

Solution II

1) fixed points:

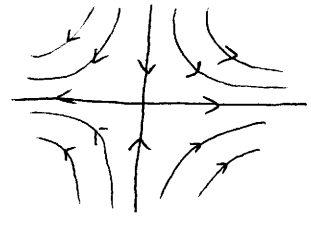
$$\begin{aligned}
 (1) \quad & x_1(2-x_2) = 0 \quad \Rightarrow \quad x_1 = 0 \quad \text{or} \quad x_2 = 2 \\
 (2) \quad & x_2(2x_1 - x_2 - 2) = 0 \quad \Rightarrow \quad x_2 = 0 \quad \text{or} \quad x_2 = -2 \\
 & \qquad \qquad \qquad x_1 = 0 \\
 & \qquad \qquad \qquad \Rightarrow \quad x_1 = 2 \\
 & \qquad \qquad \qquad x_2 = 2
 \end{aligned}$$

$\Rightarrow \vec{x}_f^{(1)} = (0, 0) \quad ; \quad \vec{x}_f^{(2)} = (0, -2) \quad ; \quad \vec{x}_f^{(3)} = (2, 2)$

Jacobian matrix:

$$A(\vec{x}) = \begin{pmatrix} 2-x_2 & -x_1 \\ 2x_2 & (2x_1 - 2x_2 - 2) \end{pmatrix}$$

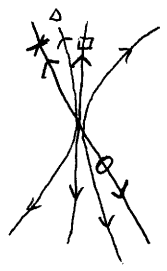
~~$\vec{x}_f^{(1)}$~~ $A(\vec{x}_f^{(1)}) = \begin{pmatrix} 2 & 0 \\ 0 & -2 \end{pmatrix} \Rightarrow \begin{matrix} e_1 = 2 & \Rightarrow \vec{v}_1 = (1, 0) \\ e_2 = -2 & \Rightarrow \vec{v}_2 = (0, 1) \end{matrix}$



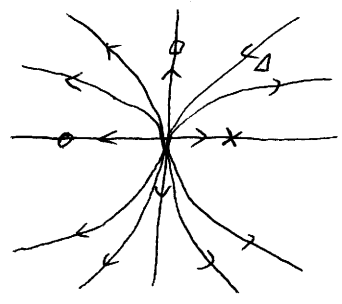
\equiv saddle point ; linearisation theorem works

$\vec{x}_f^{(2)}$ $A(\vec{x}_f^{(2)}) = \begin{pmatrix} 4 & 0 \\ -4 & 2 \end{pmatrix} \Rightarrow \begin{matrix} e_1 = 4 & \Rightarrow \vec{v}_1 = (-1, 2) \\ e_2 = 2 & \Rightarrow \vec{v}_2 = (0, 1) \end{matrix}$

$J = U^{-1}AU = \begin{pmatrix} 4 & 0 \\ 0 & 2 \end{pmatrix}$ with $U = (\vec{v}_1, \vec{v}_2)$ *unstable node* *lin. theorem*



$\vec{x} = U \cdot \vec{y}$



$\vec{x} = \begin{pmatrix} -1 & 0 \\ 2 & 1 \end{pmatrix} \cdot \begin{pmatrix} 1 \\ 0 \end{pmatrix} = \begin{pmatrix} -1 \\ 2 \end{pmatrix}$

$\vec{0} = \begin{pmatrix} -1 & 0 \\ 2 & 1 \end{pmatrix} \cdot \begin{pmatrix} -1 \\ 0 \end{pmatrix} = \begin{pmatrix} 1 \\ -2 \end{pmatrix}$

$\vec{0} = \begin{pmatrix} -1 & 0 \\ 2 & 1 \end{pmatrix} \cdot \begin{pmatrix} 0 \\ 1 \end{pmatrix} = \begin{pmatrix} 0 \\ 1 \end{pmatrix}$

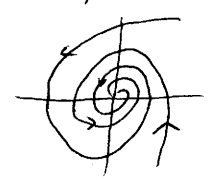
$\vec{0} = \begin{pmatrix} -1 & 0 \\ 2 & 1 \end{pmatrix} \cdot \begin{pmatrix} 1 \\ 1 \end{pmatrix} = \begin{pmatrix} -1 \\ 3 \end{pmatrix}$

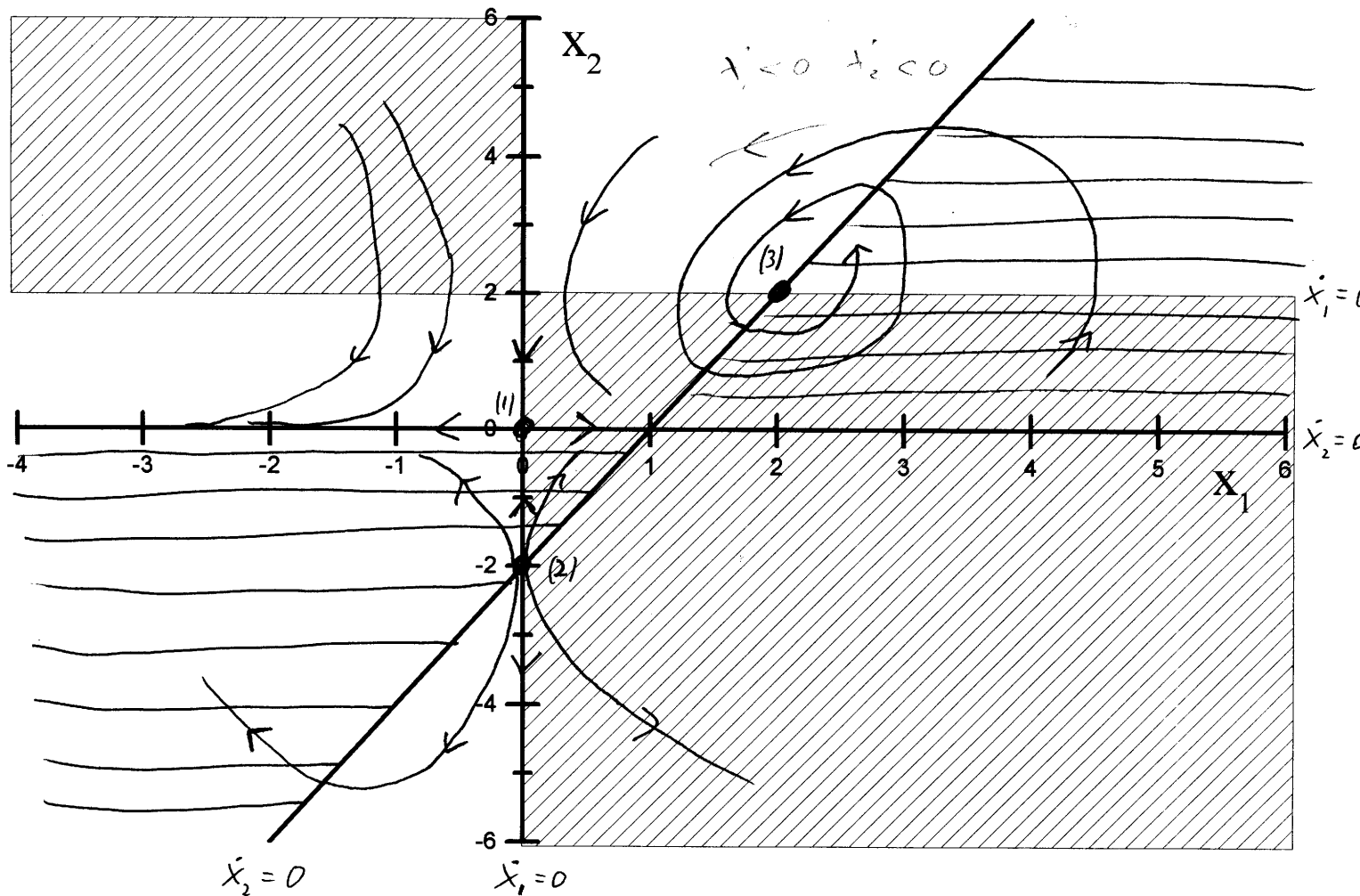
$\vec{x}_f^{(3)}$ $A(\vec{x}_f^{(3)}) = \begin{pmatrix} 0 & -2 \\ 4 & -2 \end{pmatrix}$

$e_{\pm} = \pm i\sqrt{7} - 1$
 $\vec{v}_{\pm} = \left[\frac{1}{4}(1 \pm i\sqrt{7}), 1 \right]$

$J = U^{-1}AU = \begin{pmatrix} -1 & -\sqrt{7} \\ \sqrt{7} & -1 \end{pmatrix}$ with $U = \begin{pmatrix} \sqrt{7}/4 & 1/4 \\ 0 & 1 \end{pmatrix}$

stable focus





$$x_1(2-x_2) = 0 \quad \Leftrightarrow \quad \dot{x}_1 = 0 \quad \text{for } x_1 = 0 \quad \vee \quad x_2 = 2$$

$$x_2(2x_1 - x_2 - 2) = 0 \quad \Leftrightarrow \quad \dot{x}_2 = 0 \quad \text{for } x_2 = 0 \quad \vee \quad x_2 = 2x_1 - 2$$

$$\dot{x}_1 > 0 \quad \Leftrightarrow \quad x_1(2-x_2) > 0 \quad \Leftrightarrow \quad \begin{array}{l} x_1 > 0 \quad \wedge \quad x_2 < 2 \\ x_1 < 0 \quad \wedge \quad x_2 > 2 \end{array} \quad \equiv$$

$$\dot{x}_2 > 0 \quad \Leftrightarrow \quad x_2(2x_1 - x_2 - 2) > 0 \quad \Leftrightarrow \quad \begin{array}{l} x_2 > 0 \quad \wedge \quad x_2 < 2x_1 - 2 \\ x_2 < 0 \quad \wedge \quad x_2 > 2x_1 - 2 \end{array} \quad \equiv$$

2) fixed points:

$$(1) \quad x_1(3 - x_1 - x_2) = 0 \quad x_1 = 0 \quad \text{in } (2) \quad x_2 = 0 \quad \vee \quad x_2 = 6$$

$$(2) \quad x_2(6 - 3x_1 - x_2) = 0 \quad x_2 = 0 \quad \text{in } (1) \quad x_1 = 0 \quad \vee \quad x_1 = 3$$

$$\text{or } 3 - x_1 - x_2 = 0 \quad \wedge \quad 6 - 3x_1 - x_2 = 0 \quad \Rightarrow \quad x_1 = \frac{3}{2} \quad \wedge \quad x_2 = \frac{3}{2}$$

$$\Rightarrow \quad \vec{x}_F^{(1)} = (0, 0) \quad ; \quad \vec{x}_F^{(2)} = (3, 0) \quad ; \quad \vec{x}_F^{(3)} = (0, 6) \quad ; \quad \vec{x}_F^{(4)} = \left(\frac{3}{2}, \frac{3}{2}\right)$$

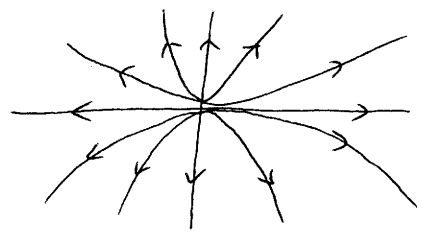
Jacobian matrix:

$$A(\vec{x}) = \begin{pmatrix} (3-2x_1-x_2) & -x_1 \\ -3x_2 & (6-3x_1-2x_2) \end{pmatrix}$$

$\vec{x}_f^{(1)}$:

$$A(\vec{x}_f^{(1)}) = \begin{pmatrix} 3 & 0 \\ 0 & 6 \end{pmatrix} \Rightarrow \begin{matrix} e_1 = 3 \\ e_2 = 6 \end{matrix} \text{ mit } \begin{matrix} \vec{v}_1 = (1, 0) \\ \vec{v}_2 = (0, 1) \end{matrix}$$

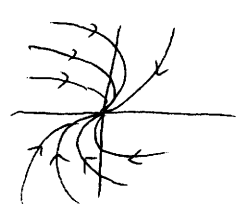
\equiv unstable node



$\vec{x}_f^{(2)}$:

$$A(\vec{x}_f^{(2)}) = \begin{pmatrix} -3 & -3 \\ 0 & -3 \end{pmatrix} \Rightarrow e_1 = e_2 = -3 \text{ mit } \vec{v}_1 = (1, 0)$$

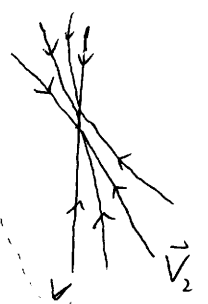
$$J = U^{-1} A U = \begin{pmatrix} -3 & 1 \\ 0 & -3 \end{pmatrix} \text{ mit } U = \begin{pmatrix} 1 & 1 \\ 0 & -\frac{1}{3} \end{pmatrix} \equiv \text{stable improper node}$$



$\vec{x}_f^{(3)}$:

$$A(\vec{x}_f^{(3)}) = \begin{pmatrix} -3 & 0 \\ -18 & -6 \end{pmatrix} \Rightarrow \begin{matrix} e_1 = -6 \\ e_2 = -3 \end{matrix} \text{ mit } \begin{matrix} \vec{v}_1 = (0, 1) \\ \vec{v}_2 = (-1, 6) \end{matrix}$$

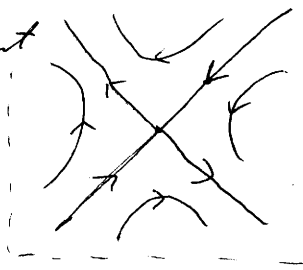
$$J = U^{-1} A U = \begin{pmatrix} -6 & 0 \\ 0 & -3 \end{pmatrix} \text{ mit } U = (\vec{v}_1, \vec{v}_2) \equiv \text{stable node}$$



$\vec{x}_f^{(4)}$:

$$A(\vec{x}_f^{(4)}) = \begin{pmatrix} -\frac{3}{2} & -\frac{3}{2} \\ -\frac{7}{2} & -\frac{3}{2} \end{pmatrix} \Rightarrow e_{\pm} = -\frac{3}{2}(1 \pm \sqrt{3}) \text{ mit } \vec{v}_{\pm} = (\pm \frac{1}{\sqrt{3}}, 1)$$

$$\Rightarrow J = U^{-1} A U = \begin{pmatrix} e_+ & 0 \\ 0 & e_- \end{pmatrix} \text{ mit } U = (\vec{v}_1, \vec{v}_2) \equiv \text{saddle point}$$

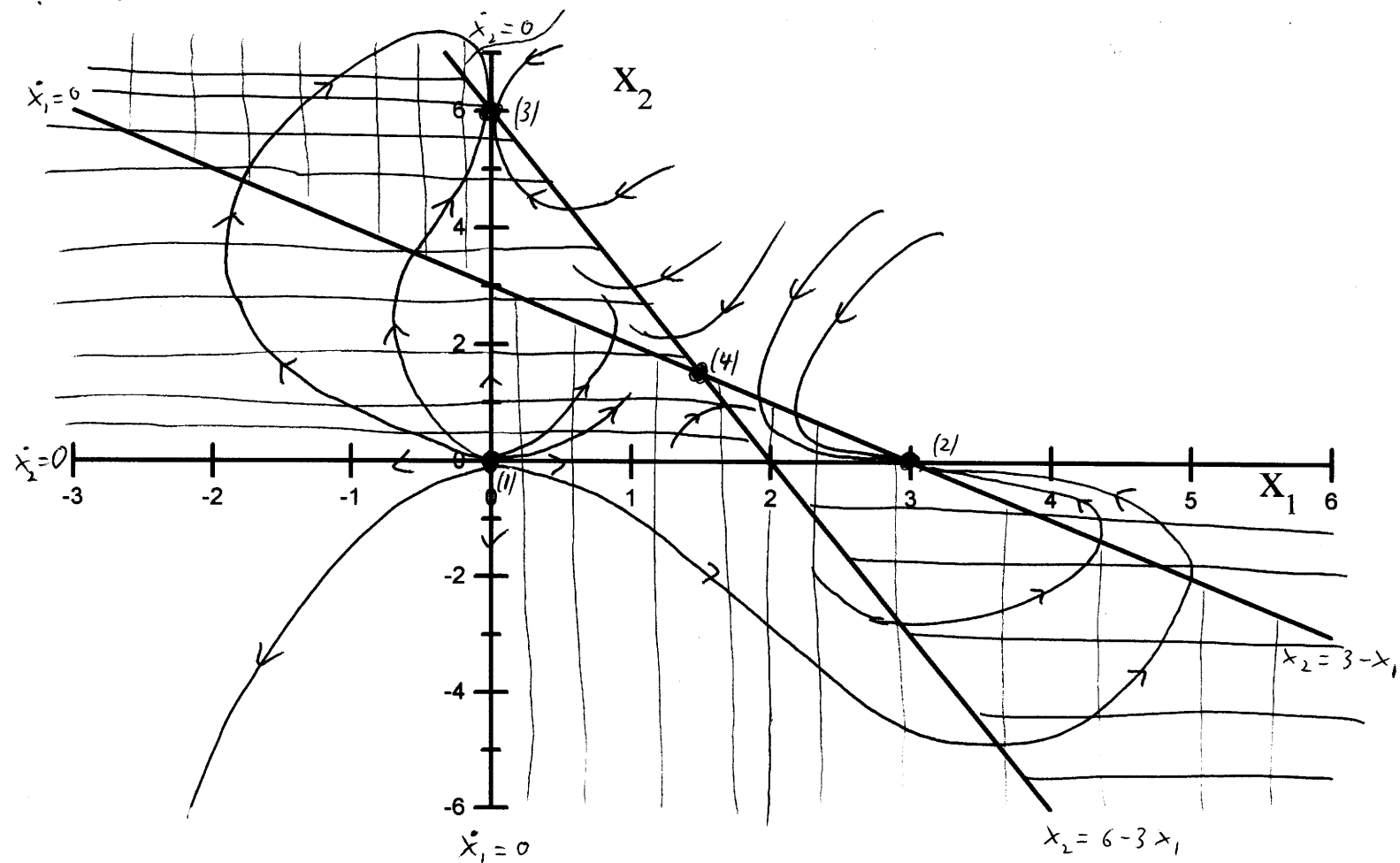


$$x_1(3-x_1-x_2) = 0 \Leftrightarrow \dot{x}_1 = 0 \text{ for } x_1 = 0 \vee x_2 = 3-x_1$$

$$x_2(6-3x_1-x_2) = 0 \Leftrightarrow \dot{x}_2 = 0 \text{ for } x_2 = 0 \vee x_2 = 6-3x_1$$

$$\| \dot{x}_1 > 0 \Leftrightarrow x_1(3-x_1-x_2) > 0 \Leftrightarrow x_1 > 0 \wedge x_2 < 3-x_1 \vee x_1 < 0 \wedge x_2 > 3-x_1$$

$$\| \dot{x}_2 > 0 \Leftrightarrow x_2(6-3x_1-x_2) > 0 \Leftrightarrow x_2 > 0 \wedge x_2 < 6-3x_1 \vee x_2 < 0 \wedge x_2 > 6-3x_1$$



3) fixed points:

$$-x_1(2 - x_1^2 - x_2^2) = 0$$

$$\underline{x_1 = 0} \text{ into (2)}$$

$$\underline{x_2 = 0}$$

$$\text{or } 1 + x_2^2 = 0 \downarrow \text{no real sol}$$

$$-x_2(1 + x_1^2 + x_2^2 - 3x_1) = 0$$

$$\underline{x_2 = 0} \text{ into (1)}$$

$$\underline{x_1 = 0}$$

$$\text{or } 2 - x_1^2 = 0 \Rightarrow \underline{x_1 = \pm\sqrt{2}}$$

$$\text{or } 2 - x_1^2 - x_2^2 = 0$$

$$\wedge 1 + x_1^2 + x_2^2 - 3x_1 = 0$$

$$\Rightarrow 3 = 3x_1 \Rightarrow \underline{x_1 = 1}$$

$$\Rightarrow x_2^2 = 1 \Rightarrow \underline{x_2 = \pm 1}$$

$$\Rightarrow \underline{x_f^{(1)}} = (0, 0) \quad ; \quad \underline{x_f^{(2)}} = (-\sqrt{2}, 0) \quad ; \quad \underline{x_f^{(3)}} = (\sqrt{2}, 0) \quad ; \quad \underline{x_f^{(4)}} = (1, -1) \quad ; \quad \underline{x_f^{(5)}} = (1, 1)$$

Jacobian matrix:

$$A(\vec{x}) = \begin{pmatrix} (-2 + 3x_1^2 + x_2^2) & 2x_1x_2 \\ (2x_1x_2 + 3x_2) & (-1 - x_1^2 - 3x_2^2 + 3x_1) \end{pmatrix}$$

$$\underline{\vec{x}_f^{(1)}}: \quad A(\vec{x}_f^{(1)}) = \begin{pmatrix} -2 & 0 \\ 0 & -1 \end{pmatrix} \equiv \text{stable node}$$

$$\underline{\vec{x}_f^{(2)}}: \quad A(\vec{x}_f^{(2)}) = \begin{pmatrix} 4 & 0 \\ 0 & -3 - 3\sqrt{2} \end{pmatrix} \equiv \text{saddle point}$$

$$\underline{\vec{x}_f^{(3)}}: \quad A(\vec{x}_f^{(3)}) = \begin{pmatrix} 4 & 0 \\ 0 & -3 + 3\sqrt{2} \end{pmatrix} \equiv \text{unstable node}$$

$$\underline{x_f^{(4)}}: A(\vec{x}_f^{(4)}) = \begin{pmatrix} 2 & -2 \\ -1 & -2 \end{pmatrix} \Rightarrow e_{\pm} = \pm\sqrt{6} \quad \text{with } \vec{v}_{\pm} = (-2 \mp \sqrt{6}, 1) \\ \equiv \text{saddle point}$$

$$\underline{x_f^{(5)}}: A(\vec{x}_f^{(5)}) = \begin{pmatrix} 2 & 2 \\ 1 & -2 \end{pmatrix} \Rightarrow e_{\pm} = \pm\sqrt{6} \quad \text{with } \vec{v}_{\pm} = (2 \pm \sqrt{6}, 1) \\ \equiv \text{saddle point}$$

$\vec{x}_f^{(6)}$ is the only stable fixed point, whose neighbourhood we need to study:

We show that $V(\vec{x}) = x_1^2 + x_2^2$ is a strong Lyapunov function for $\vec{x}_f^{(6)}$.

i) \checkmark the partial derivatives $\frac{\partial V}{\partial x_1}, \frac{\partial V}{\partial x_2}$ exist and are continuous

ii) V is positive definite \checkmark (see lecture)

iii) $\frac{dV}{dt}$ is negative definite:

$$\frac{dV}{dt} = \frac{\partial V}{\partial x_1} \dot{x}_1 + \frac{\partial V}{\partial x_2} \dot{x}_2$$

$$= 2x_1(-x_1/(2-x_1^2-x_2^2)) + 2x_2(-x_2/(1+x_1^2+x_2^2-3x_1))$$

$$= -4x_1^2 + 2x_1^4 + 2x_1^2x_2^2 - 2x_2^2 - 2x_1^2x_2^2 - 2x_2^4 + 6x_1x_2^2$$

$$= -2x_1^2(2-x_1^2) - 2x_2^2(1+x_2^2-3x_1)$$

$$\Rightarrow \dot{V}(\vec{x}_f^{(6)}) = 0 \quad \dot{V}(\vec{x}) < 0 \quad \text{for } x_1^2 < 2 \quad \wedge \quad 1+x_2^2 > 3x_1$$

$$\Rightarrow \dot{V} \text{ is negative definite for } x_1^2 < 2 \quad \text{and } x_2^2 > 3x_1 - 1$$

\Rightarrow The origin is a stable fixed point, (by Lyapunov stability theorem)

$$x_2^2 > 3x_1 - 1 \quad \text{for } x_1 < \frac{1}{3}$$

$$\Rightarrow V(\vec{x}) = x_1^2 + x_2^2 < \frac{1}{3^2} \text{ is a domain of stability.}$$