

Q1 a:

$$u=0 \therefore$$

$$\dot{x}_1 = 2x_2 - 2x_1 + x_1 - x_1^3, \quad \dot{x}_2 = -2x_2 + 2x_1 + x_2 - x_2^3 \therefore$$

equilibria when  $(\dot{x}_1, \dot{x}_2) = (0, 0)$   $\therefore$  let:

$$\dot{x}_1 = 2x_2 - x_1 - x_1^3 = 0 \quad \therefore \frac{1}{2}x_1^3 + \frac{1}{2}x_1 = x_2 \therefore$$

$$\dot{x}_2 = -x_2 + 2x_1 - x_2^3 = 0 = -\left(\frac{1}{2}x_1^3 + \frac{1}{2}x_1\right) + 2x_1 - \left(\frac{1}{2}x_1^3 + \frac{1}{2}x_1\right)^3 \therefore$$

$$\text{if } x_1 = 0: -\left(\frac{1}{2}(0)^3 + \frac{1}{2} \times 0\right) + 2(0) - \left(\frac{1}{2}(0)^3 + \frac{1}{2}(0)\right)^3 = 0 = \dot{x}_2 \therefore \frac{1}{2}(0)^3 + \frac{1}{2}(0) = 0$$

$\therefore (x_1 = 0, x_2 = 0) = (0, 0)$  is an equilibrium point.

$$\therefore 2(0) - 0 - (0)^3 = \dot{x}_1 = 0$$

$$\text{if } x_1 = 1: -\left(\frac{1}{2}(1)^3 + \frac{1}{2}(1)\right) + 2(1) - \left(\frac{1}{2}(1)^3 + \frac{1}{2}(1)\right)^3 =$$

$$-1 + 2 - 1 = 0 = \dot{x}_2 \therefore \frac{1}{2}(1)^3 + \frac{1}{2}(1) = x_2 = 1 \therefore$$

$(x_1 = 1, x_2 = 1) = (1, 1)$  is an equilibrium point.

$$\therefore 2(1) - 1 - (1)^3 = \dot{x}_1 = 0$$

$$\text{if } x_1 = -1: \frac{1}{2}(-1)^3 + \frac{1}{2}(-1) = x_2 = -1 \therefore$$

$$2(-1) - (-1) - (-1)^3 = \dot{x}_1 = 0$$

$$-\left(\frac{1}{2}(-1)^3 + \frac{1}{2}(-1)\right) + 2(-1) - \left(\frac{1}{2}(-1)^3 + \frac{1}{2}(-1)\right)^3 =$$

$$1 - 2 + 1 = \dot{x}_2 = 0 \therefore$$

$(x_1 = -1, x_2 = -1) = (-1, -1)$  is an equilibrium point.  $\therefore$

the equilibria are:  $(0, 0)$ ,  $(1, 1)$ ,  $(-1, -1)$



Q16

$$\mathbf{f} = \begin{bmatrix} f_1 \\ f_2 \end{bmatrix} = \dot{\mathbf{x}} = \begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} 2x_2 - x_1 - x_1^3 \\ -x_2 + 2x_1 - x_2^3 \end{bmatrix} \quad \therefore$$

$$f_1 = 2x_2 - x_1 - x_1^3, \quad f_2 = -x_2 + 2x_1 - x_2^3 \quad \therefore$$

$$\frac{\partial f_1}{\partial x_1} = -1 - 3x_1^2, \quad \frac{\partial f_2}{\partial x_1} = 2,$$

$$\frac{\partial f_1}{\partial x_2} = 2, \quad \frac{\partial f_2}{\partial x_2} = -1 - 3x_2^2 \quad \therefore$$

$$\frac{\partial \mathbf{f}}{\partial \mathbf{x}} = \frac{\partial}{\partial \mathbf{x}} \begin{bmatrix} f_1 \\ f_2 \end{bmatrix} = \begin{bmatrix} \partial f_1 / \partial x_1 & \partial f_1 / \partial x_2 \\ \partial f_2 / \partial x_1 & \partial f_2 / \partial x_2 \end{bmatrix} = \begin{bmatrix} -1 - 3x_1^2 & 2 \\ 2 & -1 - 3x_2^2 \end{bmatrix} \quad \therefore$$

$$\text{For equilibrium } (0,0): \frac{\partial \mathbf{f}}{\partial \mathbf{x}} \Big|_{(0,0)} = \begin{bmatrix} -1 - 3(0)^2 & 2 \\ 2 & -1 - 3(0)^2 \end{bmatrix} = \begin{bmatrix} -1 & 2 \\ 2 & -1 \end{bmatrix} \quad \therefore$$

$$\frac{\partial \mathbf{f}}{\partial \mathbf{x}} \Big|_{(0,0)} - \lambda \mathbf{I} = \begin{bmatrix} -1 - \lambda & 2 \\ 2 & -1 - \lambda \end{bmatrix} \quad \therefore$$

$$\det \left( \frac{\partial \mathbf{f}}{\partial \mathbf{x}} \Big|_{(0,0)} - \lambda \mathbf{I} \right) = \begin{vmatrix} -1 - \lambda & 2 \\ 2 & -1 - \lambda \end{vmatrix} = (-1 - \lambda)(-1 - \lambda) - 2 \times 2 = 1 + \lambda^2 + 2\lambda - 4 =$$

$$\lambda^2 + 2\lambda - 3 = (\lambda + 3)(\lambda - 1) = 0 \quad \therefore$$

$$\lambda_1 = -3, \lambda_2 = 1 \quad \therefore \lambda_1 \in \mathbb{R}_{<0}, \lambda_2 \in \mathbb{R}_{>0} \quad \therefore$$

the equilibrium  $(0,0)$  is a saddle point.

$$\text{For equilibrium } (1,1): \frac{\partial \mathbf{f}}{\partial \mathbf{x}} \Big|_{(1,1)} = \begin{bmatrix} -1 - 3x_1^2 & 2 \\ 2 & -1 - 3x_2^2 \end{bmatrix} \Big|_{(1,1)} = \begin{bmatrix} -1 - 3(1)^2 & 2 \\ 2 & -1 - 3(1)^2 \end{bmatrix} = \begin{bmatrix} -4 & 2 \\ 2 & -4 \end{bmatrix} \quad \therefore$$

$$\therefore \text{For its eigen values: } \det \left( \frac{\partial \mathbf{f}}{\partial \mathbf{x}} \Big|_{(1,1)} - \lambda \mathbf{I} \right) = \begin{vmatrix} -4 - \lambda & 2 \\ 2 & -4 - \lambda \end{vmatrix} =$$

$$(-4 - \lambda)(-4 - \lambda) - 2 \times 2 = 16 + \lambda^2 - 8\lambda - 4 = \lambda^2 + 8\lambda + 12 = (\lambda + 6)(\lambda + 2) = 0 \quad \therefore$$

$$\lambda_1 = -6, \lambda_2 = -2 \quad \therefore \lambda_1, \lambda_2 \in \mathbb{R}_{<0} \quad \therefore$$

the equilibrium  $(1,1)$  is a stable node.

$$\text{For equilibrium } (-1,-1): \frac{\partial \mathbf{f}}{\partial \mathbf{x}} \Big|_{(-1,-1)} = \begin{bmatrix} -1 - 3x_1^2 & 2 \\ 2 & -1 - 3x_2^2 \end{bmatrix} \Big|_{(-1,-1)} = \begin{bmatrix} -1 - 3(-1)^2 & 2 \\ 2 & -1 - 3(-1)^2 \end{bmatrix} = \begin{bmatrix} -4 & 2 \\ 2 & -4 \end{bmatrix} \quad \therefore$$

$$\text{same as before: For its eigen values: } \det \left( \frac{\partial \mathbf{f}}{\partial \mathbf{x}} \Big|_{(-1,-1)} - \lambda \mathbf{I} \right) = \begin{vmatrix} -4 - \lambda & 2 \\ 2 & -4 - \lambda \end{vmatrix} = (\lambda + 6)(\lambda + 2) = 0 \quad \therefore \lambda_1 = -6, \lambda_2 = -2 \quad \therefore \lambda_1, \lambda_2 \in \mathbb{R}_{<0} \quad \therefore$$

the equilibrium  $(-1,-1)$  is a stable node.



### Question 1C:

The equilibria  $(0,0)$  has eigen values:  $\lambda_1 = -3$ ,  $\lambda_2 = 1$ .

● The equilibria  $(1,1)$  has eigen values  $\lambda_1 = -6$ ,  $\lambda_2 = -2$ .

The equilibria  $(-1,-1)$  has eigen values  $\lambda_1 = -6$ ,  $\lambda_2 = -2$   $\therefore$

all the equilibrium points have atleast one eigen value that is negative  $\therefore$  they all have atleast one eigen value that is not positive  $\therefore$  none of the equilibria are unstable focus or unstable nodes.

$\therefore$  By the Poincare-Bendixson Criterion; the Criterion for the existence of a limit cycle is not fulfilled.

●  $\therefore$  The system does not have limit cycles.



# Question 1d

$$x = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

$$\dot{x} = \frac{d}{dt} x = \frac{d}{dt} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = Ax + Bu =$$

$$\begin{bmatrix} 2(x_2 - x_1) + x_1(1 - x_1^2) \\ -2(x_2 - x_1) + x_2(1 - x_2^2) + u \end{bmatrix} = \begin{bmatrix} 2(x_2 - x_1) + x_1(1 - x_1^2) \\ -2(x_2 - x_1) + x_2(1 - x_2^2) \end{bmatrix} + \begin{bmatrix} 0 \\ u \end{bmatrix} =$$

$$\begin{bmatrix} 2x_2 - x_1 - x_1^3 \\ -x_2 + 2x_1 - x_2^3 \end{bmatrix} + \begin{bmatrix} 0 \\ 1 \end{bmatrix} u = \begin{bmatrix} (-1 - x_1^2)x_1 + 2x_2 \\ (2)x_1 + (-1 - x_2^2)x_2 \end{bmatrix} + \begin{bmatrix} 0 \\ 1 \end{bmatrix} u =$$

$$\begin{bmatrix} -1 - x_1^2 & 2 \\ 2 & -1 - x_2^2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 0 \\ 1 \end{bmatrix} u = A \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + Bu = Ax + Bu \quad \therefore$$

$$A = \begin{bmatrix} -1 - x_1^2 & 2 \\ 2 & -1 - x_2^2 \end{bmatrix}, \quad B = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$

$\therefore$  about the origin is  $(x_1, x_2) = (0, 0) \quad \therefore$

$$A = \begin{bmatrix} -1 - 0^2 & 2 \\ 2 & -1 - 0^2 \end{bmatrix} = \begin{bmatrix} -1 & 2 \\ 2 & -1 \end{bmatrix} \quad B = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$



Question 1e:

Controllability matrix is:  $M = [B \ ; \ AB] =$

$$\begin{bmatrix} 0 \\ 1 \end{bmatrix} : \begin{bmatrix} -1-x_1^2 & 2 \\ 2 & -1-x_1^2 \end{bmatrix} \begin{bmatrix} 0 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ 1 \end{bmatrix} : \begin{bmatrix} 2 \\ -1-x_1^2 \end{bmatrix} =$$

$$\begin{bmatrix} 0 & 2 \\ 1 & -1-x_1^2 \end{bmatrix} \therefore$$

$\text{Rank}(M) = 2$  is full rank matrix.  $\therefore$

$$\det(M) = \begin{vmatrix} 0 & 2 \\ 1 & -1-x_1^2 \end{vmatrix} = 0(-1-x_1^2) - 1 \times 2 = -2 \neq 0 \therefore \text{Controllable.} \therefore$$

The pair  $(A, B)$  is Controllable.

about the origin is  $(x_1, x_2) = (0, 0)$   $\therefore$

$$M = \begin{bmatrix} 0 & 2 \\ 1 & -1-0^2 \end{bmatrix} = \begin{bmatrix} 0 & 2 \\ 1 & -1 \end{bmatrix}$$

and  $\text{Rank}(M) = 2$   $\therefore$

The pair  $(A, B)$  is Controllable



# Question 48:

$$K = [K_1 \quad K_2]$$

eigenvalues  $-5, -8$  : desired characteristic polynomial:

$$(s-5)(s+8) = s^2 + 5s + 8s + 40 = s^2 + 13s + 40$$

$$A_{cl}^* = A - BK = \begin{bmatrix} -1-x_1^2 & 2 \\ 2 & -1-x_2^2 \end{bmatrix} - \begin{bmatrix} 0 \\ 1 \end{bmatrix} [K_1 \quad K_2] = \begin{bmatrix} -1-x_1^2 & 2 \\ 2 & -1-x_2^2 \end{bmatrix} - \begin{bmatrix} 0 & 0 \\ K_1 & K_2 \end{bmatrix} =$$

$$\begin{bmatrix} -1-x_1^2 & 2 \\ 2-K_1 & -1-x_2^2-K_2 \end{bmatrix} \quad \therefore \text{So characteristic polynomial of closed loop:}$$

$$\det(sI - A_{cl}^*) = \det(sI - (A - BK)) = \det \left( \begin{bmatrix} s & 0 \\ 0 & s \end{bmatrix} - \begin{bmatrix} -1-x_1^2 & 2 \\ 2-K_1 & -1-x_2^2-K_2 \end{bmatrix} \right)$$

$$= \det \left( \begin{bmatrix} s+1+x_1^2 & -2 \\ -2+K_1 & s+1+x_2^2+K_2 \end{bmatrix} \right) = \begin{vmatrix} s+1+x_1^2 & -2 \\ -2+K_1 & s+1+x_2^2+K_2 \end{vmatrix} =$$

$$(s+1+x_1^2)(s+1+x_2^2+K_2) - [(-2)(-2+K_1)] =$$

$$s^2 + s + x_2^2 s + K_2 s + s + 1 + x_2^2 + K_2 + x_1^2 s + x_1^2 + x_1^2 x_2^2 + K_2 x_1^2 - [4 - 2K_1] =$$

$$s^2 + (1+x_2^2+K_2+1+x_1^2)s + (1+x_2^2+K_2+x_1^2+x_1^2 x_2^2 + K_2 x_1^2 - 4 + 2K_1) =$$

$$s^2 + (2+x_1^2+x_2^2+K_2)s + (-3+2K_1+K_2+x_1^2+K_2 x_1^2+x_2^2+x_1^2 x_2^2) =$$

$$s^2 + 13s + 40 \quad \therefore$$

$$13 = 2 + x_1^2 + x_2^2 + K_2, \quad 40 = -3 + 2K_1 + K_2 + x_1^2 + K_2 x_1^2 + x_2^2 + x_1^2 x_2^2 \quad \therefore$$

$$11 - x_1^2 - x_2^2 = K_2 \quad \therefore$$

$$40 = -3 + 2K_1 + (11 - x_1^2 - x_2^2) + x_1^2 + (11 - x_1^2 - x_2^2)x_1^2 + x_2^2 + x_1^2 x_2^2 \quad \therefore$$

$$43 = 2K_1 + 11 - \underline{x_1^2 - x_2^2} + 11x_1^2 - x_1^4 - x_1^2 x_2^2 + \underline{x_2^2 + x_1^2 x_2^2} + \underline{x_1^2} =$$

$$2K_1 + 11 + 11x_1^2 - x_1^4 - \underline{x_1^2 x_2^2} + x_1^2 x_2^2 =$$

$$2K_1 + 11 + 11x_1^2 - x_1^4 \quad \therefore$$

$$2K_1 = 32 - 11x_1^2 + x_1^4 \quad \therefore$$

$$K_1 = 16 - \frac{11}{2}x_1^2 + \frac{1}{2}x_1^4 \quad \therefore$$

$$u = -Kx = -[K_1 \quad K_2]x =$$

$$-\left[16 - \frac{11}{2}x_1^2 + \frac{1}{2}x_1^4 \quad 11 - x_1^2 - x_2^2\right]x =$$

$$\begin{bmatrix} -16 + \frac{11}{2}x_1^2 - \frac{1}{2}x_1^4 & -11 + x_1^2 + x_2^2 \end{bmatrix}x = u \text{ is control law.}$$

about the origin is  $(x_1, x_2) = (0, 0) \quad \therefore \quad u = -Kx =$

$$\begin{bmatrix} -16 + \frac{11}{2}(0)^2 - \frac{1}{2}(0)^4 & -11 + (0)^2 + 0^2 \end{bmatrix}x = u = \begin{bmatrix} -16 & -11 \end{bmatrix}x$$



Question 1g:

$$T = M \cdot W, \quad M = \begin{bmatrix} 0 & 2 \\ 1 & -1-x_1^2 \end{bmatrix}$$

Full rank  $\therefore n=2 \therefore$

$$W = \begin{bmatrix} a_{n-1} & 1 \\ 1 & 0 \end{bmatrix} = \begin{bmatrix} a_1 & 1 \\ 1 & 0 \end{bmatrix}$$

where  $\det(SI - A) = S^2 + a_1 S + a_2$ ,  $A = \begin{bmatrix} -1-x_1^2 & 2 \\ 2 & -1-x_2^2 \end{bmatrix} \therefore$

$$\det(SI - A) = \det\left(\begin{bmatrix} S & 0 \\ 0 & S \end{bmatrix} - \begin{bmatrix} -1-x_1^2 & 2 \\ 2 & -1-x_2^2 \end{bmatrix}\right) = \det\left(\begin{bmatrix} S+1+x_1^2 & -2 \\ -2 & S+1+x_2^2 \end{bmatrix}\right) =$$

$$\begin{vmatrix} S+1+x_1^2 & -2 \\ -2 & S+1+x_2^2 \end{vmatrix} = (S+1+x_1^2)(S+1+x_2^2) - (-2)(-2) =$$

$$S^2 + S + x_2^2 S + S + 1 + x_2^2 + x_1^2 S + x_1^2 + x_1^2 x_2^2 - 4 =$$

$$S^2 + (1+x_2^2+1+x_1^2)S + (1+x_2^2+x_1^2+x_1^2 x_2^2 - 4) = S^2 + a_1 S + a_2 \therefore$$

$$a_1 = 1+x_2^2+1+x_1^2 = 2+x_1^2+x_2^2 \therefore$$

$$W = \begin{bmatrix} 2+x_1^2+x_2^2 & 1 \\ 1 & 0 \end{bmatrix} \therefore$$

The transformation matrix is:  $T = M \cdot W =$

$$\begin{bmatrix} 0 & 2 \\ 1 & -1-x_1^2 \end{bmatrix} \begin{bmatrix} 2+x_1^2+x_2^2 & 1 \\ 1 & 0 \end{bmatrix} =$$

$$\begin{bmatrix} 0+2(1) & 0+0 \\ 2+x_1^2+x_2^2-1-x_1^2 & 1+0 \end{bmatrix} = \begin{bmatrix} 2 & 0 \\ 1+x_2^2 & 1 \end{bmatrix}$$

$\therefore$  about the origin:  $(x_1, x_2) = (0, 0) \therefore$

$$T = \begin{bmatrix} 2 & 0 \\ 1+0^2 & 1 \end{bmatrix} = \begin{bmatrix} 2 & 0 \\ 1 & 1 \end{bmatrix}$$



## Question 2:

$$\dot{s} = \begin{bmatrix} \dot{s}_1 \\ \dot{s}_2 \end{bmatrix} = \begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} x_2 \\ -x_1 + x_2(2 - 3x_1^2 - 2x_2^2) \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} = \begin{bmatrix} x_2 \\ -x_1 + 2x_2 - 3x_1^2x_2 - 2x_2^3 \end{bmatrix} \therefore$$

$$\therefore x_2 = 0 \quad \therefore -x_1 + x_2(2 - 3x_1^2 - 2x_2^2) = 0 =$$

$$-x_1 + 0(2 - 3x_1^2 - 2 \cdot 0^2) = -x_1 + 0 = 0 = -x_1 \quad \therefore$$

$$x_1 = 0 \quad \therefore$$

equilibrium point at  $(x_1, x_2) = (0, 0)$  is a unique equilibrium

$$\therefore \text{Jacobian } \left. \frac{\partial \dot{s}}{\partial x} \right|_{(0,0)} = \begin{bmatrix} 0 & 1 \\ -1 - 6x_1x_2 & 2 - 3x_1^2 - 6x_2^2 \end{bmatrix} \bigg|_{(0,0)} =$$

$$\begin{bmatrix} 0 & 1 \\ -1 - 6(0)(0) & 2 - 3(0)^2 - 6(0)^2 \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ -1 & 2 \end{bmatrix} \quad \therefore$$

$$\text{Eigenvalues by: } \begin{vmatrix} 0-\lambda & 1 \\ -1 & 2-\lambda \end{vmatrix} = \begin{vmatrix} -\lambda & 1 \\ -1 & 2-\lambda \end{vmatrix} = -\lambda(2-\lambda) - 1(-1) =$$

$$\lambda^2 - 2\lambda + 1 = (\lambda - 1)(\lambda - 1) = 0 \quad \therefore \text{ eigenvalues:}$$

$$\lambda_1 = 1, \lambda_2 = 1 \quad \therefore \lambda_1, \lambda_2 \geq 0 \quad \therefore$$

equilibrium  $(x_1, x_2) = (0, 0)$  is an unstable node

$$\text{Let } V = x_1^2 + x_2^2 \quad \therefore$$

$$\nabla V(x) = \nabla V = \nabla V(x_1, x_2) = \nabla (x_1^2 + x_2^2) = \left[ \frac{\partial}{\partial x_1} (x_1^2 + x_2^2) \quad \frac{\partial}{\partial x_2} (x_1^2 + x_2^2) \right] = \begin{bmatrix} 2x_1 & 2x_2 \end{bmatrix}$$

$$\therefore \dot{s} = \dot{s}(x) \quad \therefore \quad \dot{s}(x) \cdot \nabla V(x) = \begin{bmatrix} x_2 & -x_1 + 2x_2 - 3x_1^2x_2 - 2x_2^3 \end{bmatrix} \cdot \begin{bmatrix} 2x_1 & 2x_2 \end{bmatrix} =$$

$$2x_1x_2 + 2x_2(-x_1 + 2x_2 - 3x_1^2x_2 - 2x_2^3) = 2x_1x_2 - 2x_1x_2 + 4x_2^2 - 6x_1^2x_2^2 - 4x_2^4 =$$

$$4x_2^2 - 6x_1^2x_2^2 - 4x_2^4 = 2x_2^2(2 - 3x_1^2 - 2x_2^2) = 2x_2^2(2 - x_1^2 - 2x_1^2 - 2x_2^2) =$$

$$2x_2^2(2 - x_1^2 - 2(x_1^2 + x_2^2)) = 2x_2^2(2 - x_1^2 - 2V) = \dot{s} \cdot \nabla V \quad \therefore$$

$$2x_2^2 \geq 0 \quad \therefore \quad \dot{s}(x) \cdot \nabla V(x) \leq 0 \text{ is } 2 - x_1^2 - 2V \leq 0 \quad \therefore 2 - x_1^2 \leq 2V \quad \therefore 1 - \frac{1}{2}x_1^2 \leq V$$

$$\text{and } \frac{1}{2}x_1^2 \geq 0 \quad \therefore \quad 1 - \frac{1}{2}x_1^2 \leq 1 \quad \therefore \quad 1 - \frac{1}{2}x_1^2 \leq V \text{ is } V \geq 1 \quad \therefore$$

$$\text{is } V \geq 1 : \dot{s}(x) \cdot \nabla V(x) \leq 0 \quad \therefore$$

on a closed bounded set  $M = \{x \in \mathbb{R}^2 \mid V(x) = x_1^2 + x_2^2 \leq 1\}$ , which

contains one equilibrium, which is unstable, the Poincaré-Bendixon Criterion holds.  $\therefore$  it is possible to ensure all

trajectories are trapped inside  $M$ .  $\therefore$  It can be concluded

that there is a periodic orbit in  $M = \{x \in \mathbb{R}^2 \mid V(x) = x_1^2 + x_2^2 \leq 1\}$

$\therefore$  The system has a periodic orbit.



### Question 3:

$f(x) = \frac{1}{x^2} = x^{-2}$   $\therefore f$  is Lipschitz Continuous on an

interval if  $f$  is Lipschitz Continuous at every point in that interval.  $f$  is Lipschitz Continuous at a point in an interval

if there exists a Lipschitz Constant  $L > 0$  and a neighbourhood that is a subset of that interval such that

for  $x, y$  in that neighbourhood,

$\therefore$  without loss of generality let  $x, y \in [\frac{1}{2}, 2]$   $\therefore x, y \in \mathbb{R}$  and  $x \geq y$ .

$$f(x) = \frac{1}{x^2}, f(y) = \frac{1}{y^2} \quad \therefore x, y \geq \frac{1}{2} \quad \therefore$$

$$\frac{1}{x^2} \leq 4 \quad x \leq 2x^2, y \leq 2y^2 \quad \therefore x^2 \leq 2x^3, y^2 \leq 2y^3 \quad \therefore$$

$$x^2 \leq 4x^2y^2, y^2 \leq 4x^2y^2 \quad \therefore x^2 \leq 8x^3y^2, x^2 \leq 8x^2y^3 \quad \therefore$$

$$\text{if } L_f = 64: L_f(x-y) = 64(x-y) \quad \therefore$$

$$f(x) - f(y) = \frac{1}{x^2} - \frac{1}{y^2} = \left(\frac{1}{x^2} - \frac{1}{y^2}\right) \frac{x^2y^2}{x^2y^2} = \frac{y^2}{x^2y^2} - \frac{x^2}{x^2y^2} = -\frac{(x^2 - y^2)}{x^2y^2} \quad \therefore$$

$$x^2 - y^2 \leq 8x^3y^2 - 8x^2y^3 = 8(x^3y^2 - x^2y^3) \leq 64(x^3y^2 - x^2y^3) \quad \therefore$$

$$\therefore x^2 > 0, y^2 > 0 \quad \therefore x, y \geq \frac{1}{2} \quad \therefore x^2y^2 > 0 \quad \therefore$$

$$(x^2 - y^2) \frac{1}{x^2y^2} \leq 64(x^3y^2 - x^2y^3) \frac{1}{x^2y^2} \quad \therefore$$

$$\left(\frac{x^2}{x^2y^2} - \frac{y^2}{x^2y^2}\right) = \left(\frac{1}{y^2} - \frac{1}{x^2}\right) = -\left(\frac{1}{x^2} - \frac{1}{y^2}\right) \leq 64(x-y) \quad \therefore$$

$$\left| -\left(\frac{1}{x^2} - \frac{1}{y^2}\right) \right| = \left| \frac{1}{x^2} - \frac{1}{y^2} \right| = |f(x) - f(y)| \leq |64(x-y)| = 64|x-y| \quad \therefore$$

$|f(x) - f(y)| \leq 64|x-y| = L_f|x-y| \quad \therefore f(x)$  is Lipschitz continuous on the interval  $\mathcal{I} = [\frac{1}{2}, 2]$  with Lipschitz Constant  $L_f = 64$ .

and  $|f(x) - f(y)| \leq 64|x-y| \leq 128|x-y| = L_g|x-y| \quad \therefore f(x)$  is Lipschitz Continuous on the interval  $\mathcal{I} = [\frac{1}{2}, 2]$  with Lipschitz Constant  $L_g = 128$ .

because  $128 > 64$



Question 4:

$$\dot{V} = \dot{V}(x_1, x_2) = \frac{d}{dt} V(x_1, x_2) = \frac{d}{dt} [x_1^2 + x_2^2] =$$

$$2x_1 \frac{d}{dt}(x_1) + 2x_2 \left( \frac{d}{dt}(x_2) \right) = 2x_1 \dot{x}_1 + 2x_2 \dot{x}_2 =$$

$$2x_1(-3x_1 + x_1x_2) + 2x_2(x_1 - 2x_2) =$$

$$-6x_1^2 + 2x_1^2x_2 + 2x_1x_2 - 4x_2^2 = (-5x_1^2 - x_1^2) + 2x_1^2x_2 + (-3x_2^2 - x_2^2) + 2x_1x_2 =$$

$$(-5x_1^2 + 2x_1^2x_2 - 3x_2^2) + (-x_1^2 + 2x_1x_2 - x_2^2) =$$

$$(-5x_1^2 + 2x_1^2x_2 - 3x_2^2) - (x_1^2 - 2x_1x_2 + x_2^2) = (-5x_1^2 + 2x_1^2x_2 - 3x_2^2) - (x_1 - x_2)^2$$

and  $(x_1 - x_2)^2 \geq 0$   $\therefore (x_1 - x_2)^2$  is lower bounded by zero  $\therefore$

$$\dot{V} = (-5x_1^2 + 2x_1^2x_2 - 3x_2^2) - (x_1 - x_2)^2 \leq -5x_1^2 + 2x_1^2x_2 - 3x_2^2 =$$

$$-x_1^2(5 - 2x_2) - 3x_2^2 \quad \therefore$$

$$\dot{V} \leq -x_1^2(5 - 2x_2) - 3x_2^2$$

and  $x_1^2, x_2^2 \in \mathbb{R}_{\geq 0} \quad \therefore$

$$-3x_2^2 \leq 0, \quad -x_1^2 \leq 0 \quad \therefore$$

$$\text{if } 5 - 2x_2 > 0; \quad \dot{V} < 0 \quad \therefore$$

$$\frac{5}{2} > 2x_2 \quad \therefore \frac{5}{2} > x_2 \quad \therefore \left(\frac{5}{2}\right)^2 > (x_2)^2 \quad \therefore \frac{25}{4} > x_2^2 \quad \therefore$$

$$\frac{25}{4} > x_1^2 + x_2^2$$

$$\therefore \text{for } x_1^2 + x_2^2 < \frac{25}{4}; \quad \dot{V} < 0 \quad \therefore$$

The origin is locally asymptotically stable.

with invariant set  $D = \{x \in \mathbb{R}^2 \mid V(x) < \frac{25}{4}\}$

in which  $V$  is positive definite  $\therefore$

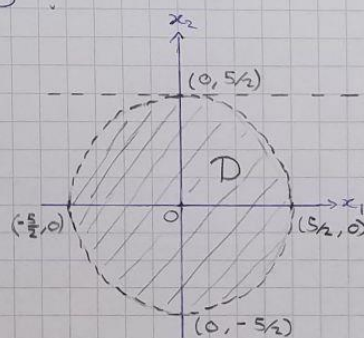
$$V(0,0) = 0^2 + 0^2 = 0 \quad \text{and} \quad x_1^2 \geq 0, x_2^2 \geq 0 \quad \therefore$$

$$\text{for } x_1, x_2 \neq 0: V(x_1, x_2) = x_1^2 + x_2^2 > 0.$$

and  $\dot{V}$  is negative definite  $\therefore$

$$\dot{V}(0,0) = 0 \quad \text{and} \quad \dot{V} \leq 0 \quad \text{and}$$

$$\text{for } x_1, x_2 \neq 0: \dot{V} < 0$$





Q5a:

$$M, g, k, c_1, c_2 \in \mathbb{R}_{>0}$$

$$M\ddot{y} = Mg - c_1\dot{y} - c_2|\dot{y}| - ky \quad \text{i.}$$

$$\ddot{y} = M^{-1}Mg - M^{-1}c_1\dot{y} - M^{-1}c_2|\dot{y}| - M^{-1}ky \quad \text{i.}$$

$$\ddot{y} = g - M^{-1}c_1\dot{y} - M^{-1}c_2|\dot{y}| - M^{-1}ky$$

$$x_1 = y - Mgk^{-1}, \quad x_2 = \dot{y} \quad \text{i.}$$

$$\dot{x}_1 = \frac{d}{dt}x_1 = \frac{d}{dt}(y - Mgk^{-1}) = \frac{d}{dt}y = \dot{y} = x_2$$

$$\dot{x}_2 = \frac{d}{dt}x_2 = \frac{d}{dt}\dot{y} = \ddot{y} = g - M^{-1}c_1\dot{y} - M^{-1}c_2|\dot{y}| - M^{-1}ky$$

$$\text{and } (x_1 + Mgk^{-1}) = y \quad \text{i.}$$

$$\dot{x}_2 = g - M^{-1}c_1x_2 - M^{-1}c_2x_2|x_2| - M^{-1}k(x_1 + Mgk^{-1}) =$$

$$g - M^{-1}c_1x_2 - M^{-1}c_2x_2|x_2| - M^{-1}kx_1 - M^{-1}kMgk^{-1} =$$

$$\underbrace{g - M^{-1}c_1x_2 - M^{-1}c_2x_2|x_2| - M^{-1}kx_1}_{\dot{x}_2} - \underbrace{g - M^{-1}kMgk^{-1}}_{0} =$$

$$- M^{-1}c_1x_2 - M^{-1}c_2x_2|x_2| - M^{-1}kx_1 = \dot{x}_2 \quad \text{i.}$$

$$\dot{x} = \begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} x_2 \\ -M^{-1}c_1x_2 - M^{-1}c_2x_2|x_2| - M^{-1}kx_1 \end{bmatrix} \quad \text{i.}$$

$$\text{Compact state space: } x = \begin{bmatrix} y & \dot{y} \end{bmatrix} \in \mathbb{R}^2$$

$$x = \begin{bmatrix} x_1 & x_2 \end{bmatrix}$$



Question 5b: The origin of  $\dot{x} = f(x)$  is globally asymptotically stable if it is Lyapunov stable and for all

$$x(0) \in \mathbb{R}^n, \lim_{t \rightarrow \infty} x(t) = 0$$

The origin of  $\dot{x} = f(x)$  is Lyapunov stable, if for all  $\epsilon > 0$ ,  $\exists \delta = \delta(\epsilon) > 0$  such that if  $\|x(0)\| < \delta$  then  $\|x(t)\| < \epsilon, \forall t \geq 0$ .

$\therefore$  origin is  $(x_1, x_2) = (0, 0)$   $\therefore$

$$f = \begin{bmatrix} f_1 \\ f_2 \end{bmatrix} = \dot{x} = \begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} \therefore$$

$$\text{at origin: } \dot{x}|_{(0,0)} = \begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix}|_{(0,0)} = \begin{bmatrix} x_2 \\ -M^{-1}C_1x_2 - M^{-1}C_2x_2|x_2| - M^{-1}kx_1 \end{bmatrix}|_{(0,0)} =$$

$$\begin{bmatrix} 0 \\ -M^{-1}C_1(0) - M^{-1}C_2(0)|0| - M^{-1}k(0) \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \therefore \dot{x}_1 = 0, \dot{x}_2 = 0 \text{ at the}$$

origin.  $\therefore (x_1, x_2)$  is an equilibrium point for  $(x_1, x_2) = (0, 0)$ .

$$x_1^2 \geq 0 \text{ and } x_2^2 \geq 0 \therefore V(x_1, x_2) = ax_1^2 + bx_2^2 \geq 0 \text{ for } a, b > 0.$$

$$V(x_1=0, x_2=0) = a(0)^2 + b(0)^2 = 0 \therefore$$

$$V(x_1, x_2) > 0, \forall (x_1, x_2) \in \mathbb{R}^2 \setminus \{0, 0\}$$

$$\dot{V}(x_1, x_2) = \frac{d}{dt} V(x_1, x_2) = \frac{d}{dt} (ax_1^2 + bx_2^2) = a \frac{d}{dt} (x_1^2) + b \frac{d}{dt} (x_2^2) =$$

$$2ax_1 \frac{d}{dt} (x_1) + 2bx_2 \frac{d}{dt} (x_2) \Rightarrow 2ax_1 \dot{x}_1 + 2bx_2 \dot{x}_2 =$$

$$2ax_1x_2 + 2bx_2(-M^{-1}C_1x_2 - M^{-1}C_2x_2|x_2| - M^{-1}kx_1) =$$

$$2ax_1x_2 - 2M^{-1}C_1bx_2^2 - 2M^{-1}C_2bx_2^2|x_2| - 2M^{-1}kbx_1x_2 =$$

$$(a - M^{-1}kb)2x_1x_2 - 2M^{-1}(C_1bx_2^2 + C_2bx_2^2|x_2|) =$$

$$(a - M^{-1}kb)2x_1x_2 - 2M^{-1}x_2^2(C_1b + C_2b|x_2|) =$$

$$(a - M^{-1}kb)2x_1x_2 - 2M^{-1}bx_2^2(C_1 + C_2|x_2|) = \dot{V}(x_1, x_2) \therefore$$

$$\text{Let } a = M^{-1}kb \therefore \dot{V}(x_1, x_2) = -2M^{-1}bx_2^2(C_1 + C_2|x_2|) \therefore$$

$$x_2^2 \geq 0, |x_2| \geq 0, M > 0 \therefore M^{-1} > 0, b > 0 \therefore -2M^{-1}bx_2^2(C_1 + C_2|x_2|) \leq 0$$

$$\therefore \dot{V}(x_1, x_2) \leq 0 \therefore$$

For  $a, b > 0$  and  $a = M^{-1}kb$ : The origin  $(x_1, x_2) = (0, 0)$  is a globally asymptotically stable equilibrium point.