

Last time

Stability of System of ^{Linear} Homog. DE:

02/24/12

$$\vec{x}' = A\vec{x}$$

- A solⁿ. $\vec{x}(t)$ represents a curve in \mathbb{R}^n whose tangent vectors are given by $A\vec{x}$ at \vec{x} .
- The zero solⁿ. $\vec{x}(t) \equiv 0$ represents a constant curve — equilibrium solⁿ.
- An equilibrium solⁿ is called stable if all nearby solⁿs (i.e. nearby curves) stay bounded.
- Stability here completely determined by eigenvalues (and eigenvectors) of A :

stable if all eigenvalues are negative or have negative real parts;

unstable if one eigenvalue ~~to~~ is positive or has positive real part.

Borderline Case: next time.

Stability — borderline case

02/24/12

$$\vec{x}' = A \vec{x} \quad A \text{ } 2 \times 2.$$

- 1). $\lambda_1 = 0$ but $\lambda_2 < 0 \Rightarrow$ stable
- 2). $\lambda_1 = \lambda_2 = 0$ but only one eigenvector (always the case unless $A = 0$) \Rightarrow unstable
- 3). $\lambda_1 = i\beta$, $\beta \neq 0$, ($\Rightarrow \lambda_2 = -i\beta$) \Rightarrow stable

Phase Portrait of Linear Homog System Revisited

$$\vec{x}' = A \vec{x}$$

1). Along eigendirections, the vector will be pointing in the same direction if eigenvalue > 0 ; in the opposite direction if eigenvalue < 0 .

2). For a general direction \vec{v} , the vectors at different points along the direction \vec{v} all point to the same direction $A\vec{v}$; At points in the reverse direction $-\vec{v}$, the vectors are all pointing in the opposite direction $-A\vec{v}$.

