

4 - 8 Critical points. Linearization.

Find the location and type of all critical points by linearization.

$$5. \quad y_1' = y_2$$

$$y_2' = -y_1 + \frac{1}{2}y_1^2$$

```
ClearAll["Global`*"]
```

```
Solve[-y1 + 1/2 y1^2 == 0, y1]
```

```
{{y1 -> 0}, {y1 -> 2}}
```

I will need the information contained in Table 4-1, p. 149 and Table 4-2, p. 150. In fact, because of their importance, I should put them in here, the first 4-1.

Name	$p=\lambda_1+\lambda_2$	$q=\lambda_1\lambda_2$	$\Delta=(\lambda_1-\lambda_2)^2$	Comments on λ_1, λ_2
(a) Node		$q>0$	$\Delta\geq 0$	Real, same sign
(b) Saddle point		$q<0$		Real, opposite signs
(c) Center	$p=0$	$q>0$		Pure imaginary
(d) Spiral point	$p\neq 0$		$\Delta<0$	Complex, not pure imaginary

followed by 4-2

Type of Stability	$p=\lambda_1+\lambda_2$	$q=\lambda_1\lambda_2$
(a) Stable and attractive	$p<0$	$q>0$
(b) Stable	$p\leq 0$	$q>0$
(c) Unstable	$p>0$ OR	OR $q<0$

So there will be two critical points, $\{0,0\}$, and $\{2,0\}$. First I look at $\{0,0\}$, with the eigensystem as

```
Eigensystem[{{0, 1}, {-1, 0}}]
```

```
{{i, -i}, {{-i, 1}, {i, 1}}}
```

And manipulating the two eigenvalues to get p , q , and Δ

```
ev1 = i
```

```
i
```

```
ev2 = -i
```

```
-i
```

```
p = ev1 + ev2
```

```
0
```

$$q = ev1 \text{ ev2}$$

1

$$\Delta = (ev1 - ev2)^2$$

-4

And finding their fate in the grids,

This would be a stable center point. Equals text answer.

For the point (2, 0)

`Eigensystem[{{0, 1}, {1, 0}}]`

`{{-1, 1}, {-1, 1}, {1, 1}}`

$$ev1 = -1$$

-1

$$ev2 = 1$$

1

$$p = ev1 + ev2$$

0

$$q = ev1 \text{ ev2}$$

-1

$$\Delta = (ev1 - ev2)^2$$

4

And going to the grids with these,

This would be a unstable saddle point. Equals text answer.

$$7. \quad y_1' = -y_1 + y_2 - y_2^2$$

$$y_2' = -y_1 - y_2$$

`ClearAll["Global`*"]`

`Solve[-y1 - y2 == 0, y2]`

`{{y2 -> -y1}}`

`Solve[2 y2 - y2^2 == 0, y2]`

`{{y2 -> 0}, {y2 -> 2}}`

This will give the set of points {0,0} and {-2,2},

$\begin{pmatrix} -1 & 1-2y^2 \\ -1 & -1 \end{pmatrix}$ is the general form of the Jacobian. So starting with the first point $\{0,0\}$

```

Eigensystem[{{-1, 1}, {-1, -1}}]
{{-1 +  $\mathbf{i}$ , -1 -  $\mathbf{i}$ }, {{- $\mathbf{i}$ , 1}, { $\mathbf{i}$ , 1}}}}

e1 = -1 +  $\mathbf{i}$ 
e2 = -1 -  $\mathbf{i}$ 
-1 +  $\mathbf{i}$ 
-1 -  $\mathbf{i}$ 

p == e1 + e2
p == -2

q == e1 e2
q == 2

 $\Delta$  = (e1 - e2)2
-4

```

According to Tables 4-1 and 4-2, the critical point under consideration is a spiral point, and which is stable and attractive. $p = -2$, $q = 2$, $\Delta = -4$.

An interesting implication of the answer is that in finding critical points, the derivatives of all factors count.

Using the Jacobian system for the point $(-2, 2)$

```

Eigensystem[{{-1, -3}, {-1, -1}}]
{{-1 -  $\sqrt{3}$ , -1 +  $\sqrt{3}$ }, {{ $\sqrt{3}$ , 1}, {- $\sqrt{3}$ , 1}}}}

ev1 = -1 -  $\sqrt{3}$ 
-1 -  $\sqrt{3}$ 

ev2 = -1 +  $\sqrt{3}$ 
-1 +  $\sqrt{3}$ 

p = ev1 + ev2
-2

q = ev1 ev2
(-1 -  $\sqrt{3}$ ) (-1 +  $\sqrt{3}$ ) // N
-2.

```

$$\Delta = (\mathbf{ev1} - \mathbf{ev2})^2$$

12

This would be a saddle point. Equals text answer. The text does not address stability, but 4-2 suggest unstable.

9 - 13 Critical points of ODEs

Find the location and type of all critical points by first converting the ODE to a system and then linearizing it.

$$9. \quad y'' - 9y + y^3 = 0$$

```
ClearAll["Global`*"]
```

Rearranging

$$y'' = 9y - y^3$$

$$9y - y^3$$

Making a substitution to get more things to work with

$$y_1' = y_2$$

$$y_2$$

I let $y_1 = y$ and then

$$y_2' = 9y_1 - y_1^3$$

$$9y_1 - y_1^3$$

```
Solve[9 y1 - y1^3 == 0, y1]
```

```
{{y1 -> -3}, {y1 -> 0}, {y1 -> 3}}
```

With the y_2 standing by itself above, it will always be zero. So I have three points to consider: $\{-3, 0\}$, $\{0, 0\}$, $\{3, 0\}$.

Stepping in here with the Jacobian system, the prototype matrix is $\begin{pmatrix} 0 & 1 \\ 9 - 3y_1^2 & 0 \end{pmatrix}$. So for the point $(0, 0)$,

```
Eigensystem[{{0, 1}, {9, 0}}]
```

```
{{-3, 3}, {-1, 3}, {1, 3}}
```

Eigenvalues not imaginary, but not equal.

```

e1 = 3
e2 = -3
3
-3

p = e1 + e2
0

q = e1 e2
-9

Δ = (e1 - e2)2
36

```

So for the critical point (0, 0) I have a saddle point by Table 4-1, and it is unstable by Table 4-2.

Again looking at the Jacobian system, the prototype matrix is $\begin{pmatrix} 0 & 1 \\ 9 - 3y^2 & 0 \end{pmatrix}$. So for the point (3, 0),

```

Eigensystem[{{0, 1}, {-18, 0}}]
{{3 i √2, -3 i √2}, {{- i / (3 √2), 1}, { i / (3 √2), 1}}}

ee1 = 3 i √2
3 i √2

ee2 = -3 i √2
-3 i √2

p = Simplify[ee1 + ee2]
0

q = Simplify[ee1 ee2]
18

Δ = Simplify[(ee1 - ee2)2]
-72

```

This would be a center point. Agrees with text. The point (-3, 0) would give the same results, also in agreement with the text. And with $q < 0$ table 4-2 says these are unstable.

$$11. \quad y'' + \cos[y] = 0$$

```
ClearAll["Global`*"]
```

This problem is similar to Example 1 in Sec 4.5, where the sol'n is based on small angle formula for $\sin x \approx x$. Looking at the answer, it is seen that a peculiarity of the problem is that $(0, 0)$ is not a critical point, since $\cos x$ is not zero there. $\cos x$ equals zero at $\frac{\pi}{2}$ and multiples of it.

$$y'' = -\cos[y]$$

$$y_1' = y_2$$

$$y_2' = -\cos[y_1]$$

Using the suggestion of the text answer,

$$y_2' = -\cos[y_1] = -\cos\left[\pm\frac{\pi}{2} + \tilde{y}_1\right] = \sin[\pm\tilde{y}_1] = \pm\tilde{y}_1$$

$$y_2' = \pm\tilde{y}_1$$

What is \tilde{y}_1 ? It is a point, something like $(\frac{\pi}{2}, 0)$. The second value (for y_2) will be zero.

```
Eigensystem[{{0, 1}, {\frac{\pi}{2}, 0}}]
```

$$\left\{\left\{-\sqrt{\frac{\pi}{2}}, \sqrt{\frac{\pi}{2}}\right\}, \left\{-\sqrt{\frac{2}{\pi}}, 1\right\}, \left\{\sqrt{\frac{2}{\pi}}, 1\right\}\right\}$$

$$e_1 = -\sqrt{\frac{\pi}{2}}$$

$$-\sqrt{\frac{\pi}{2}}$$

$$e_2 = \sqrt{\frac{\pi}{2}}$$

$$\sqrt{\frac{\pi}{2}}$$

$$\mathbf{p} = \mathbf{e}_1 + \mathbf{e}_2$$

$$0$$

$$\mathbf{q} = \mathbf{e}_1 \mathbf{e}_2$$

$$-\frac{\pi}{2}$$

$$\Delta = (\mathbf{e}_1 - \mathbf{e}_2)^2$$

$$2\pi$$

So for the point $\tilde{y}_1 = (\frac{\pi}{2}, 0)$ I get a saddle point, just as the text said.

$$\text{Eigensystem}[\{\{0, 1\}, \{-\frac{\pi}{2}, 0\}\}]$$

$$\{\{\mathbf{i} \sqrt{\frac{\pi}{2}}, -\mathbf{i} \sqrt{\frac{\pi}{2}}\}, \{-\mathbf{i} \sqrt{\frac{2}{\pi}}, 1\}, \{\mathbf{i} \sqrt{\frac{2}{\pi}}, 1\}\}$$

$$\mathbf{b}_1 = \mathbf{i} \sqrt{\frac{\pi}{2}}$$

$$\mathbf{i} \sqrt{\frac{\pi}{2}}$$

$$\mathbf{b}_2 = -\mathbf{i} \sqrt{\frac{\pi}{2}}$$

$$-\mathbf{i} \sqrt{\frac{\pi}{2}}$$

$$\mathbf{p} = \mathbf{b}_1 + \mathbf{b}_2$$

$$0$$

q = b1 b2

$$\frac{\pi}{2}$$

And for the point $(-\frac{\pi}{2}, 0)$ I get a center, again just as the text predicted.

$$\text{Cos}\left[\frac{\pi}{2} + x\right] == -\text{Sin}[x]$$

True

Checking what seemed reasonable.

```
TableForm[Table[{x, N[Sin[x], 22]},
  {x, -.010000000000, .010000000000, 0.001000000000}], 32]
-0.01      -0.00999983
-0.009     -0.00899988
-0.008     -0.00799991
-0.007     -0.00699994
-0.006     -0.00599996
-0.005     -0.00499998
-0.004     -0.00399999
-0.003     -0.003
-0.002     -0.002
-0.001     -0.001
0.         0.
0.001      0.001
0.002      0.002
0.003      0.003
0.004      0.00399999
0.005      0.00499998
0.006      0.00599996
0.007      0.00699994
0.008      0.00799991
0.009      0.00899988
0.01       0.00999983
```

Below is the answer for $\sin 0.001$ which Mathematica is holding in memory:

```
0.0009999998333333408`
```

This is still a approximation.

$$13. \quad y'' + \text{Sin}[y] = 0$$

```
ClearAll["Global`*"]
```

This one looks just like the last one.

$$y'' = -\sin[y]$$

$$-\sin[y]$$

$$y_1' = y_2$$

$$y_2$$

$$y_2' = -\sin[y_1]$$

The difference from the last problem may consist in the fact that \sin is 0 at $(0, 0)$.

Trying to use the Jacobian approach, $\begin{pmatrix} 0 & 1 \\ -\cos x & 0 \end{pmatrix}$ would be the Jacobian standard matrix, I

believe. So for $x = \pm 2n\pi$, it should be

$$\mathbf{Eigensystem}[\{\{0, 1\}, \{-1, 0\}\}]$$

$$\{\{i, -i\}, \{-i, 1\}, \{i, 1\}\}$$

$$e_1 = i$$

$$i$$

$$e_2 = -i$$

$$-i$$

$$p = e_1 + e_2$$

$$0$$

$$q = e_1 e_2$$

$$1$$

$$\Delta = (e_1 - e_2)^2$$

$$-4$$

This would be a center point, in agreement with the text. For $x = \pi \pm 2n\pi$,

$$\mathbf{Eigensystem}[\{\{0, 1\}, \{1, 0\}\}]$$

$$\{\{-1, 1\}, \{-1, 1\}, \{1, 1\}\}$$

This would be a saddle point, in agreement with the text. ($p=0, q<0$).

15. Trajectories. Write the ODE $y'' - 4y + y^3 = 0$ as a system, solve it for y_2 as a function of y_1 , and sketch or graph some of the trajectories in the phase plane.

I do not follow the problem's instructions to make a system.

$$\mathbf{eqn} = y''[x] - 4y[x] + y[x]^3 == 0$$

$$-4y[x] + y[x]^3 + y''[x] == 0$$

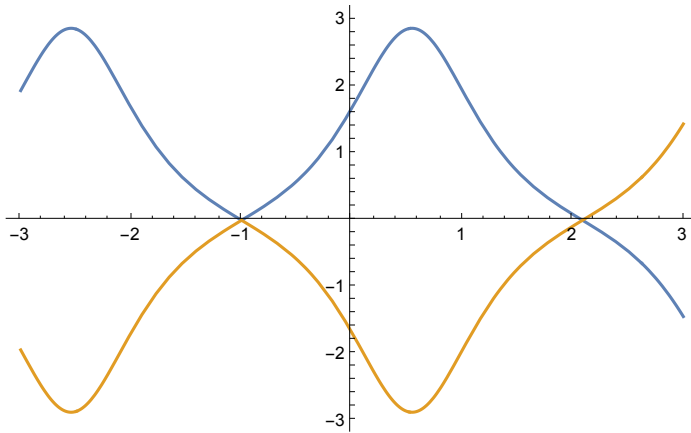
```
sol = DSolve[eqn, y, x];
```

Solve:ifun:

Inverse functions are being used by Solve so some solutions may not be found use Reduce for complete solution information >>

The solution is complex, and fairly dense. There is some success in plotting (both halves of) the solution in regular x-y space.

```
Plot[Evaluate[y[x] /. sol /. {C[1] -> 1, C[2] -> 1}],  
      {x, -3, 3}, PlotRange -> All]
```



Trying for phase space is not very successful. I am able to show one half of the solution, the 'negative' half. But it doesn't look like the text, or like what I would expect.

```
StreamPlot[
  {y, -3 i  $\sqrt{\frac{2}{-4 + 3 \sqrt{2}}}$  JacobiSN[ $\frac{\sqrt{-4 - 3 \sqrt{2} - 8 x - 6 \sqrt{2} x - 4 x^2 - 3 \sqrt{2} x^2}}{\sqrt{2}}$ ,
     $\frac{4 - 3 \sqrt{2}}{4 + 3 \sqrt{2}}$ ] +  $\frac{4 i \text{ JacobiSN}[\frac{\sqrt{-4 - 3 \sqrt{2} - 8 x - 6 \sqrt{2} x - 4 x^2 - 3 \sqrt{2} x^2}}{\sqrt{2}}], \frac{4 - 3 \sqrt{2}}{4 + 3 \sqrt{2}}]}{\sqrt{-4 + 3 \sqrt{2}}}$ },
  {x, -10, 10}, {y, -10, 10}, Frame -> True]
```

