

Autonomous Equations and Stability of Equilibrium Points

Autonomous Equations: A differential equation where the independent variable does not explicitly appear in its expression. It has the general form

$$\underline{y' = f(y)}$$

Examples:

$$y' = e^{2y} - y^3$$

$$y' = y^3 - 4y$$

$$y' = y^4 - 81 + \sin y$$

Note that any autonomous DE is separable. Because

$$\frac{dy}{dx} = f(y) \quad \text{equivalently} \quad \frac{dy}{f(y)} = dx$$

Therefore
$$\int \frac{dy}{f(y)} = \int dx.$$

As long as we can integrate the LHS, then we know how to solve these autonomous DE. What we are interested here is ~~that~~ to predict the behaviour of autonomous equation's solution without solving the DE. By using its Direction Field.

In order the DE to make sense we assume that $f(y) \neq 0$. Now we want to understand what happens when $f(y) = 0$?

Equilibrium Solution

Equilibrium solutions (or Critical points) occur where $y' = f(y) = 0$. That is they are the roots of $f(y) = 0$

Example! $y' = y^3 - 2y^2$

What are the equilibrium solutions? ~~What are the solutions?~~

Solution:

Since $f(y) = y^3 - 2y^2 = 0$

Therefore $y^2(y-2) = 0$ therefore $y=0$ and $y=2$

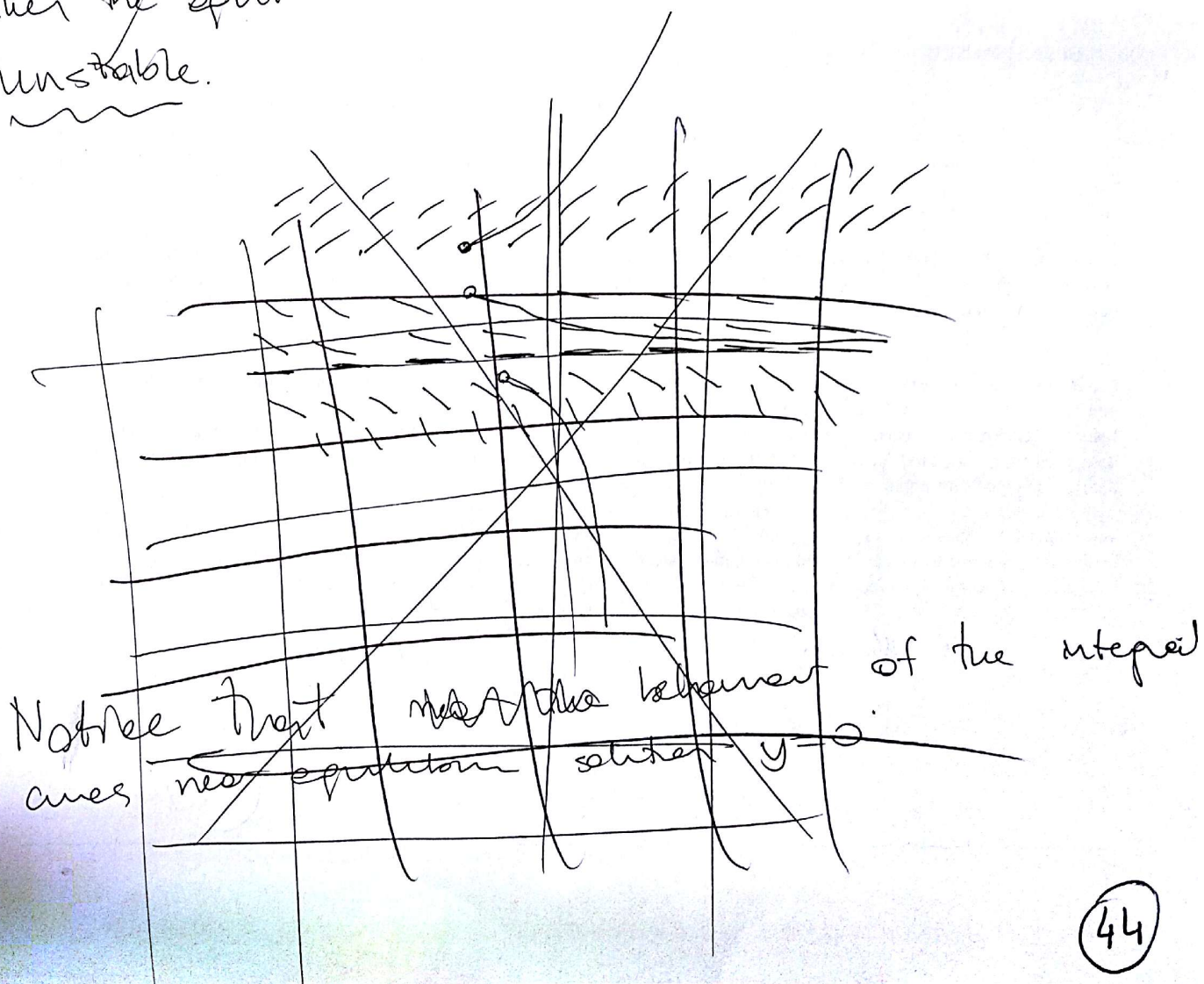
hence $y=0$ & $y=2$ are equilibrium solutions

Stability of Equilibrium Solution

Stability of a equilibrium solution is classified according to the behavior of the integral curves near it.

If the nearby integral curves all converge towards an equilibrium solution as t increases, then the equilibrium solution is said to be stable, or asymptotically stable.

If the nearby ^{integral} curves all diverge away from an equilibrium solution as t increases then the equilibrium solution is said to be unstable.

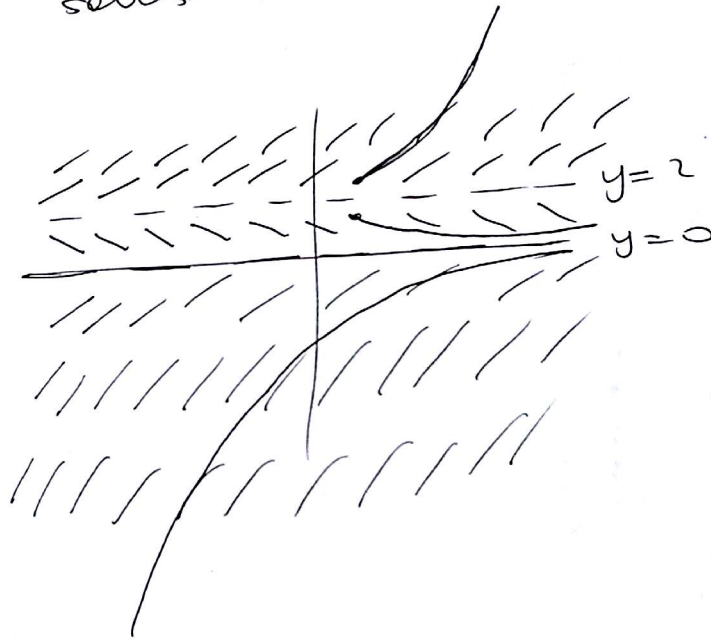


Example: $y' = y^2 - 2y$. Find the equilibrium solutions and classify them.

$$y' = f(y) = y^2 - 2y = 0$$

then $y = 2$ or $y = 0$ are

equilibrium solns. We draw the direction field



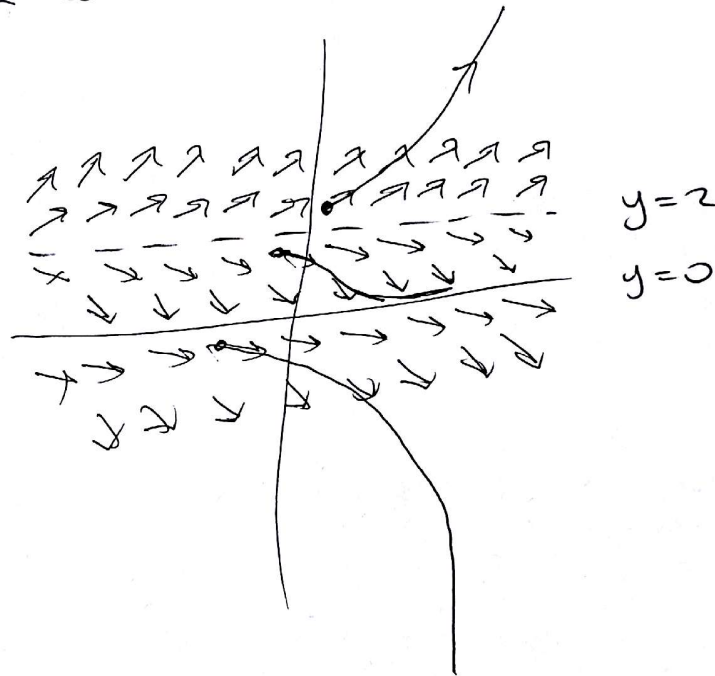
Any solution starting near $y=0$ as $t \rightarrow \infty$ solutions get closer and closer to $y=0$. Therefore, $y=0$ is a stable or asymptotically stable equilibrium solution.

For solutions starting near $y=2$ moving away from $y=2$ line and therefore it's unstable.

* There is also semistable equilibrium solution.

What that means is that solutions starting above the equilibrium from one side approaches to the equilibrium solution and the other side goes away from the equilibrium solution.

Example! $y' = y^3 - 2y^2$ Then $y=0$ and $y=2$ are equilibrium solutions. The direction field shows that



So solutions starting above $y=2$ goes to ∞ as $x \rightarrow \infty$
 Solutions starting between $0 < y < 2$ goes to the equilibrium solution $y=0$
 Solutions below $y=0$ goes to $-\infty$ as $x \rightarrow \infty$.

The Existence and Uniqueness theorem for the linear DE

Does an initial value problem have always a solution? How many solutions are there? The following theorem states precise conditions under which exactly one solution would always exist for a given initial value problem.

Thm! Let $y' + p(x)y = q(x)$.

Let $x_0 \in (a, b) = I$. Let $p(x)$ and $q(x)$ be continuous on I . Then the DE has a unique solution for each $x_0 \in I$ with the initial value $y(x_0) = y_0$ for arbitrary prescribed y_0 .

Example! Consider the DE with initial value $y(2\pi) = 0$
 $\cos x \cdot y' - \sin x \cdot y = 3 \cos x$

Find the largest interval for which unique solution exists.

Solution!

Rewrite the DE as

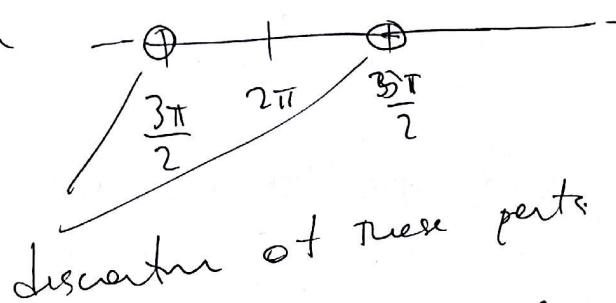
$$y' - \frac{\sin x}{\cos x} y = 3x$$

Now $p(x) = -\frac{\sin x}{\cos x}$ and $q(x) = 3x$

Now $P(x) = -\frac{\sin x}{\cos x}$ and $Q(x) = 3x$

then $3x$ is a nice and continuous function for all x
 But $P(x)$ is discontinuous at points
 $x = \pm \frac{\pi}{2}, \pm \frac{3\pi}{2}, \pm \frac{5\pi}{2}, \dots$

According to the existence and uniqueness theorem
~~At least~~ A unique solution exists to the initial value problem



Therefore the largest interval containing 2π is
 $\left(\frac{3\pi}{2}, \frac{5\pi}{2}\right)$.

Existence and Uniqueness Theorem for Nonlinear Equations.
 A theorem analogous to the previous one is

Thm! ~~Let the~~ Consider the DE
 $y' = f(x, y)$.

Let the function f and $\frac{\partial f}{\partial y}$ be continuous
 in some rectangle

(48)

$a < x < b$ and $s < y < t$, arbitrary point
 (x_0, y_0) . Then in some interval
 $x_0 - h < x < x_0 + h$ contained in $a < x < b$
 there is a unique solution $y(x)$ of the
 above initial value problem.

Example! Consider the nonlinear DE with initial value

$$y' = x^2 y^{\frac{1}{2}} \quad y(0) = 0$$

Since $f(x, y) = x^2 y^{\frac{1}{2}}$ and

$$\frac{\partial f}{\partial y} = \frac{1}{2} x^2 y^{-\frac{1}{2}}$$

But this function
 is not continuous when
 $y = 0$

there is not a unique solution is not prevented

In fact $y(t) = \frac{t^6}{36}$ and $y(0) = 0$

are both solutions.