partial x}$$

$$\dot{y} = -\frac{\partial H}{\partial y}$$

where H is the function you found in part (a). Use an appropriate Liapunov function to determine the stability of the origin in the above system. (Hint: You can't directly use the properties of the Hamiltonian or gradient systems.)