

Day 13: July 19th

- **Chapter: 3.3 Phase Plane for Real E.V.**
- **Chapter: 3.4 Complex Eigenvalues (E.V.)**
- Homework:
 - Page 304 #1-15 odd, 23, 25.

Review

$$\vec{Y}' = \mathbf{A} \cdot \vec{Y} \text{ where } \vec{Y} = \begin{pmatrix} x \\ y \end{pmatrix}$$

- Equilibrium points

- If $\det \mathbf{A} \neq 0 \Rightarrow (x, y) = (0, 0)$ only eq point.
- If $\det \mathbf{A} = 0$ straight line of equilibrium points.

- Characteristic Equation

$$\det \begin{pmatrix} a - \lambda & b \\ c & d - \lambda \end{pmatrix} = 0$$

- Eigenvalues roots of characteristic equation

Review

- Eigenvectors

$$\mathbf{A} \cdot \vec{\mathbf{v}} = \lambda \vec{\mathbf{v}}$$

- Finding eigenvectors

- Non-zero solutions of

$$(\mathbf{A} - \lambda \mathbf{I}) \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$\begin{pmatrix} a - \lambda & b \\ c & d - \lambda \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

- always get a redundant system of equations

General Solution

- if we have two distinct real eigenvalues: λ_1, λ_2
and can find two distinct eigenvectors: \vec{v}_1, \vec{v}_2

$$\left. \begin{aligned} \vec{Y}_1(t) &= e^{\lambda_1 t} \cdot \vec{v}_1 \\ \vec{Y}_2(t) &= e^{\lambda_2 t} \cdot \vec{v}_2 \end{aligned} \right\} \begin{array}{l} \text{two straight} \\ \text{line solutions} \end{array}$$

- If $\vec{Y}_1(0)$ and $\vec{Y}_2(0)$ are linearly independent

$$\begin{aligned} \vec{Y}(t) &= k_1 \vec{Y}_1(t) + k_2 \vec{Y}_2(t) \\ &= k_1 e^{\lambda_1 t} \cdot \vec{v}_1 + k_2 e^{\lambda_2 t} \cdot \vec{v}_2 \end{aligned}$$

Last Lecture

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

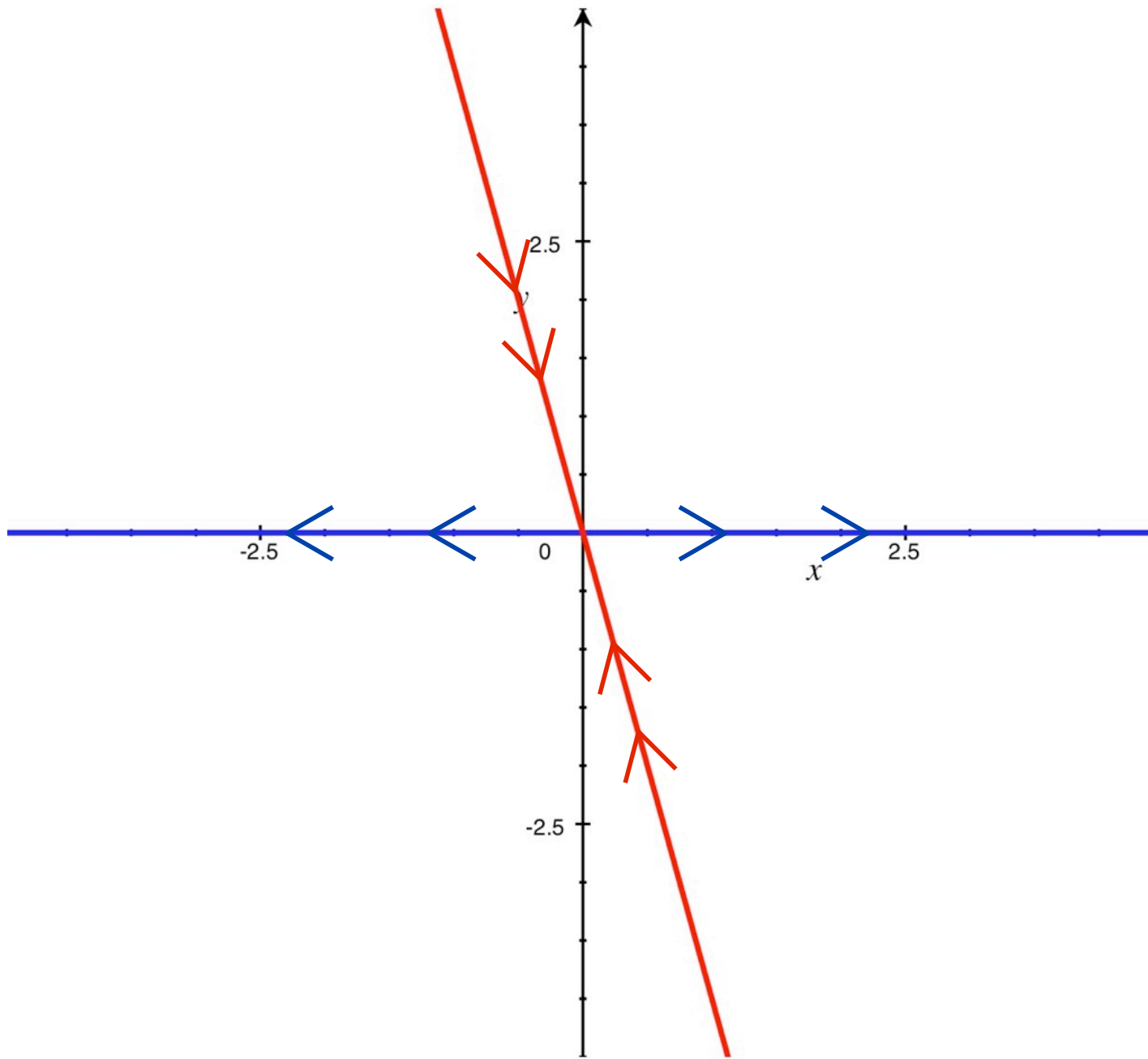
• Eigenvalues: $\lambda_1 = 2, \lambda_2 = -2$

• Eigenvectors:

$$\vec{v}_1 = \begin{pmatrix} 1 \\ 0 \end{pmatrix}, \vec{v}_2 = \begin{pmatrix} 1 \\ -4 \end{pmatrix}$$

• General Solution:

$$\vec{Y}(t) = k_1 e^{2t} \cdot \begin{pmatrix} 1 \\ 0 \end{pmatrix} + k_2 e^{-2t} \cdot \begin{pmatrix} 1 \\ -4 \end{pmatrix}$$



Last Lecture

$$\vec{Y}(t) = k_1 e^{2t} \cdot \begin{pmatrix} 1 \\ 0 \end{pmatrix} + k_2 e^{-2t} \cdot \begin{pmatrix} 1 \\ -2 \end{pmatrix}$$

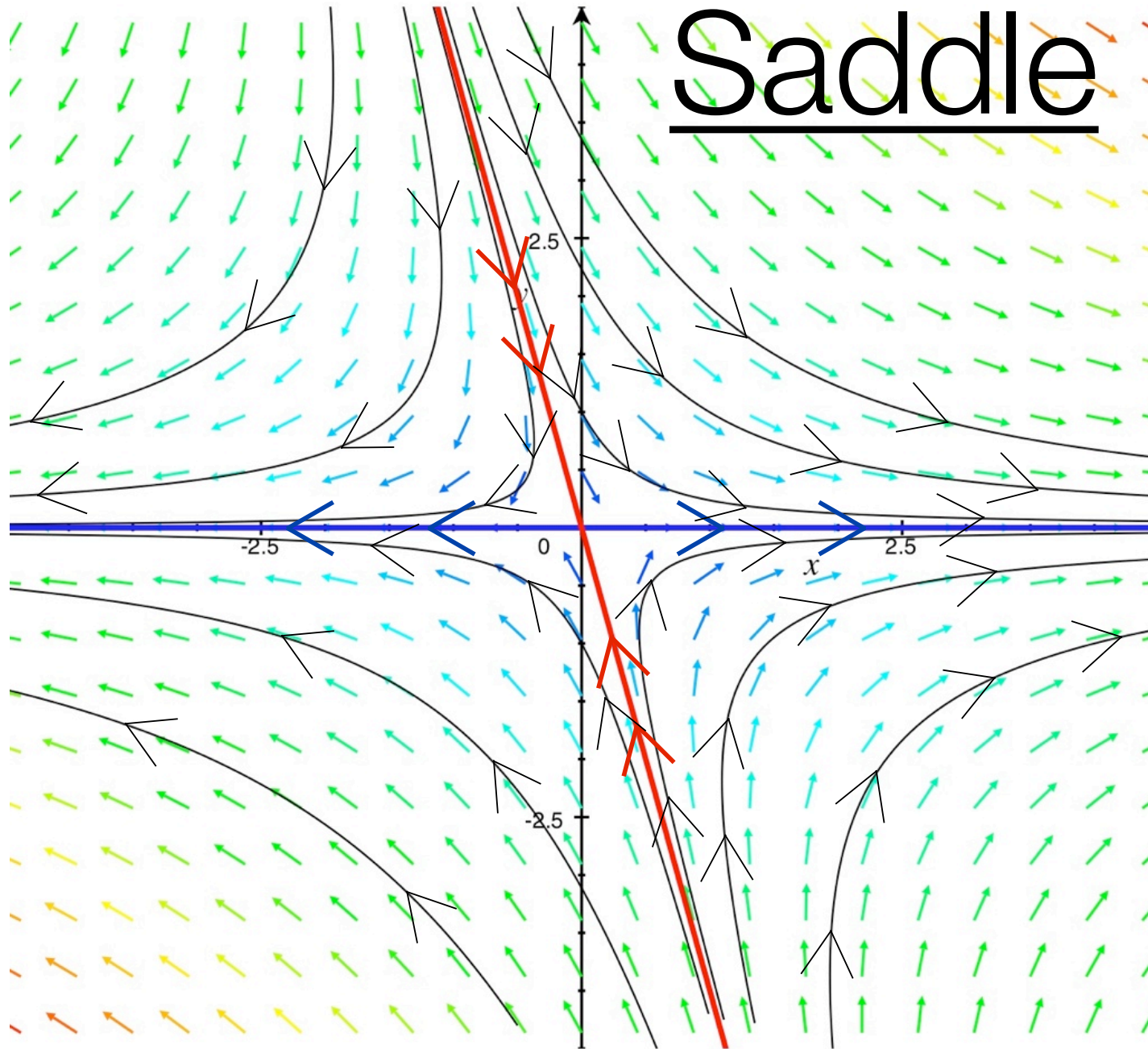
$$\vec{Y}(t) = \begin{pmatrix} \cancel{k_1} e^{2t} + \cancel{k_2} e^{-2t} \\ -2\cancel{k_2} e^{-2t} \end{pmatrix}$$

- Long term behavior: $t \rightarrow \infty$ and $t \rightarrow -\infty$

$$\vec{Y}(t) \sim \begin{pmatrix} k_1 e^{2t} \\ 0 \end{pmatrix} = k_1 e^{2t} \cdot \begin{pmatrix} 1 \\ 0 \end{pmatrix} \text{ as } t \rightarrow \infty$$

$$\vec{Y}(t) \sim \begin{pmatrix} k_2 e^{-2t} \\ -2k_2 e^{-2t} \end{pmatrix} = k_2 e^{-2t} \cdot \begin{pmatrix} 1 \\ -2 \end{pmatrix} \text{ as } t \rightarrow -\infty$$

Saddle



Nifty Trick

If \mathbf{A} triangular matrix

$$\mathbf{A} = \begin{pmatrix} a & \# \\ 0 & b \end{pmatrix}$$

or

$$\mathbf{A} = \begin{pmatrix} a & 0 \\ \# & b \end{pmatrix}$$

eigenvalues are: a, b

Example

$$\vec{Y}' = \begin{pmatrix} -1 & -1 \\ 0 & -3 \end{pmatrix} \vec{Y}$$

- Eigenvalues:

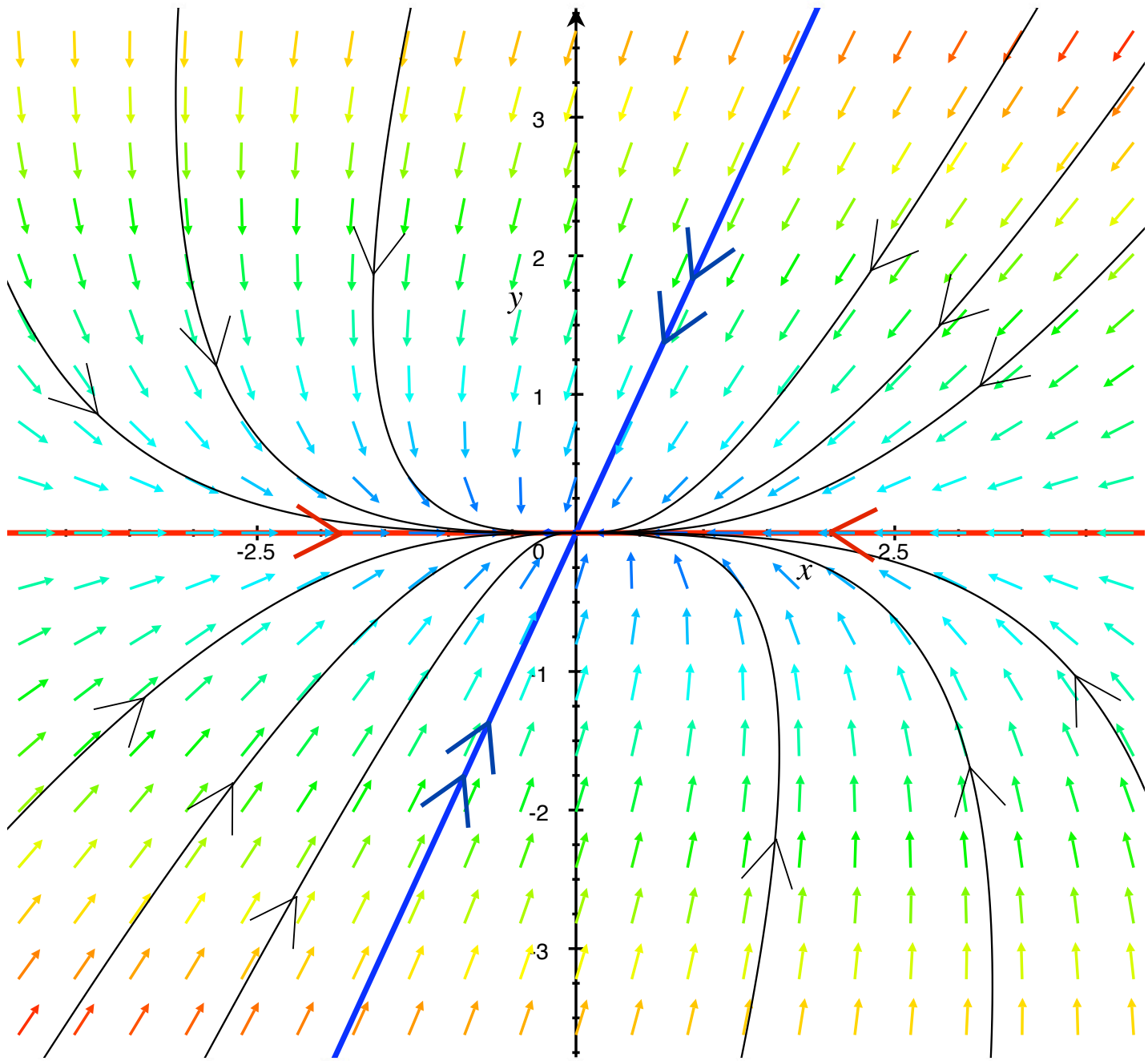
$$\lambda_1 = -3, \lambda_2 = -1$$

- Eigenvectors:

$$\vec{v}_1 = \begin{pmatrix} 1 \\ -2 \end{pmatrix}, \vec{v}_2 = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$$

- General Solution:

$$\vec{Y}(t) = k_1 e^{\lambda_1 t} \cdot \vec{v}_1 + k_2 e^{\lambda_2 t} \cdot \vec{v}_2 = k_1 e^{-3t} \cdot \begin{pmatrix} 1 \\ -2 \end{pmatrix} + k_2 e^{-t} \cdot \begin{pmatrix} 1 \\ 0 \end{pmatrix}$$



- Two distinct negative eigenvalues: λ_1, λ_2

faster-stronger

$$\lambda_2 < \lambda_1 < 0$$

weaker-slower

- General solution:

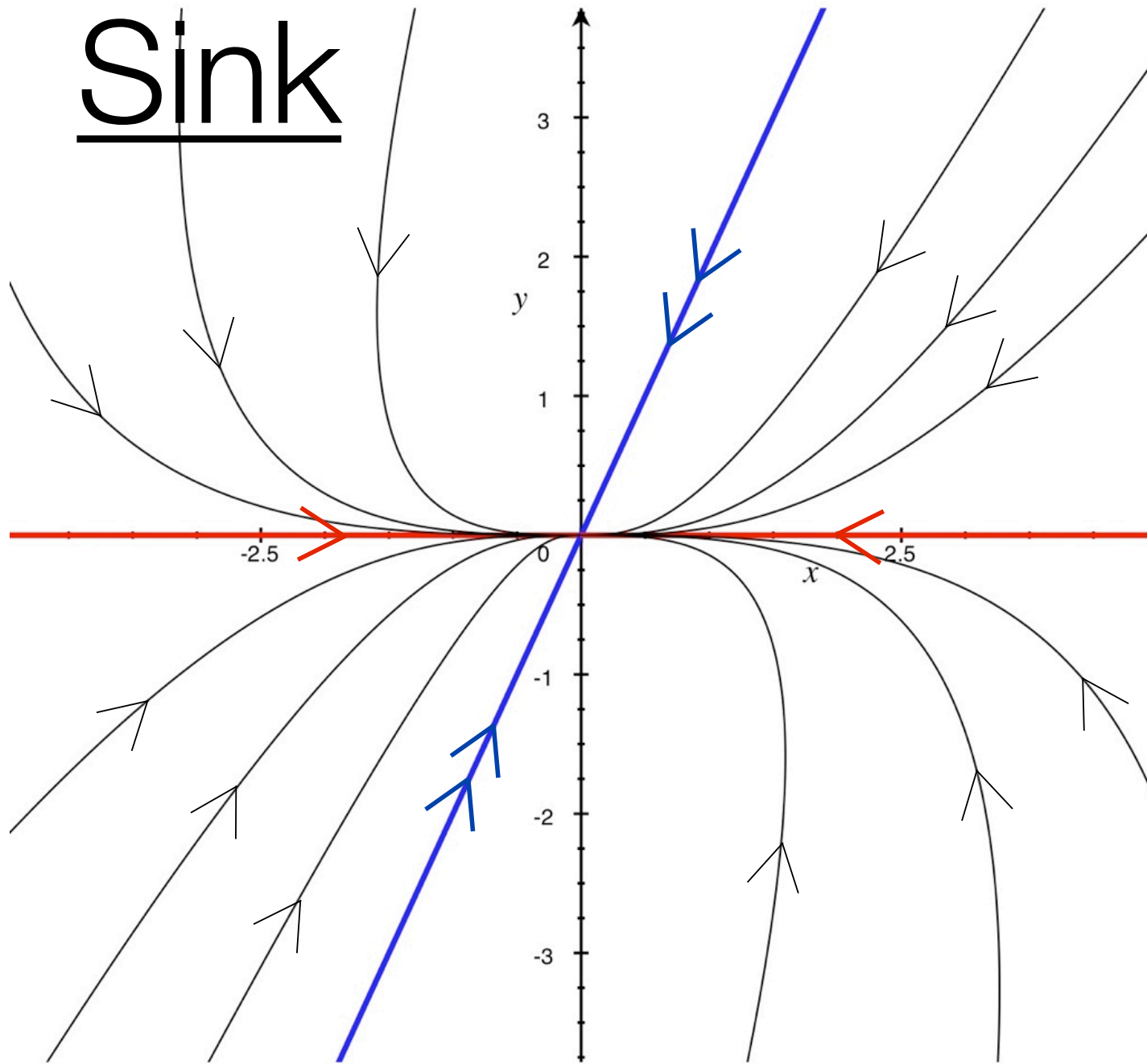
$$\vec{Y}(t) = k_1 e^{\lambda_1 t} \cdot \vec{v}_1 + k_2 e^{\lambda_2 t} \cdot \vec{v}_2$$

- Long term behavior: $t \rightarrow \infty$ and $t \rightarrow -\infty$

$t \rightarrow \infty$: approaches origin tangent to the weaker eigenvalue straight line solution.

$t \rightarrow -\infty$: moves away from the origin parallel to the stronger straight line solution.

Sink



Example

$$\vec{Y}' = \begin{pmatrix} 2 & 1 \\ 1 & 2 \end{pmatrix} \vec{Y}$$

- Eigenvalues:

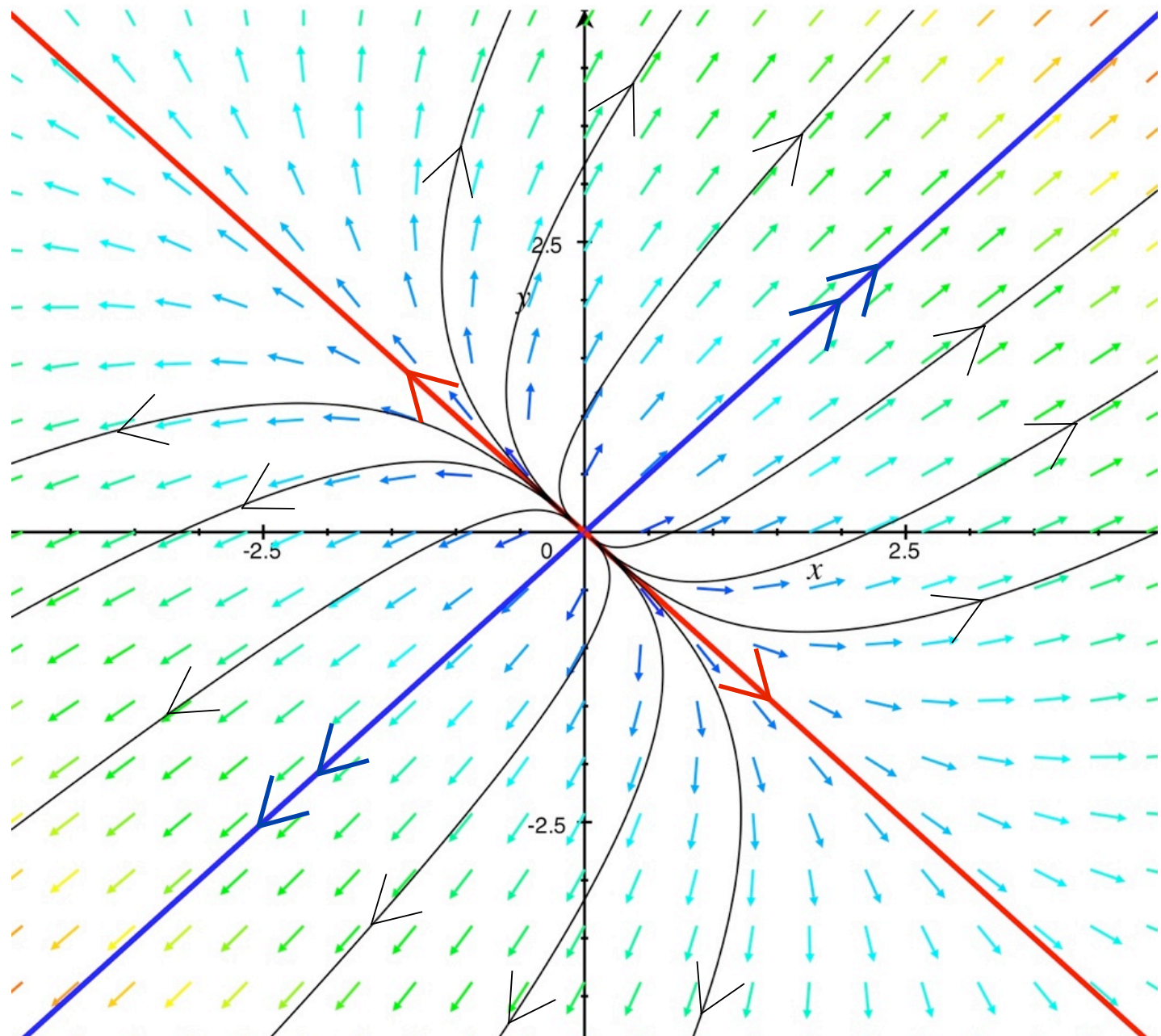
$$\lambda_1 = 3, \lambda_2 = 1$$

- Eigenvectors:

$$\vec{v}_1 = \begin{pmatrix} 1 \\ 1 \end{pmatrix}, \vec{v}_2 = \begin{pmatrix} 1 \\ -1 \end{pmatrix}$$

- General Solution:

$$\vec{Y}(t) = k_1 e^{3t} \cdot \begin{pmatrix} 1 \\ 1 \end{pmatrix} + k_2 e^{t} \cdot \begin{pmatrix} 1 \\ -1 \end{pmatrix}$$



- Two distinct positive eigenvalues: λ_1, λ_2
 slower-weaker
 $0 < \lambda_1 < \lambda_2$
 stronger-faster

- General solution

$$\vec{Y}(t) = k_1 e^{\lambda_1 t} \cdot \vec{v}_1 + k_2 e^{\lambda_2 t} \cdot \vec{v}_2$$

- Long term behavior: $t \rightarrow \infty$ and $t \rightarrow -\infty$

$t \rightarrow \infty$: moves away from the origin
 parallel to the stronger straight line solution.

$t \rightarrow -\infty$: approaches origin tangent to
 the weaker eigenvalue straight line solution.

Source

