

CONTINUOUS DYNAMICAL SYSTEMS II

Math 21b, O. Knill

Homework: section 9.1: 54 and section 9.2: 12,18,22-26,34

COMPLEX LINEAR 1D CASE. $\dot{x} = \lambda x$ for $\lambda = a + ib$ has solution $x(t) = e^{at}e^{ibt}x(0)$ and length $|x(t)| = e^{at}|x(0)|$.

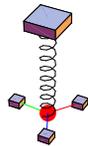
THE HARMONIC OSCILLATOR: The system $\ddot{x} = -cx$ has the solution $x(t) = \cos(\sqrt{ct})x(0) + \sin(\sqrt{ct})\dot{x}(0)/\sqrt{c}$.

DERIVATION. $\dot{x} = y, \dot{y} = -\lambda x$ and in matrix form as

$$\begin{bmatrix} \dot{x} \\ \dot{y} \end{bmatrix} = \begin{bmatrix} 0 & -1 \\ \lambda & 0 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = A \begin{bmatrix} x \\ y \end{bmatrix}$$

and because A has eigenvalues $\pm i\sqrt{\lambda}$, the new coordinates move as $a(t) = e^{i\sqrt{ct}}a(0)$ and $b(t) = e^{-i\sqrt{ct}}b(0)$.

Writing this in the original coordinates $\begin{bmatrix} x(t) \\ y(t) \end{bmatrix} = S \begin{bmatrix} a(t) \\ b(t) \end{bmatrix}$ and fixing the constants gives $x(t), y(t)$.



EXAMPLE. THE SPINNER. The spinner is a rigid body attached to a spring aligned around the z-axes. The body can rotate around the z-axes and bounce up and down. The two motions are coupled in the following way: when the spinner winds up in the same direction as the spring, the spring gets tightened and the body gets a lift. If the spinner winds up to the other direction, the spring becomes more relaxed and the body is lowered. Instead of reducing the system to a 4D first order system, system $\frac{d^2}{dt^2}\vec{x} = A\vec{x}$, we will keep the second time derivative and diagonalize the 2D system $\frac{d^2}{dt^2}\vec{x} = A\vec{x}$, where we know how to solve the one dimensional case $\frac{d^2}{dt^2}v = -\lambda v$ as $v(t) = A \cos(\sqrt{\lambda}t) + B \sin(\sqrt{\lambda}t)$ with constants A, B depending on the initial conditions, $v(0), \dot{v}(0)$.

THE DIFFERENTIAL EQUATIONS OF THE SPINNER.

x is the angle and y the height of the body. We put the coordinate system so that $y = 0$ is the point, where the body stays at rest if $x = 0$. We assume that if the spring is winded up with an angle x , this produces an upwards force x and a momentum force $-3x$. We furthermore assume that if the body is at position y , then this produces a momentum y onto the body and an upwards force y . The differential equations

$$\begin{aligned} \ddot{x} &= -3x + y & \text{can be written as } \ddot{v} &= Av = \begin{bmatrix} -3 & 1 \\ 1 & -1 \end{bmatrix} v. \\ \ddot{y} &= -y + x \end{aligned}$$

FINDING GOOD COORDINATES $w = S^{-1}v$ is obtained with getting the eigenvalues and eigenvectors of A : $\lambda_1 = -2 - \sqrt{2}, \lambda_2 = -2 + \sqrt{2}$ $v_1 = \begin{bmatrix} -1 - \sqrt{2} \\ 1 \end{bmatrix}, v_2 = \begin{bmatrix} -1 + \sqrt{2} \\ 1 \end{bmatrix}$ so that $S = \begin{bmatrix} -1 - \sqrt{2} & -1 + \sqrt{2} \\ 1 & 1 \end{bmatrix}$.

SOLVE THE SYSTEM $\ddot{a} = \lambda_1 a, \ddot{b} = \lambda_2 b$ IN THE GOOD COORDINATES $\begin{bmatrix} a \\ b \end{bmatrix} = S^{-1} \begin{bmatrix} x \\ y \end{bmatrix}$.
 $a(t) = A \cos(\omega_1 t) + B \sin(\omega_1 t), \omega_1 = \sqrt{-\lambda_1}, b(t) = C \cos(\omega_2 t) + D \sin(\omega_2 t), \omega_2 = \sqrt{-\lambda_2}$.

THE SOLUTION IN THE ORIGINAL COORDINATES. $\begin{bmatrix} x(t) \\ y(t) \end{bmatrix} = S \begin{bmatrix} a(t) \\ b(t) \end{bmatrix}$. At $t = 0$ we know $x(0), y(0), \dot{x}(0), \dot{y}(0)$. This fixes the constants in $x(t) = A_1 \cos(\omega_1 t) + B_1 \sin(\omega_1 t) + A_2 \cos(\omega_2 t) + B_2 \sin(\omega_2 t)$. The curve $(x(t), y(t))$ traces a Lyssajoux curve:

ASYMPTOTIC STABILITY $\dot{x} = Ax$ is asymptotically stable if and only if all eigenvalues have negative real part $\text{Re}(\lambda) < 0$.

ASYMPTOTIC STABILITY IN 2D A linear system $\dot{x} = Ax$ in the 2D plane is asymptotically stable if and only if $\det(A) > 0$ and $\text{tr}(A) < 0$.

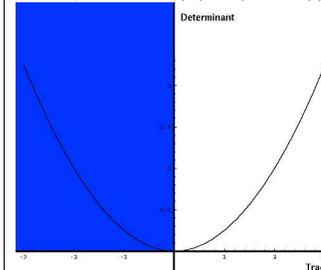
PROOF. If both eigenvalues λ_1, λ_2 are real, then both being negative is equivalent to $\lambda_1 \lambda_2 = \det(A) > 0$ and $\text{tr}(A) = \lambda_1 + \lambda_2 < 0$. If $\lambda_1 = a + ib, \lambda_2 = a - ib$, then a negative a is equivalent to $\lambda_1 + \lambda_2 = 2a < 0$ and $\lambda_1 \lambda_2 = a^2 + b^2 > 0$.

ASYMPTOTIC STABILITY COMPARISON OF DISCRETE AND CONTINUOUS SITUATION.

The trace and the determinant are independent of the basis, they can be computed fast, and are real if A is real. It is therefore convenient to determine the region in the $\text{tr} - \det$ -plane, where continuous or discrete dynamical systems are asymptotically stable. While the continuous dynamical system is related to a discrete system, it is important not to mix these two situations up.

Continuous dynamical system.

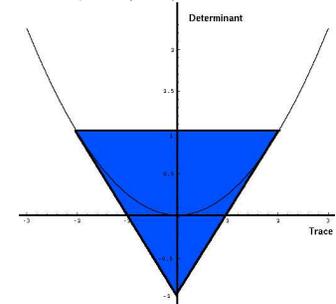
Stability of $\dot{x} = Ax$ ($x(t+1) = e^A x(t)$).



Stability in $\det(A) > 0, \text{tr}(A) > 0$
 Stability if $\text{Re}(\lambda_1) < 0, \text{Re}(\lambda_2) < 0$.

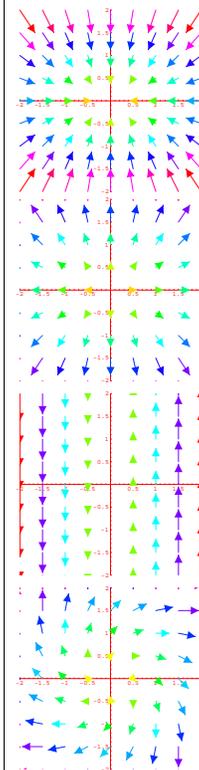
Discrete dynamical system.

Stability of $x(t+1) = Ax$



Stability in $|\text{tr}(A)| - 1 < \det(A) < 1$
 Stability if $|\lambda_1| < 1, |\lambda_2| < 1$.

PHASE-PORTRAITS. (In two dimensions we can plot the vector field, draw some trajectories)

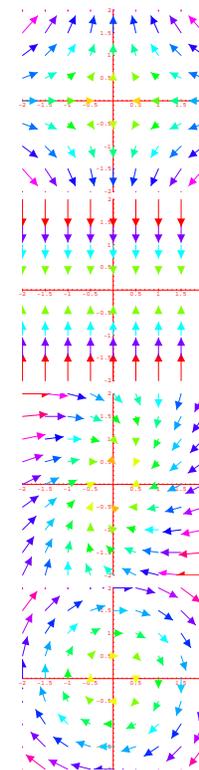


$\lambda_1 < 0$
 $\lambda_2 < 0$,
 i.e. $A = \begin{bmatrix} -2 & 0 \\ 0 & -3 \end{bmatrix}$

$\lambda_1 > 0$
 $\lambda_2 > 0$,
 i.e. $A = \begin{bmatrix} 2 & 0 \\ 0 & 3 \end{bmatrix}$

$\lambda_1 = 0$
 $\lambda_2 = 0$,
 i.e. $A = \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix}$

$\lambda_1 = a + ib, a > 0$
 $\lambda_2 = a - ib$,
 i.e. $A = \begin{bmatrix} 1 & 1 \\ -1 & 0 \end{bmatrix}$



$\lambda_1 < 0$
 $\lambda_2 > 0$,
 i.e. $A = \begin{bmatrix} -2 & 0 \\ 0 & 3 \end{bmatrix}$

$\lambda_1 = 0$
 $\lambda_2 < 0$,
 i.e. $A = \begin{bmatrix} 0 & 0 \\ 0 & -3 \end{bmatrix}$

$\lambda_1 = a + ib, a < 0$
 $\lambda_2 = a - ib$,
 i.e. $A = \begin{bmatrix} -1 & 1 \\ -1 & 0 \end{bmatrix}$

$\lambda_1 = ib$
 $\lambda_2 = -ib$,
 i.e. $A = \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix}$