

Some Details on Content

This section is very important, because from it the student should learn not only techniques (linearization, etc.) but also the fact that phase plane methods are particularly powerful and important in application to systems or single equations that cannot be solved explicitly. The student should also recognize that it is quite surprising how much information these methods can give. This is demonstrated by the **pendulum equation** (Examples 1 and 2) for a relatively simple system, and by the famous **van der Pol equation** for a single equation, which has become a prototype for self-sustained oscillations of electrical systems of various kinds.

We also discuss the famous **Lotka–Volterra predator–prey model**.

For the **Rayleigh** and **Duffing equations**, see the problem set.

SOLUTIONS TO PROBLEM SET 3.5, page 183

2. $y = A \cos t + B \sin t$, radius $\sqrt{A^2 + B^2}$

4. $(\pi n, 0)$ saddle points for even n and centers for odd n

6. At $(0, 0)$, $y_1' = y_2$, $y_2' = -y_1$, $p = 0$, $q = 1$, $\Delta = -4$, center. The other critical point is at $(-1, 0)$. We set $y_1 = -1 + \tilde{y}_1$, $y_2 = \tilde{y}_2$. Then $-y_1 = y_1^2 \approx \tilde{y}_1$. Hence $\tilde{y}_1' = \tilde{y}_2$, $\tilde{y}_2' = \tilde{y}_1$. This gives a saddle point.

8. $y'' + y - y^2 = 0$ written as a system is

$$y_1' = y_2$$

$$y_2' = -y_1 + y_1^3.$$

Now $-y_1 + y_1^3 = y_1(-1 + y_1^2) = 0$ shows that there are three critical points, at $(y_1, y_2) = (0, 0)$, $(-1, 0)$, and $(1, 0)$.

The linearized system at $(0, 0)$ is

$$y_1' = y_2$$

$$y_2' = -y_1$$

Matrix: $\begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix}$.

From the matrix we see that $p = a_{11} + a_{22} = 0$, $q = 1$. Hence $(0, 0)$ is a center (see Sec. 3.4).

For the next critical point we have to linearize at $(-1, 0)$ by setting

$$y_1 = -1 + \tilde{y}_1, \quad y_2 = \tilde{y}_2.$$

Then

$$\begin{aligned} y_1(-1 + y_1^2) &= (-1 + \tilde{y}_1)[-1 + (-1 + \tilde{y}_1)^2] \\ &= (-1 + \tilde{y}_1)[-2\tilde{y}_1 + \tilde{y}_1^2] \approx 2\tilde{y}_1. \end{aligned}$$

Hence the linearized system is

$$\tilde{y}_1' = \tilde{y}_2$$

$$\tilde{y}_2' = 2\tilde{y}_1.$$

Matrix: $\begin{bmatrix} 0 & 1 \\ 2 & 0 \end{bmatrix}$.

Hence $q = \det \mathbf{A} = -2 < 0$, that is, the critical point at $(-1, 0)$ is a saddle point.

Similarly, to linearize at $(1, 0)$, set

$$y_1 = 1 + \tilde{y}_1, \quad y_2 = \tilde{y}_2.$$

Then

$$-y_1 + y_1^3 \approx -2\tilde{y}_1$$

and we obtain another saddle point, as just before.

Kreyszig Calculus 6th Manual

Howard Anton



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Notices of the American Mathematical Society American Mathematical Society, 1988 Subject Guide to Books in Print, 1983 FM 2006: Formal Methods Jayadev Misra, Tobias Nipkow, Emil Sekerinski, 2006-08-08 This book presents the refereed proceedings of the 14th International Symposium on Formal Methods FM 2006 held in Hamilton Canada August 2006 The book presents 36 revised full papers together with 2 invited contributions and extended abstracts of 7 invited industrial presentations organized in topical sections on interactive verification formal modelling of systems real time industrial experience specification and refinement programming languages algebra formal modelling of systems and more

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