

(*3.1a*)

(*Calculate the radius r_0 and the period T of the limit cycle for $\mu > 0$ *)

$$f[r_] = \mu * r - r^3;$$

$$g[r_] = \omega + \nu * r^2;$$

$$\text{fixedP} = \text{Solve}[\{f[r, \theta] == 0\}, r]$$

$$\{\{r \rightarrow 0\}, \{r \rightarrow -\sqrt{\mu}\}, \{r \rightarrow \sqrt{\mu}\}\}$$

(*We only want to evaluate $r > 0$ (radius is a length), therefore the only relevant fixed point

is the third which is the radius of the cycle*)

$$\text{fp} = \text{fixedP}[[3]]$$

$$\{r \rightarrow \sqrt{\mu}\}$$

$$r_0 = \text{fp}[[1]][[2]]$$

$$\sqrt{\mu}$$

$$T = 2\pi / g[r, \theta] /. \text{fp}$$

$$\frac{2\pi}{\mu\nu + \omega}$$

(*3.2b*)

(* (b) Make a phase portrait of the dynamical system (2)

showing a few representative trajectories. In the same figure, plot the limit cycle using a suitable representative trajectory. *)

(* I begin to solve 3.2c to find the values of μ , ω and ν *)

(* 3.2c *)

(* Convert system 1 to cartesian *)

$$X1\text{Dot}[x, y] = f[r] * \text{Cos}[\theta] - r * g[r] * \text{Sin}[\theta] /. \{r \rightarrow \text{Sqrt}[X_1^2 + X_2^2], \theta \rightarrow \text{ArcTan}[X_1, X_2]\} // \text{ExpandAll}$$

$$X2\text{Dot}[x, y] = f[r] * \text{Cos}[\theta] + r * g[r] * \text{Sin}[\theta] /. \{r \rightarrow \text{Sqrt}[X_1^2 + X_2^2], \theta \rightarrow \text{ArcTan}[X_1, X_2]\} // \text{ExpandAll}$$

$$\mu X_1 - X_1^3 - \omega X_2 - \nu X_1^2 X_2 - X_1 X_2^2 - \nu X_2^3$$

$$\mu X_1 - X_1^3 + \omega X_2 + \nu X_1^2 X_2 - X_1 X_2^2 + \nu X_2^3$$

$$\mu X_1 - X_1^3 - \omega X_2 - \nu X_1^2 X_2 - X_1 X_2^2 - \nu X_2^3$$

$$\mu X_1 - X_1^3 + \omega X_2 + \nu X_1^2 X_2 - X_1 X_2^2 + \nu X_2^3$$

(* We can compare the output with system 2; *)

(* Streamplot system 2 *)

$$X1\text{Dot}_2 = 1/10 * X_1[t] - X_2[t]^3 - X_1[t] * X_2[t]^2 - X_1[t]^2 * X_2[t] - X_2[t] - X_1[t]^3;$$

$$X2\text{Dot}_2 = X_1[t] + 1/10 * X_2[t] + X_1[t] * X_2[t]^2 + X_1[t]^3 - X_2[t]^3 - X_1[t]^2 * X_2[t];$$

(*From comparison we get values *)

$$\mu = 1/10;$$

$$\omega = 1;$$

$$\nu = 1;$$

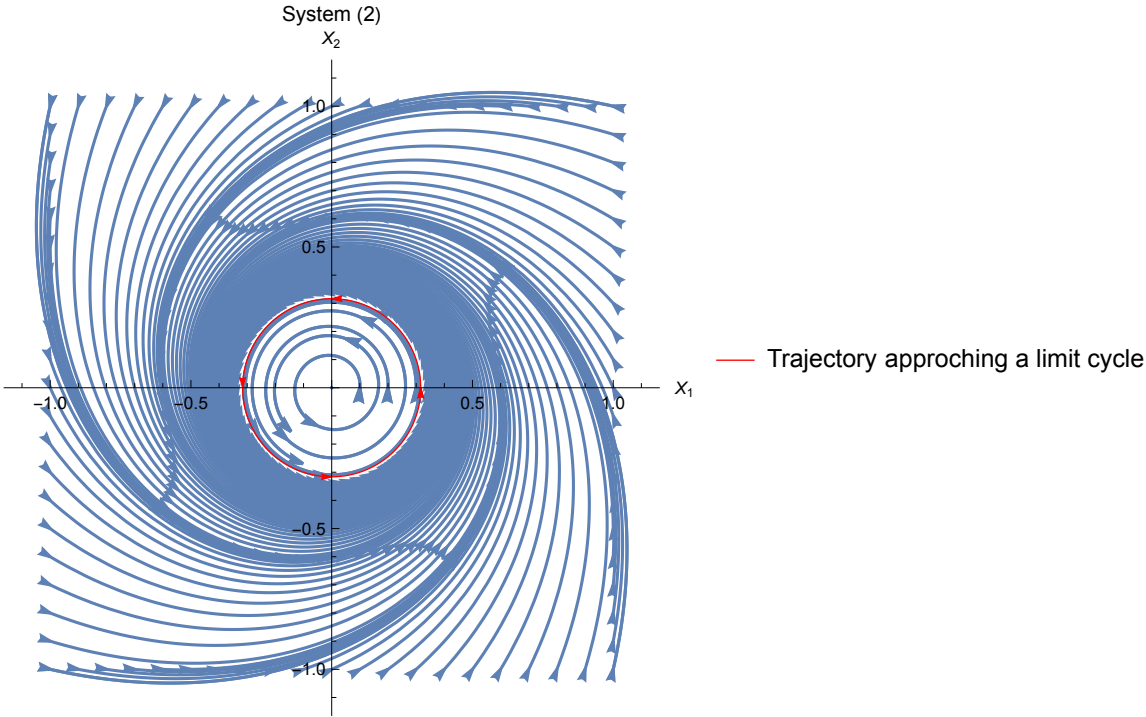
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(*Circle plot*)
circle = ParametricPlot[{r0 * Cos[t], r0 * Sin[t]},
  {t, 0, 2  $\pi$ }, PlotStyle  $\rightarrow$  {Thickness[0.002], Red},
  PlotLegends  $\rightarrow$  {"Trajectory approaching a limit cycle"} /. Line[x_]  $\Rightarrow$ 
  Sequence[Arrowheads[{0.015, 0.015, 0.015, 0.015, 0.015}], Arrow[x]];
(*Outer plot*)
sol1[X10_, X20_] := NDSolve[{X1'[t] == X1Dot2,
  X2'[t] == X2Dot2, X1[0] == X10, X2[0] == X20}, {X1, X2}, {t, 10}];
inits =
  Join[Table[{-1, X2}, {X2, -1, 1, 0.1}], Table[{1, X2}, {X2, -1, 1, 0.1}],
  Table[{X1, -1}, {X1, -1, 1, 0.1}], Table[{X1, 1}, {X1, -1, 1, 0.1}]];

outer = Table[
  ParametricPlot[Evaluate[{X1[t], X2[t]} /. sol1[inits[[i, 1]], inits[[i, 2]]],
    {t, 0, 10}, PlotRange  $\rightarrow$  All] /. Line[x_]  $\Rightarrow$  Sequence[Arrowheads[
    {0.015, 0.015, 0.015, 0.015, 0.015}], Arrow[x]], {i, Length[inits]};

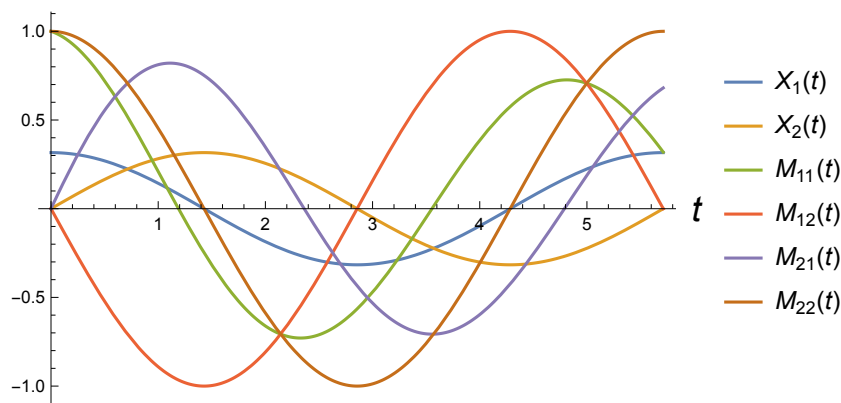
(* Plot the inner part *)
sol2[X10_, X20_] := NDSolve[{X1'[t] == X1Dot2,
  X2'[t] == X2Dot2, X1[0] == X10, X2[0] == X20}, {X1, X2}, {t, 10}];
inits = Join[Table[{0, X2}, {X2, 0, 0, 0.1}], Table[{0, X2}, {X2, 0, 0, 0.1}],
  Table[{X1, 0}, {X1, 0, r0, 0.1}], Table[{X1, 0}, {X1, 0, r0, 0.1}]];
inner = Table[
  ParametricPlot[Evaluate[{X1[t], X2[t]} /. sol2[inits[[i, 1]], inits[[i, 2]]],
    {t, 0, 10}, PlotRange  $\rightarrow$  All] /. Line[x_]  $\Rightarrow$  Sequence[
    Arrowheads[{0.02, 0.02, 0.02, 0.02}], Arrow[x]], {i, Length[inits]};
p4 = Show[outer, inner, circle,
  PlotLabel  $\rightarrow$  "System (2)", AxesLabel  $\rightarrow$  {X1, X2}, ImageSize  $\rightarrow$  Medium]
(*Export["3.2b.jpg",p4]*)

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(*3.2d*)
(*Plot all six quantities as functions
of tt for one period TT of the limit cycle*)
(*We only consider system 2*)
J = Grad[{X1Dot2, X2Dot2}, {X1[t], X2[t]}];
sol3 = NDSolve[
  {X1'[t] == X1Dot2, X2'[t] == X2Dot2, M11'[t] == J[[1]][[1]] * M11[t] + J[[1]][[2]] * M21[t],
    M12'[t] == J[[1]][[1]] * M12[t] + J[[1]][[2]] * M22[t], M21'[t] ==
    J[[2]][[1]] * M11[t] + J[[2]][[2]] * M21[t], M22'[t] == J[[2]][[1]] * M12[t] + J[[2]][[2]] * M22[t],
    X1[0] == Sqrt[μ], X2[0] == 0, M11[0] == 1, M12[0] == 0, M21[0] == 0, M22[0] == 1},
  {X1[t], X2[t], M11[t], M12[t], M21[t], M22[t]}, {t, 0, T}];

(* Plot with different colors for each line *)
p5 = Plot[Evaluate[{X1[t], X2[t], M11[t], M12[t], M21[t], M22[t]} /. sol3],
  {t, 0, T}, PlotStyle -> Automatic,
  PlotLegends -> {X1[t], X2[t], M11[t], M12[t], M21[t], M22[t]},
  AxesLabel -> {Style[t, FontSize -> 18], ""}]
(*Export["3.2d_plot.jpg", p5]*)
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(*3.2e*)
(*Give your numerical M(T) obtained in (d) to 4 relevant digits accuracy*)
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M2[t_] = {{M11[t], M12[t]}, {M21[t], M22[t]}} /. sol3;
(*two different ways to use for numerical solutions*)
N[Floor[M2[T] * 10 000], 4] / 10 000
NumberForm[M2[T], 4, ExponentFunction -> (Null &)]
{{{0.3190, 0}, {0.6809, 1.000}}}
{{{0.3191, 0.00000002123}, {0.6809, 1.}}}
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(*With 4 decimals the numerical result is [0.3191,0],[0.6809,1]*)
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(*3.2f*)
(*calculate the stability exponents of separations  $\sigma_1$  and  $\sigma_2$  of the limit
cycle from the eigenvalues of M(T) to 4 relevant digits accuracy*)
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eigV1 = Eigenvalues[M[T]];
σ = N[Floor[1 / T * Log[eigV1] * 10 000] / 10 000]
{0., -0.2}

(*So σ1 is -0.2 and σ2 is 0 because σh1 ≤ σh2 *)
(*3.2g*)
(*Using what you know from all parts of this problem,
calculate the deformation matrix M(T) analytically.*)

jacobian = Grad[{f[r], g[r]}, {r, θ}];
J2 = jacobian /. r → r0;
M3 = MatrixExp[T * J2] // FullSimplify;
(* Write in cartesian coord. by multiplying left and right *)
J3 = Grad[{Sqrt[x[t]2 + y[t]2], ArcTan[x[t], y[t]]}, {x[t], y[t]}] /. t → T /.
  {x[T] → r0 * Cos[0], y[T] → r0 * Sin[0]};
Mcartesian = Inverse[J3].M3.J3
{{e-4 π/11, 0}, {1 - e-4 π/11, 1}}

(*3.2h*)
(*Compute the stability exponents of
separations σ1 and σ2 of the limit cycle analytically*)
eigV2 = Eigenvalues[Mcartesian];
σh = 1 / T * Log[eigV2]
{0, -1/5}

(*So σ1 is -1/5 and σ2 is 0 because σh1 ≤ σh2 *)

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