

System dynamics can be also represented as:

$$\dot{z} = Az + \left[f(z) - \frac{\partial f}{\partial z}(0)z \right] = Az + \tilde{f}(z)$$

$$\tilde{f}(0) = 0, \quad \frac{\partial \tilde{f}}{\partial z}(0) = 0$$

Suppose A has k eigenvalues with 0 real part
and $m = n - k$ eigenvalues with negative real part
we can always find T s.t. $T^{-1} = \begin{pmatrix} \text{basis} \\ e_c \\ \text{basis} \\ e_s \end{pmatrix}$

$$TAT^{-1} = \begin{bmatrix} A & 0 \\ 0 & B \end{bmatrix} \quad \begin{array}{ll} A (k \times k) & B (m \times m) \\ \sigma(A) \subset i\mathbb{R} & \sigma(B) \subset \mathbb{C}^- \end{array}$$

$$\begin{bmatrix} x \\ y \end{bmatrix} = Tz \quad x \in \mathbb{R}^k \quad y \in \mathbb{R}^m$$

$$\Rightarrow \begin{cases} \dot{x} = Ax + f(x, y) \\ \dot{y} = Bx + g(x, y) \end{cases} \quad \begin{array}{l} f(0,0) = g(0,0) = 0 \\ \left(\frac{\partial f}{\partial x} \quad \frac{\partial f}{\partial y} \right) \Big|_0 = \left(\frac{\partial g}{\partial x} \quad \frac{\partial g}{\partial y} \right) \Big|_0 = (0,0) \end{array}$$

For a given vector field around the equilibrium

$$W^c(0) = \left\{ (x, y) \in \mathbb{R}^c \times \mathbb{R}^s : y = h(x), |x| < \delta, h(0) = 0, \frac{\partial h}{\partial x} \Big|_0 = 0 \right\}$$

An invariant manifold is said to be the "central manifold" for $W_c(0)$.

In fact with $h(0) = 0$ and $\frac{\partial h}{\partial x} \Big|_0 = 0 \Rightarrow E_c$ is tangent to $W^c(0)$

Theorem 1

The center manifold exists and the evolutions on it for small δ are characterized by

$$\dot{u} = Au + f(u, h(u)) \quad u \in \mathbb{R}^c$$

Theorem 2

If $u=0$ is stable / AS / unstable, $(x, y) = (0, 0)$ in the system (\dot{x}, \dot{y}) is stable / AS / unstable

Moreover, if $(x(t), y(t))$ solution of (\dot{x}, \dot{y}) with (x_0, y_0) small:
 $\exists v(t)$ s.t. for $t \rightarrow \infty$ $\chi > 0$

Moreover, if $(x(t), y(t))$ solution of (\dot{x}, \dot{y}) with (x_0, y_0) small:
 $\exists v(t)$ s.t. for $t \rightarrow \infty$, $\gamma > 0$
 $x(t) = v(t) + \mathcal{O}(e^{-\gamma t})$
 $y(t) = h(v(t)) + \mathcal{O}(e^{-\gamma t})$

The equations that characterizes the central manifold are:

$$y = h(x) \Rightarrow \dot{y} = \frac{\partial h}{\partial x} \dot{x} \quad \text{where} \quad \begin{aligned} \dot{x} &= Ax + f(x, h(x)) \\ \dot{y} &= Bh(x) + g(x, h(x)) \end{aligned}$$

↙

$$Bh(x) + g(x, h(x)) = \frac{\partial h}{\partial x} (Ax + f(x, h(x)))$$

expressed also as:

$$N(h(x)) = \frac{\partial h}{\partial x} (Ax + f(x, h(x))) - Bh(x) - g(x, h(x)) = 0$$

↳ Nonlinear differential operator

With the approximation of $h(x)$ (Taylor series in x) we can find an approximated solution:

Theorem 3

Let $\phi: \mathbb{R}^c \rightarrow \mathbb{R}^s$ be a C^1 map with $\phi(0) = 0$ and $\frac{\partial \phi}{\partial x}(0) = 0$.

$$N(\phi(x)) = \mathcal{O}(|x|^p), \quad x \rightarrow 0 \quad \text{for } p > 1.$$

then for sufficiently small $|x|$

$$|h(x) - \phi(x)| = \mathcal{O}(|x|^p)$$

$$\Rightarrow \dot{x} = Ax + f(x, \phi(x)) + \mathcal{O}(|x|^{p+1})$$