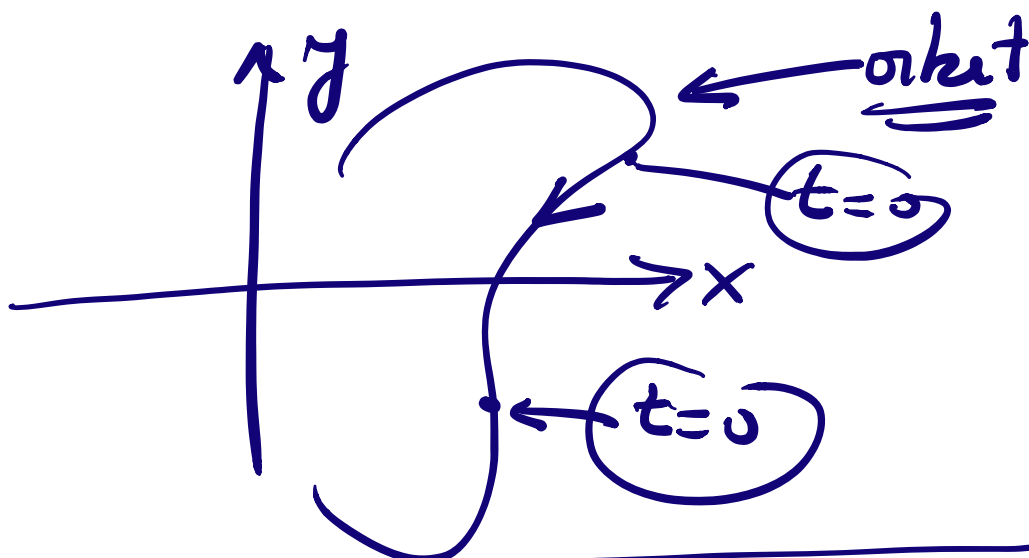


$$\begin{cases} \dot{x} = f(x, y) \\ \dot{y} = g(x, y) \end{cases} \quad (x, y) \text{ in } \underline{\underline{\text{plane}}}$$



Poincaré Bendixon Theorem

New from 18.03

f, g smooth (Lipschitz enough)

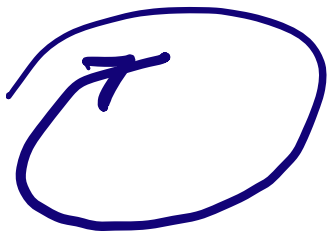
Orbits do not cross!!

• ~~↗ ↘~~ (NO)!



Jordan curve lemma

Closed curve splits
plane into inside and
outside



Very strong
restrictions
on orbits

One thing that follows

Brouwer \Rightarrow

No spirals

No chaos

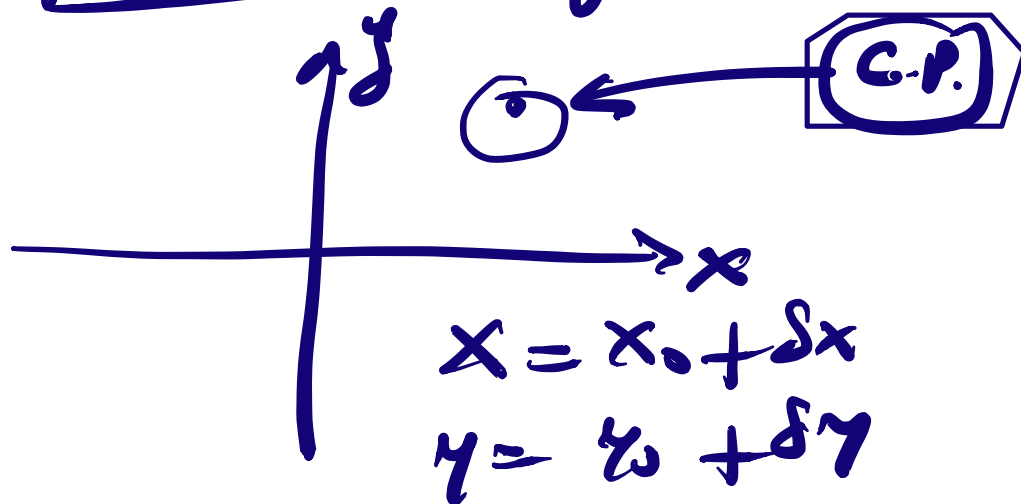
$$\dot{x} = f$$

$$\dot{y} = g$$

start from
beginning

Critical points $f(x_0, y_0) = 0$

Equal values $g(x_0, y_0) = 0$



$$\frac{d}{dt} \begin{pmatrix} \delta x \\ \delta y \end{pmatrix} = A \begin{pmatrix} \delta x \\ \delta y \end{pmatrix}$$

Describes syst. near C.P. "sort-of"

Jargon below

SS = structurally stable

$$\dot{\underline{X}} = A\underline{X}$$

A is 2×2
matrix
const.
 $\underline{X} = \underline{\underline{z}}$ -vectors

$$A\underline{v}_j = \lambda_j \underline{v}_j \quad j=1,2.$$

$$\underline{X} = a \underline{v}_1 e^{\lambda_1 t} + b \underline{v}_2 e^{\lambda_2 t}$$

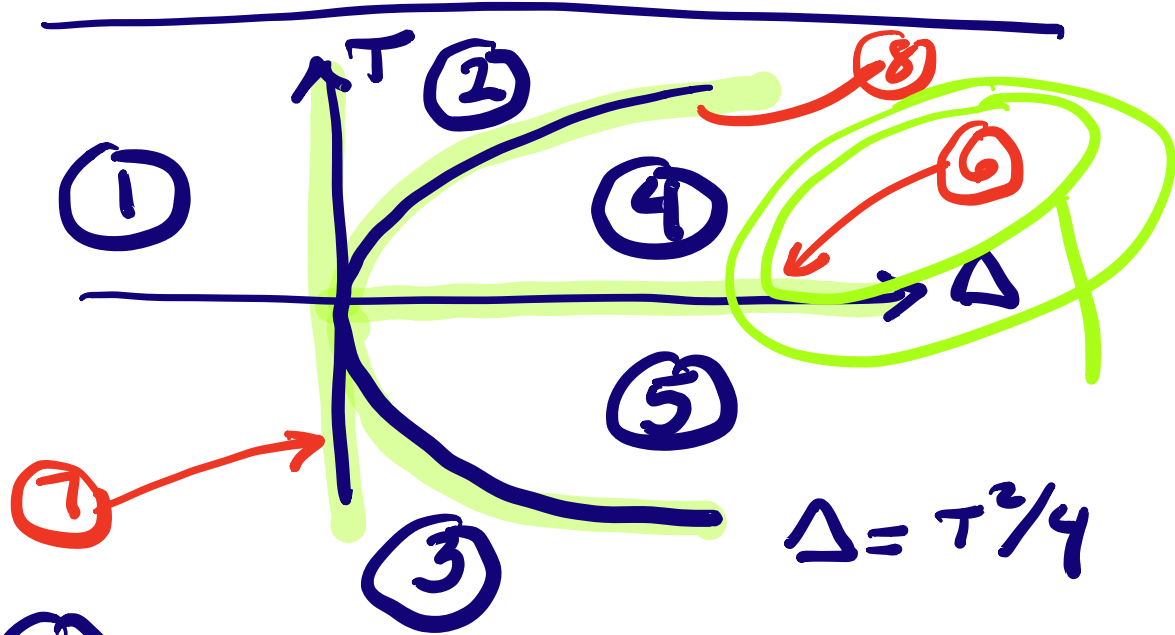
$$\det(A - \lambda I) = 0$$

$$\hookrightarrow \lambda^2 - \tau \lambda + \Delta = 0$$

$$\tau = \text{Trace}(A) = \lambda_1 + \lambda_2$$

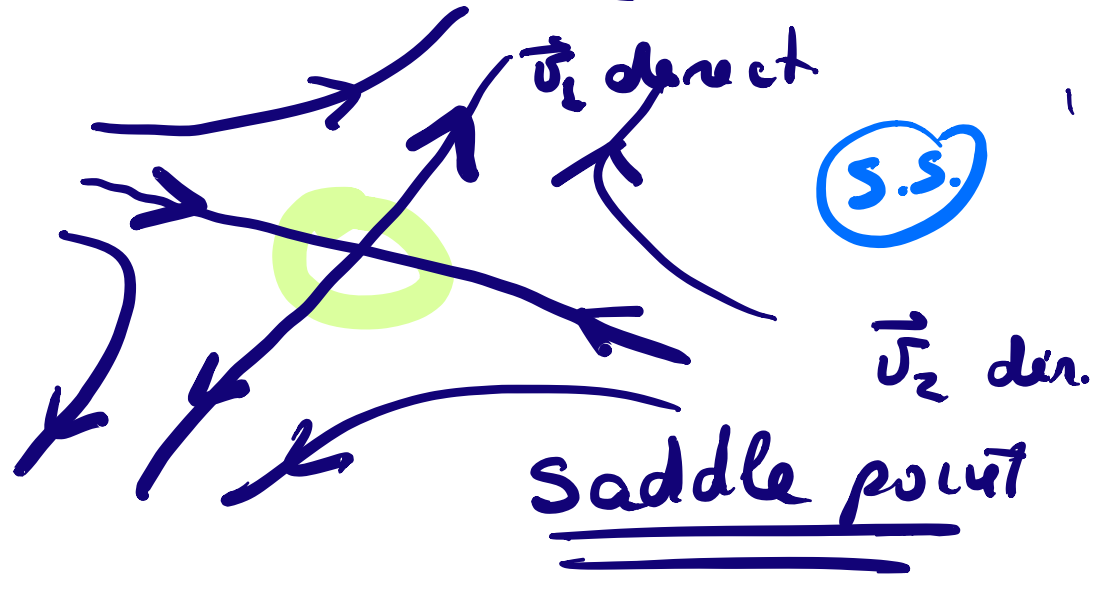
$$\Delta = \det(A) = \lambda_1 \cdot \lambda_2$$

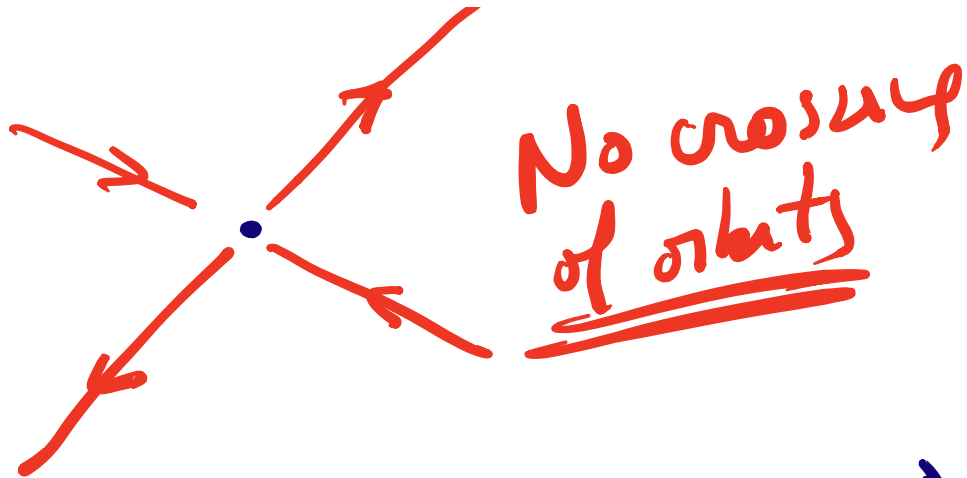
$$\lambda_j = \frac{T}{2} \pm \sqrt{\frac{T^2}{4} - \Delta}$$



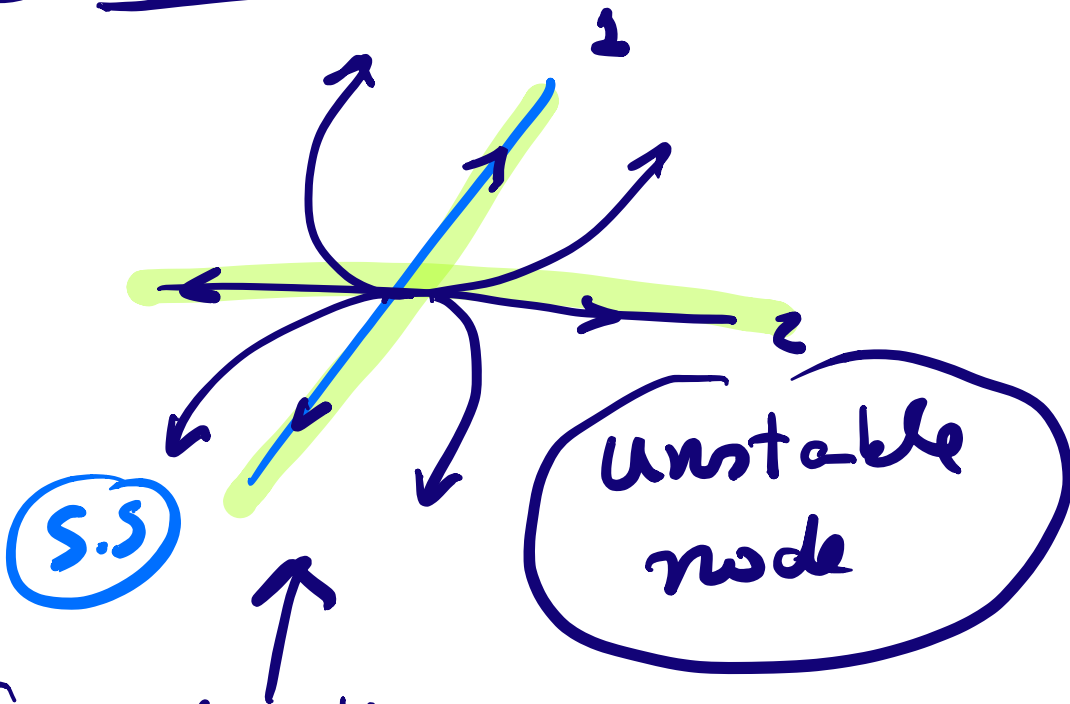
$$\Delta = T^2/4$$

① $\Delta < 0$ Two real eigenvalues
 $\lambda_2 < 0 < \lambda_1$





② Two w. + $0 < \lambda_2 < \lambda_1$



③ F. by the cross
 $\lambda_1 < \lambda_2 < 0$
Stable node (S.S.)

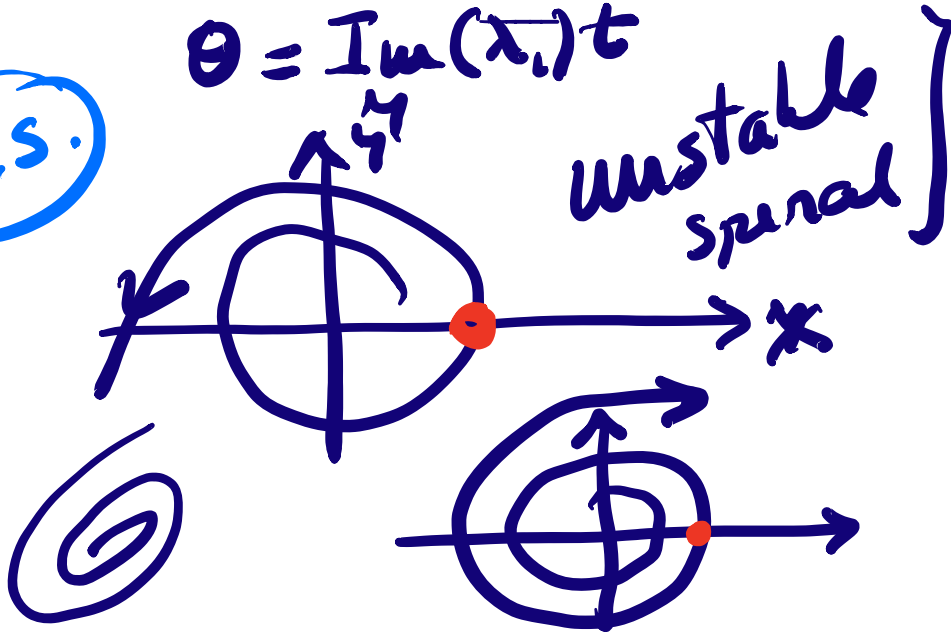
④ $\text{Re}(\lambda_j) > 0$ $\lambda_1 = \overline{\lambda_2}$
 $\text{Im}(\lambda_j) \neq 0$

$X = \text{Re}(a v_j e^{\lambda_j t})$

$e^{\lambda_j t} = e^{\text{Re}(\lambda_j)t} (\cos \theta + i \sin \theta)$

$\theta = \text{Im}(\lambda_j)t$

S.S.



⑤ $\text{Re}(\lambda) < 0$ $\lambda_1 = \overline{\lambda_2}$

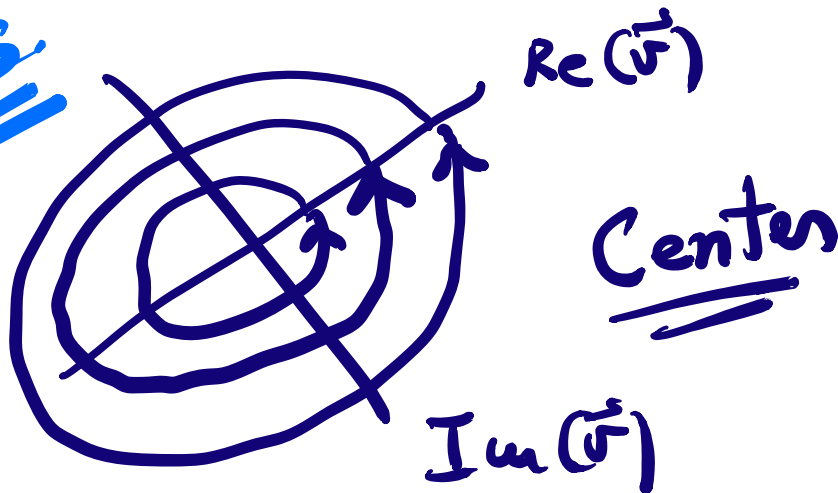
S.S. $\text{Im}(\lambda) \neq 0$ Flip the arrows

Stable period

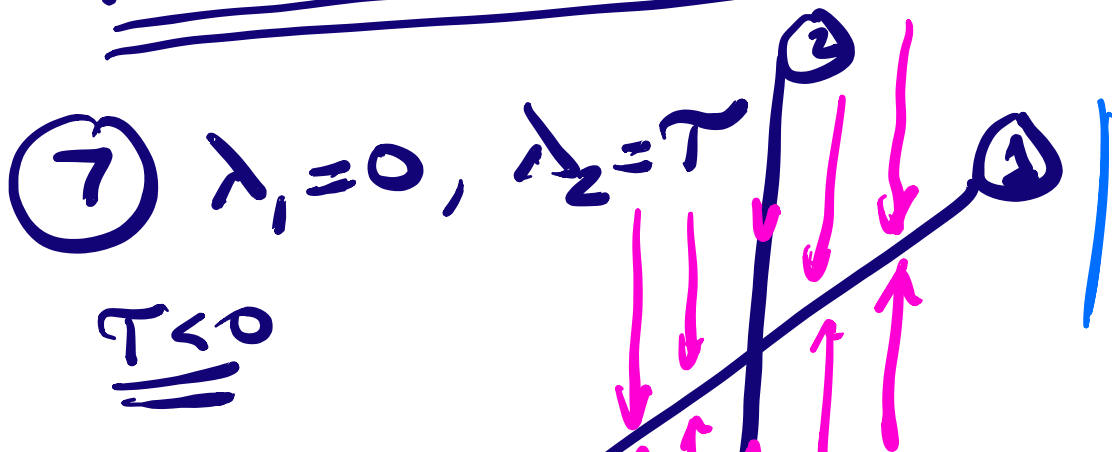
⑥ $\lambda_1 = \bar{\lambda}_2$ & $\text{Re}(\lambda) = 0$

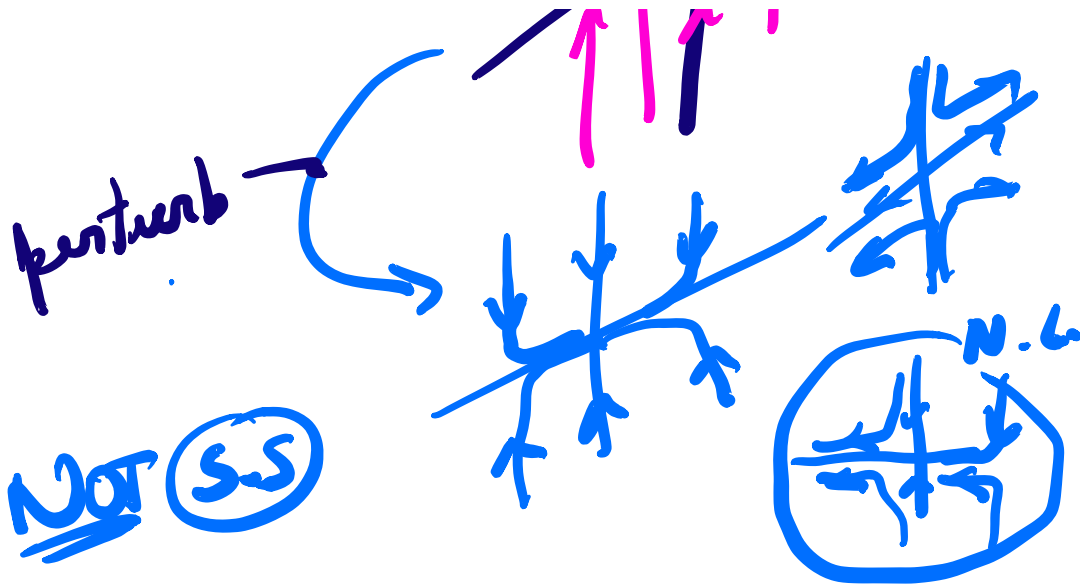
$e^{i\theta} = \cos\theta + i\sin\theta$ Euler's formula

N.S.S.



"Neutrally stable"





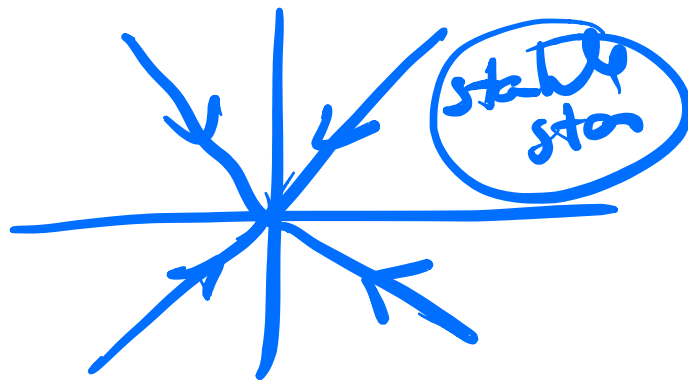
(8) $\lambda_1 = \lambda_2 = \frac{T}{2}$ N.S.S.

Two cases There are two
eigenvectors

$$A = \frac{T}{2} I$$

Stable

Not S.S.



Multiplicity (geometric)

$\lambda = 1$ only one eigenvector

Then general soln

$$X = (a\vec{v}_2 + bt\vec{v}_2)e^{\lambda t}$$

$$A\vec{v}_2 = \lambda\vec{v}_2$$

$$(A - \lambda I)\vec{v}_2 = \vec{0} \quad \text{Generalized e.v.}$$



Improper node

Not s.s.