

Plan: Finish phase plane portraits for systems w/ real e-values (5.3 up to p. 303)
 Discuss systems with complex e-values (5.2 p. 289 and on) & corresponding phase plane portraits (5.3 p. 312 and on)

Last time: phase plane portraits, distinct real e-values

Cases: opposite signs (saddle)
 2 negative e-values (nodal sink)
 2 positive e-values (nodal source)

Today: finish distinct real e-values

Ex: one 0, one negative e-value.

$$\begin{cases} x' = -6x + 6y \\ y' = 9x + 9y \end{cases}$$

check: e-values: 0, -3

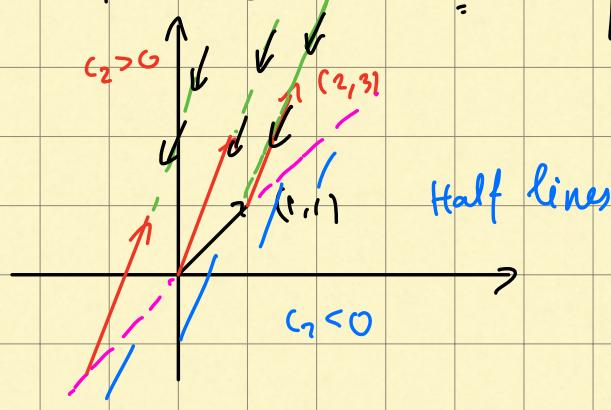
$$\underline{x}(t) = c_1 \begin{bmatrix} 1 \\ 1 \end{bmatrix} + c_2 e^{-3t} \begin{bmatrix} 2 \\ 3 \end{bmatrix}$$

$$c_1 = 1, c_2 = 1$$

$$\underline{x}(t) = \begin{bmatrix} 1 \\ 1 \end{bmatrix} + e^{-3t} \begin{bmatrix} 2 \\ 3 \end{bmatrix}$$

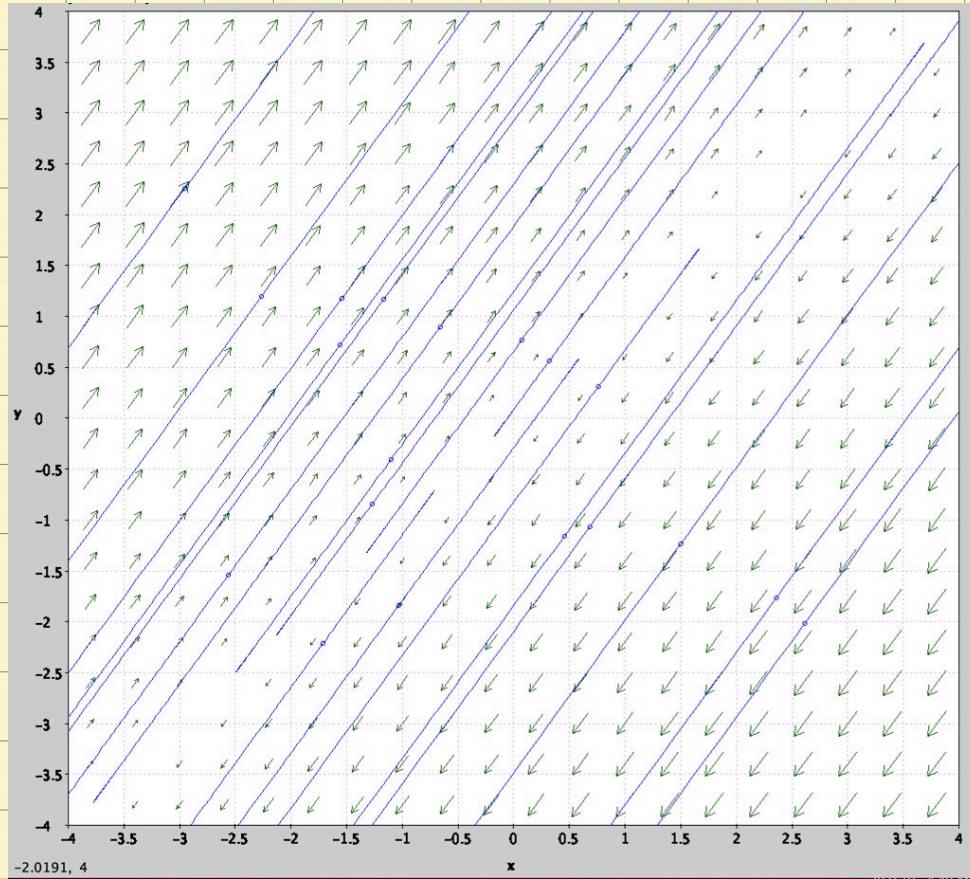
$$c_2 > 0$$

$$\underline{x}'(t) = -3c_2 e^{-3t} \begin{bmatrix} 2 \\ 3 \end{bmatrix}$$



$\Sigma x:$ one 0, one positive eigenvalue:

$$\begin{cases} x' = 6x - 6y \\ y' = -9x - 9y \end{cases}$$
 same picture
 w/ reversed
 green arrows.



S.3 up to p. 303

Back to S.2 , p. 289 and on

Complex #: $z = a + ib$, $a, b \in \mathbb{R}$
 $i^2 = -1$

$$\operatorname{Re}(z) = a, \operatorname{Im}(z) = b$$

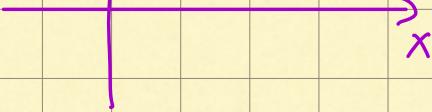
The imaginary part of z is real!

Conjugate:

$$\bar{z} = a - ib$$

$y \uparrow$

$$z = x + iy$$



$$\circ \bar{z} = x - iy$$

$$\underline{x}' = \underline{A} \underline{x}, \quad \underline{A} = \begin{bmatrix} -3 & 4 \\ -4 & -3 \end{bmatrix}$$

$$\det(\underline{A} - \lambda \underline{I}) = \begin{vmatrix} -3-\lambda & 4 \\ -4 & -3-\lambda \end{vmatrix} = (\lambda+3)^2 + 16 = 0$$

$$\Rightarrow (\lambda+3)^2 = -16$$

$$\Rightarrow \lambda + 3 = \pm \sqrt{-16}$$

$$\Rightarrow \lambda = -3 \pm 4i$$

The two roots
are conjugate to
each other.

Looking for an e-vector assoc. to $\lambda = -3 + 4i$:

$$\begin{bmatrix} -3 - (-3 + 4i) & 4 \\ -4 & -3 - (-3 + 4i) \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} -4i & 4 \\ -4i & -4i \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$-4i v_1 + 4v_2 = 0 \Rightarrow v_1 = \frac{1}{i} v_2$$

$$-4v_1 - 4iv_2 = 0 \Rightarrow v_1 = -iv_2$$

$$\text{Find reciprocal of cplx #: } \frac{1}{a+bi} = \frac{a-bi}{(a+bi)(a-bi)}$$

$$\frac{1}{a+bi} = \frac{a-bi}{(a+bi)(a-bi)}$$

$$= \frac{a-bi}{a^2 + b^2}$$

$$\text{so: } \frac{1}{i} = \frac{-i}{\cancel{i(-i)}} = -i$$

So e-vector is $\begin{bmatrix} -1 \\ 1 \end{bmatrix}$ v₂

So one sol'n of $\underline{\underline{x}} = \underline{\underline{A}} \underline{\underline{x}}$ is given by

$$\underline{x}(t) = c_1 e$$

Need a second sol'n.

2 approaches:

1. Find eigenvector \underline{v}_2 assoc. to $\lambda = -3 - 4i$

Gen. Solin:

$$\underline{x} = c_1 e^{(-3+4i)t} \begin{bmatrix} -i \\ 1 \end{bmatrix} + c_2 e^{(-3-4i)t} \begin{bmatrix} 1 \\ i \end{bmatrix}$$

go with
this

2. Observation: if A has real entries and

$\underline{x}(t)$ solves $\underline{\dot{x}}(t) = A \underline{x}(t)$ then

$$\left(\Re \underline{x}(t) \right)' = \underline{A} \left(\Re \underline{x}(t) \right)$$

$$\left(\ln \underline{x}(t) \right)' = \underline{A} \left(\ln \underline{x}(t) \right)$$

taking
real &
imaginary
parts entry
- wise

So from one sol'n we can produce two.

Take real & imaginary pt of

$$\underline{x}(t) = C_1 e^{(-3+4i)t} \begin{bmatrix} -i \\ 1 \end{bmatrix}$$

Euler's formula: $e^{\alpha+bi} = e^\alpha (\cos(b) + i \sin(b))$

$$\underline{x}_1 = e^{(-3+4i)t} \begin{bmatrix} -i \\ 1 \end{bmatrix} = e^{-3t} (\cos(4t) + i \sin(4t)) \begin{bmatrix} -i \\ 1 \end{bmatrix}$$

$$= \underbrace{e^{-3t}}_{\text{real}} \begin{bmatrix} \sin(4t) - i \cos(4t) \\ \cos(4t) + i \sin(4t) \end{bmatrix}$$

$$y_1 = \operatorname{Re} \underline{x}_1 = e^{-3t} \begin{bmatrix} \sin(4t) \\ \cos(4t) \end{bmatrix}, \quad y_2 = \operatorname{Im} \underline{x}_1 = e^{-3t} \begin{bmatrix} -\cos(4t) \\ \sin(4t) \end{bmatrix}$$

So: y_1, y_2 are sol's. Are they lin. indep?

$$W(y_1, y_2) = \det \begin{bmatrix} e^{-3t} \sin(4t) & -e^{-3t} \cos(4t) \\ e^{-3t} \cos(4t) & e^{-3t} \sin(4t) \end{bmatrix}$$

$$= \dots = e^{-6t} \neq 0 \quad \text{lin. indep.}$$

Gen. sol':

$$\underline{x} = C_1 e^{-3t} \begin{bmatrix} \sin(4t) \\ \cos(4t) \end{bmatrix} + C_2 e^{-3t} \begin{bmatrix} -\cos(4t) \\ \sin(4t) \end{bmatrix}$$

Summary: (for cplx e-values)

- Find e-values
- Find one e-vector cor. to one
- Find cplx valued sol'n $e^{\lambda t} \begin{bmatrix} v_1 \\ v_2 \end{bmatrix}$
- Take real & imaginary parts
to find 2 lin. indep. sols.