

ODE MIDTERM II
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YANGYANG WANG

1. (20 points) Consider

$$\begin{aligned}\dot{x} &= x^2 - y^2 \\ \dot{y} &= y\end{aligned}\tag{1}$$

- (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

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

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

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

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

$$\begin{aligned}\dot{x} &= -x + 2y^3 - 2y^4 \\ \dot{y} &= -x - y + xy\end{aligned}$$

Determine the stability (not asymptotic stability, instability, or asymptotic instability) 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:

$$\begin{aligned}\dot{x} &= y \\ \dot{y} &= -x^2 - x\end{aligned}$$

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

$$\begin{aligned}\dot{x} &= -\frac{\partial H}{\partial x} \\ \dot{y} &= -\frac{\partial H}{\partial y}\end{aligned}$$

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.)