

# Two-dimensional flows

General vector field on the phase plane:

$$\begin{cases} \dot{x}_1 = f_1(x_1, x_2) \\ \dot{x}_2 = f_2(x_1, x_2) \end{cases}$$

$$\Rightarrow \dot{\vec{x}} = \vec{f}(\vec{x})$$

velocity vector

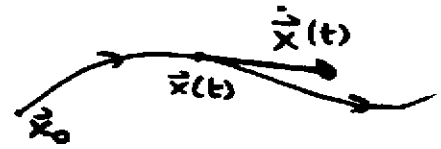
point in phase plane

$$\vec{x} = (x_1, x_2)$$

$$\vec{f}(\vec{x}) = (f_1(\vec{x}), f_2(\vec{x}))$$

$\vec{x}(t)$ : trajectory in phase plane

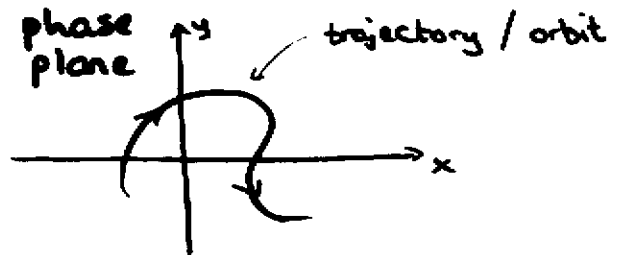
flow in direction of  $\dot{\vec{x}}$ :



at each point  $\vec{x}$  in phase plane, the trajectory is parallel to the vector field  $\vec{f}(\vec{x}) = \dot{\vec{x}}$  at that point.

Usually write:

$$\begin{cases} \dot{x} = f(x, y) \\ \dot{y} = g(x, y) \end{cases}$$



Trajectory: a curve satisfying

$$\frac{dy}{dx} = \frac{\dot{y}}{\dot{x}} = \frac{g(x, y)}{f(x, y)}$$

Direction field: - plot short line segments at a representative grid of points, indicating the local direction of flow.

Many important examples (eg from mechanics) have the form

$$\dot{\vec{x}} = F(x, \dot{x}) ;$$

these can be written as a flow in the phase plane via

$$\begin{cases} \dot{x} = y \\ \dot{y} = F(x, y) \end{cases}$$

For general nonlinear systems  $\dot{\vec{x}} = \vec{f}(\vec{x})$ , we cannot expect to find trajectories analytically:

Goal: seek qualitative behaviour directly from  $\vec{f}(\vec{x})$

Objects of study:

- Fixed points (steady states, equilibria):  $\vec{f}(\vec{x}^*) = \vec{0}$
- Closed orbits (periodic solutions)  
 $\vec{x}(t+T) = \vec{x}(t)$  for some  $T > 0$ , all  $t$
- Stability / instability of fixed points and closed orbits
- Local arrangement of trajectories near fixed points and closed orbits

Quantitative aspects:

- Numerical methods:  
 Methods for 1-dimensional ODEs  $\dot{x} = f(x)$   
 eg Euler, Runge-Kutta methods carry over directly for systems in the form  $\dot{\vec{x}} = \vec{f}(\vec{x})$
- Solvers in packages:  
 eg Maple: `dsolve(..., numeric)`  
`DEplot` (in package `DEtools`)  
 Matlab: `ode45`, `ode15s` (stiff solver), ...
- Direction field and phase portrait.  
 eg Maple: `dfieldplot`, `DEplot` (`DEtools`)  
 Matlab: `pplane6`

# Linear Systems

Two-dimensional linear system

$$\left. \begin{aligned} \dot{x} &= ax + by \\ \dot{y} &= cx + dy \end{aligned} \right\} \text{ or } \dot{\vec{x}} = A\vec{x}, \quad A = \begin{pmatrix} a & b \\ c & d \end{pmatrix}, \quad \vec{x} = \begin{pmatrix} x \\ y \end{pmatrix}$$

Linear: if  $\vec{x}_1(t)$ ,  $\vec{x}_2(t)$  are solutions, so is any  
linear combination  $\vec{x}(t) = C_1 \vec{x}_1(t) + C_2 \vec{x}_2(t)$

$\vec{x}^* = \vec{0}$  is always a fixed point, for any  $A$  ( $A \cdot \vec{0} = \vec{0}$ )

eg Simple harmonic oscillator

$$m\ddot{x} + kx = 0$$

$$\Rightarrow \ddot{x} + \omega^2 x = 0$$

$m$  mass

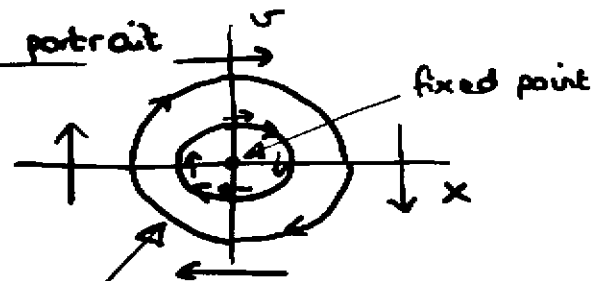
$k$  spring constant

$\omega = \sqrt{k/m}$  natural frequency

State is characterized by position  $x$ , velocity  $v = \dot{x}$

$$\Rightarrow \left. \begin{aligned} \dot{x} &= v \\ \dot{v} &= -\omega^2 x \end{aligned} \right\}$$

Phase portrait



$(0,0)$ : fixed point

Other trajectories:

closed orbits (periodic solutions)

( Note:  $x$  is increasing when  $v > 0 \Rightarrow$  clockwise rotation )

Shape of orbits:

$$\omega^2 x \dot{x} + v \dot{v} = 0$$

$$\left( \text{or: } \frac{dv}{dx} = \frac{\dot{v}}{\dot{x}} = -\frac{\omega^2 x}{v} \Rightarrow \dots \right)$$

$$\Rightarrow \frac{1}{2} \omega^2 x^2 + \frac{1}{2} v^2 = \text{const} = C \geq 0$$

trajectories are ellipses

(  $\Rightarrow \frac{1}{2} kx^2 + \frac{1}{2} mv^2 = \text{const}$  : Conservation of Energy )

since  $\omega^2 = k/m$

Example:  $\dot{\vec{x}} = A\vec{x}$ ,  $A = \begin{pmatrix} a & 0 \\ 0 & -1 \end{pmatrix}$  : x, y equations decoupled

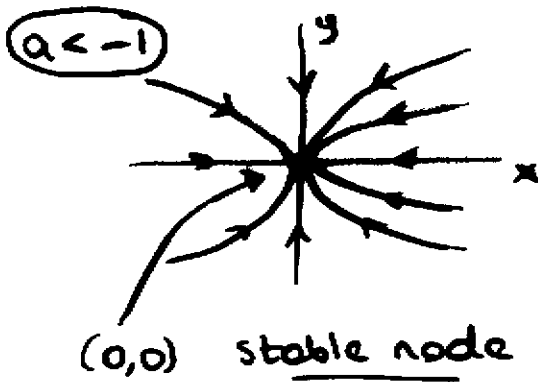
$\Rightarrow \begin{cases} \dot{x} = ax \\ \dot{y} = -y \end{cases} \Rightarrow \begin{cases} x(t) = x_0 e^{at} \\ y(t) = y_0 e^{-t} \end{cases}$

← decays exponentially if  $a < 0$   
 grows if  $a > 0$   
 ← decays exponentially

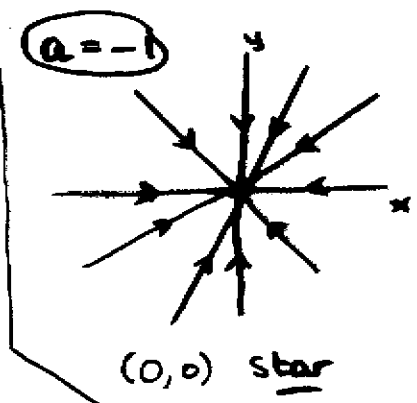
Trajectories:  $\frac{dy}{dx} = \frac{\dot{y}}{\dot{x}} = -\frac{y}{ax} \Rightarrow \ln|y| = -\frac{1}{a} \ln|x| + \bar{c}$   
 $\Rightarrow$  trajectories have the form  $y = c|x|^{-1/a}$

We can write the solution as  $\vec{x}(t) = x_0 e^{at} \begin{pmatrix} 1 \\ 0 \end{pmatrix} + y_0 e^{-t} \begin{pmatrix} 0 \\ 1 \end{pmatrix}$

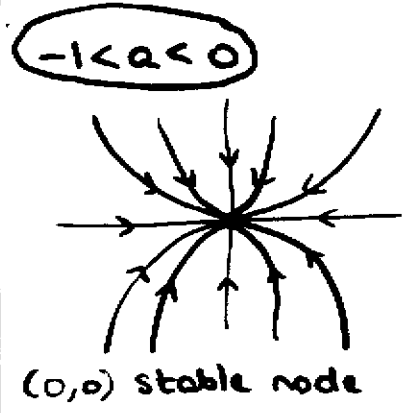
Phase portraits:



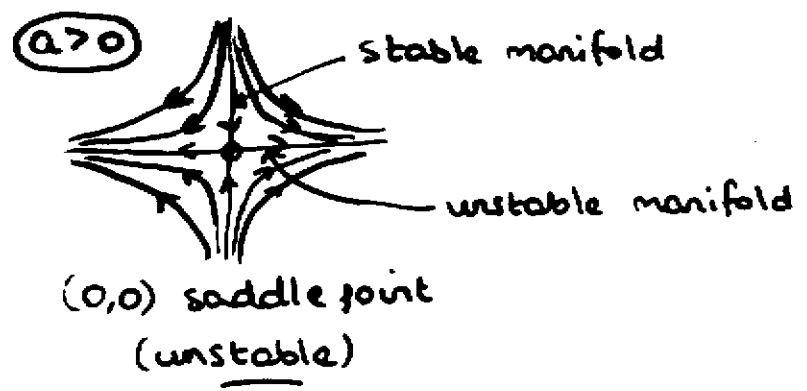
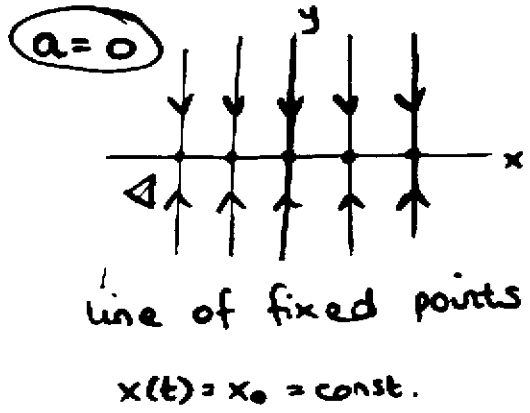
$x(t)$  decays more rapidly than  $y(t)$   
 $\Rightarrow$  trajectories approach origin tangent to y-axis (slower direction)  
 In backwards time,  $t \rightarrow -\infty$ , trajectories parallel to x-axis



$x(t), y(t)$  decay at equal rates  
 $\Rightarrow$  trajectories straight lines



$y(t)$  decays more rapidly than  $x(t)$   
 Trajectories approach  $\vec{x}^*$  tangent to x-axis



exponential growth in x direction  
 - most trajectories move away from  $\vec{x}^*$ , unless  $x_0 = c$

Saddle point  $\vec{x}^*$ :

one stable, one unstable direction.

Stable manifold of  $\vec{x}^*$ : Set of initial conditions  $\vec{x}_0$

s.t.  $\vec{x}(t) \rightarrow \vec{x}^*$  as  $t \rightarrow \infty$  (here: y-axis)

Unstable manifold: set of  $\vec{x}_0$  s.t.  $\vec{x}(t) \rightarrow \vec{x}^*$  as  $\boxed{t \rightarrow -\infty}$

(think: reverse direction of arrows) (here: x-axis)

A typical trajectory asymptotically approaches the unstable manifold as  $t \rightarrow +\infty$ , and the stable manifold as  $t \rightarrow -\infty$ . !

Stability:  $\vec{x}^*$  is an attracting fixed point:

all trajectories starting sufficiently nearby approach  $\vec{x}^*$  as  $t \rightarrow \infty$

$$(\exists \delta > 0 \text{ s.t. } \|\vec{x}_0 - \vec{x}^*\| < \delta \Rightarrow \lim_{t \rightarrow \infty} \|\vec{x}(t) - \vec{x}^*\| = 0)$$

some norm in  $\mathbb{R}^2$   
eg Euclidean distance

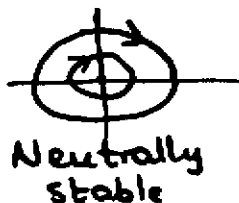
Globally attracting:  $\vec{x}(t) \rightarrow \vec{x}^*$  for all  $\vec{x}_0$  ( $\delta = \infty$ )

$\vec{x}^*$  is Liapunov stable: all trajectories starting close enough to  $\vec{x}^*$  remain close for all  $t > 0$

$$(\forall \epsilon > 0 \exists \delta > 0 \text{ s.t. } \|\vec{x}_0 - \vec{x}^*\| < \delta \Rightarrow \|\vec{x}(t) - \vec{x}^*\| < \epsilon \forall t > 0)$$

- Neutrally stable: Liapunov stable, not attracting
- (Asymptotically) stable: Liapunov stable and attracting
- Unstable: neither Liapunov stable nor attracting

eg



# Classification of Linear Systems

$$\dot{\vec{x}} = A\vec{x}, \quad A = \begin{pmatrix} a & b \\ c & d \end{pmatrix} \quad a, b, c, d \in \mathbb{R}$$

$$\vec{x} = \begin{pmatrix} x \\ y \end{pmatrix} \quad \text{ie } \begin{cases} \dot{x} = ax + by \\ \dot{y} = cx + dy \end{cases}$$

Seek solutions of the form  $\vec{x}(t) = e^{\lambda t} \vec{v}$   
 for a fixed vector  $\vec{v} \neq \vec{0}$ , and (complex) scalar  $\lambda$   
 to be determined.

(solution corresponds to growth/decay along line in direction  $\vec{v}$ )  
 for  $\lambda \in \mathbb{R}$

Substitute:  $\dot{\vec{x}} = \lambda e^{\lambda t} \vec{v}$ , so  $\lambda e^{\lambda t} \vec{v} = A e^{\lambda t} \vec{v}$

$$\Rightarrow \boxed{A\vec{v} = \lambda\vec{v}}$$

$\vec{v} \neq \vec{0}$  eigenvector of  $A$   
 $\lambda$  eigenvalue corresponding to  $\vec{v}$  (defined up to multiplicative constant)

$$\Rightarrow (A - \lambda I)\vec{v} = \vec{0} \quad \text{identity matrix } I = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$$

Nontrivial solutions  $\vec{v} \neq \vec{0}$  exist provided  $(A - \lambda I)$  is singular  
 (noninvertible)

$$\Rightarrow \boxed{\det(A - \lambda I) = 0} \quad \text{Characteristic equation of } A$$

$$A = \begin{pmatrix} a & b \\ c & d \end{pmatrix}: \det(A - \lambda I) = \begin{vmatrix} a-\lambda & b \\ c & d-\lambda \end{vmatrix} = (a-\lambda)(d-\lambda) - bc = 0$$

$$\Rightarrow \lambda^2 - (a+d)\lambda + (ad-bc) = 0$$

$\tau = \text{tr } A$   
 trace  $A$

$\Delta = \det A$   
 determinant of  $A$

Sum of diagonal entries

$$\lambda^2 - \tau\lambda + \Delta = 0 \Rightarrow \lambda_{1,2} = \frac{\tau \pm \sqrt{\tau^2 - 4\Delta}}{2}$$

If  $\lambda_1 \neq \lambda_2$ , then  $\vec{v}_1, \vec{v}_2$  are linearly independent, so:

$$\begin{cases} \vec{x}_1(t) = e^{\lambda_1 t} \vec{v}_1 \\ \vec{x}_2(t) = e^{\lambda_2 t} \vec{v}_2 \end{cases} \quad \text{2 indep. solns}$$

General solution of  $\dot{\vec{x}} = A\vec{x}$ :

$$\boxed{\vec{x}(t) = C_1 e^{\lambda_1 t} \vec{v}_1 + C_2 e^{\lambda_2 t} \vec{v}_2} \quad \begin{cases} C_1, C_2 \text{ from initial conditions} \\ \vec{x}(0) = \vec{x}_0 = C_1 \vec{v}_1 + C_2 \vec{v}_2 \end{cases}$$

Example:  $\begin{cases} \dot{x} = -3x + 4y \\ \dot{y} = -2x + 3y \end{cases} \quad \begin{matrix} x(0) = 5 \\ y(0) = 2 \end{matrix} \Rightarrow \begin{pmatrix} \dot{x} \\ \dot{y} \end{pmatrix} = \begin{pmatrix} -3 & 4 \\ -2 & 3 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix}$

$$\Rightarrow \dot{\vec{x}} = A \vec{x}, \quad A = \begin{pmatrix} -3 & 4 \\ -2 & 3 \end{pmatrix}, \quad \vec{x} = \begin{pmatrix} x \\ y \end{pmatrix}, \quad \vec{x}(0) = \vec{x}_0 = \begin{pmatrix} 5 \\ 2 \end{pmatrix}$$

Find eigenvalues and eigenvectors of  $A$ :

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

$$\Rightarrow \det \begin{pmatrix} -3-\lambda & 4 \\ -2 & 3-\lambda \end{pmatrix} = (-3-\lambda)(3-\lambda) + 8 = \lambda^2 - 1 = 0$$

$$\Rightarrow \lambda_1 = +1, \quad \lambda_2 = -1$$

$\lambda_1 = 1$ : corresponding eigenvector  $\vec{v}_1$ :

$$A \vec{v}_1 = \lambda_1 \vec{v}_1 \Rightarrow (A - \lambda_1 I) \vec{v}_1 = \vec{0}$$

$$\text{let } \vec{v}_1 = \begin{pmatrix} a \\ b \end{pmatrix}$$

$$\Rightarrow \begin{pmatrix} -4 & 4 \\ -2 & 2 \end{pmatrix} \begin{pmatrix} a \\ b \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \Rightarrow \begin{cases} -4a + 4b = 0 \\ -2a + 2b = 0 \end{cases} \quad \left( \begin{array}{l} \text{redundant system} \\ \text{- needed for} \\ \text{nontrivial solutions} \end{array} \right)$$

$\vec{v}_1$  is determined only up to a multiplicative constant

$\Rightarrow$  can choose  $a$  (or  $b$ ) arbitrarily.

Choose  $a = 1 \Rightarrow b = 1$

$$\vec{v}_1 = \begin{pmatrix} 1 \\ 1 \end{pmatrix} \leftarrow \text{or any scalar multiple}$$

$$\Rightarrow \vec{x}_1(t) = e^t \begin{pmatrix} 1 \\ 1 \end{pmatrix} \text{ is a solution.}$$

$\lambda_2 = -1$ : corresponding eigenvector  $\vec{v}_2$ :

$$(A - \lambda_2 I) \vec{v}_2 = \vec{0} \Rightarrow \begin{pmatrix} -2 & 4 \\ -2 & 4 \end{pmatrix} \begin{pmatrix} a \\ b \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \Rightarrow -2a + 4b = 0$$

$$\text{Choose } b = 1 \Rightarrow a = 2: \quad \vec{v}_2 = \begin{pmatrix} 2 \\ 1 \end{pmatrix}, \quad \vec{x}_2(t) = e^{-t} \begin{pmatrix} 2 \\ 1 \end{pmatrix}$$

General solution:  $\vec{x}(t) = c_1 e^t \begin{pmatrix} 1 \\ 1 \end{pmatrix} + c_2 e^{-t} \begin{pmatrix} 2 \\ 1 \end{pmatrix}$

exponential growth in the  
direction  $\begin{pmatrix} 1 \\ 1 \end{pmatrix}$ :  $\lambda_1 > 0$   
unstable direction

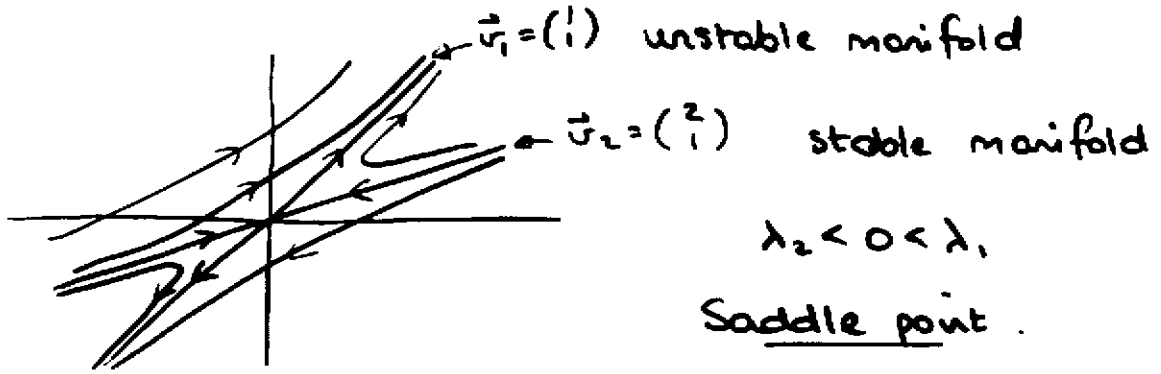
exponential decay in the  
direction  $\begin{pmatrix} 2 \\ 1 \end{pmatrix}$ :  $\lambda_2 < 0$   
stable direction

Initial condition:  $\vec{x}(0) = \vec{x}_0 = \begin{pmatrix} 5 \\ 2 \end{pmatrix} = c_1 \begin{pmatrix} 1 \\ 1 \end{pmatrix} + c_2 \begin{pmatrix} 2 \\ 1 \end{pmatrix}$

$$\Rightarrow \begin{cases} c_1 + 2c_2 = 5 \\ c_1 + c_2 = 2 \end{cases} \Rightarrow c_1 = -1, \quad c_2 = 3.$$

Solution:  $\vec{x}(t) = -e^t \begin{pmatrix} 1 \\ 1 \end{pmatrix} + 3e^{-t} \begin{pmatrix} 2 \\ 1 \end{pmatrix} \quad : \quad \begin{cases} x(t) = -e^t + 6e^{-t} \\ y(t) = -e^t + 3e^{-t} \end{cases}$

Phase portrait:  $\lambda_1 = 1, \vec{v}_1 = \begin{pmatrix} 1 \\ 1 \end{pmatrix}; \lambda_2 = -1, \vec{v}_2 = \begin{pmatrix} 2 \\ 1 \end{pmatrix}$



In general:

Real, distinct eigenvalues  $\lambda_1, \lambda_2$  real,  $\lambda_1 \neq \lambda_2$

$$\vec{x}(t) = c_1 e^{\lambda_1 t} \vec{v}_1 + c_2 e^{\lambda_2 t} \vec{v}_2$$

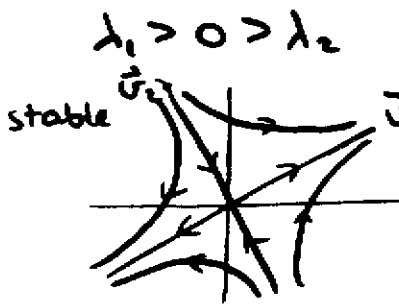
If  $\vec{x}_0$  is in the direction  $\vec{v}_1$ , ( $c_1 \neq 0, c_2 = 0$ ), solution is  $c_1 e^{\lambda_1 t} \vec{v}_1$ , exponential growth/decay in direction  $\vec{v}_1$ ; trajectory is a straight line. Similarly if  $\vec{x}_0 = c_2 \vec{v}_2$ .

In general the solution is a linear combination.

If  $\lambda_1 > \lambda_2$ , long-time behaviour is in direction  $\vec{v}_1$ :

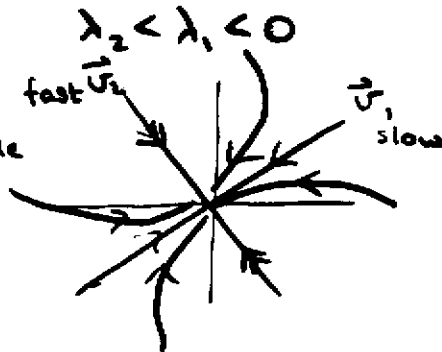
$$\vec{x}(t) = e^{\lambda_1 t} (c_1 \vec{v}_1 + c_2 \underbrace{e^{(\lambda_2 - \lambda_1)t}}_{\rightarrow 0} \vec{v}_2)$$

Phase portraits:



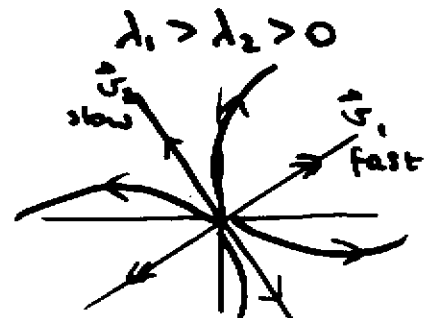
Saddle point

typical trajectories approach unstable manifold as  $t \rightarrow +\infty$ , approach stable manifold as  $t \rightarrow -\infty$



stable node

trajectories approach origin tangent to slower eigendirection



unstable node

trajectories diverge from origin parallel to faster eigendirection



Complex eigenvalues

$$\lambda_{1,2} = \frac{\tau \pm \sqrt{\tau^2 - 4\Delta}}{2}$$

$\tau^2 < 4\Delta \Rightarrow$  eigenvalues are complex conjugates

Write  $\lambda_{1,2} = \alpha \pm i\omega$ ,  $\alpha = \frac{\tau}{2}$ ,  $\omega = \frac{1}{2}\sqrt{4\Delta - \tau^2} \neq 0$

[ Note:  $\lambda$  complex  $\Rightarrow$  corresponding eigenvector  $\vec{v}$  has complex components

$A\vec{v} = \lambda\vec{v} \Rightarrow A\vec{v} = \bar{\lambda}\vec{v}$  ie  $\vec{v}$  is the eigenvector  
take complex conjugate:  $A$  is real corresponding to the eigenvalue  $\bar{\lambda}$  ]

General solution:  $\vec{x}(t) = c_1 e^{\lambda_1 t} \vec{v}_1 + c_2 e^{\lambda_2 t} \vec{v}_2$

but  $e^{\lambda_1 t} = e^{(\alpha+i\omega)t} = e^{\alpha t} e^{i\omega t} = e^{\alpha t} (\cos \omega t + i \sin \omega t)$   
 $e^{\lambda_2 t} = e^{(\alpha-i\omega)t} = e^{\alpha t} e^{-i\omega t} = e^{\alpha t} (\cos \omega t - i \sin \omega t)$   
 $|e^{i\omega t}| = 1$

The general solution is a linear combination of  $e^{\alpha t} \cos \omega t$  and  $e^{\alpha t} \sin \omega t$

$\text{Re } \lambda = \alpha < 0$ : decaying oscillations ( $e^{\alpha t} \rightarrow 0$  as  $t \rightarrow \infty$ )  
 $\vec{x}^* = \vec{0}$  is a stable spiral

$\alpha > 0$ : growing oscillations: unstable spiral

$\alpha = 0$ : (pure imaginary eigenvalues)

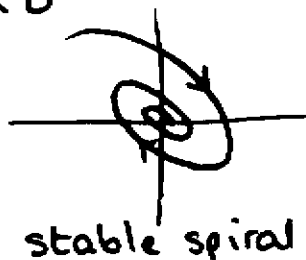
all solutions periodic, period  $T = \frac{2\pi}{\omega}$ . centre

(Liapunov stable, not attracting)

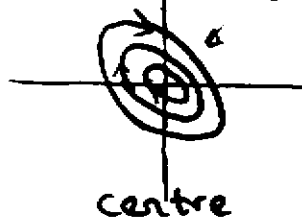
(determine the sense of rotation by computing  $\dot{\vec{x}}$  at some points eg on axes:  
clockwise / counterclockwise

Phase portraits:

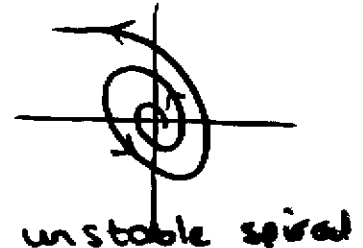
$\alpha < 0$



$\alpha = 0$  periodic orbits



$\alpha > 0$



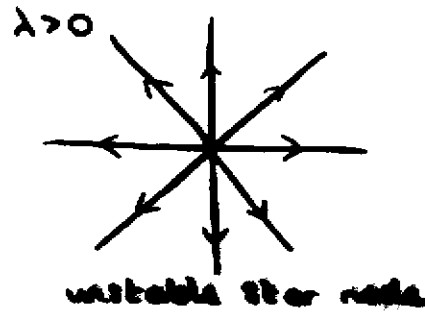
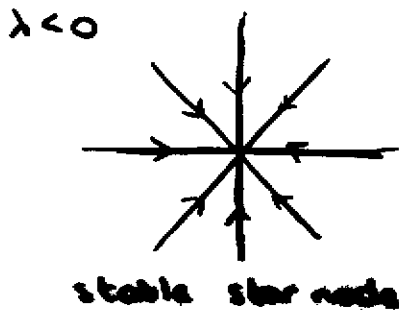
Equal eigenvalues

$\lambda_1 = \lambda_2 = \lambda = \tau/2 \quad (\tau^2 = 4\Delta)$

Case 1: Two independent eigenvectors  $\vec{v}_1, \vec{v}_2$   $A\vec{v}_1 = \lambda\vec{v}_1$   
 $A\vec{v}_2 = \lambda\vec{v}_2$   
 $\Rightarrow$  any vector in the plane is an eigenvector:

$\vec{v}_1, \vec{v}_2$  span  $\mathbb{R}^2$ :  $\vec{x}_0 \in \mathbb{R}^2 \Rightarrow \vec{x}_0 = c_1 \vec{v}_1 + c_2 \vec{v}_2$   
 $\Rightarrow A\vec{x}_0 = c_1 A\vec{v}_1 + c_2 A\vec{v}_2 = \lambda \vec{x}_0$

$\Rightarrow$  multiplication by  $A$  stretches every vector by the factor  $\lambda$   
 $\Rightarrow A = \lambda I = \begin{pmatrix} \lambda & 0 \\ 0 & \lambda \end{pmatrix}$



$\lambda = 0 \Rightarrow A = \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}$   
 $\vec{x} = \vec{0}$

$\lambda = 0$ : every point is a fixed point.

Case 2: Only one (independent) eigenvector  $\vec{v}_1$ ,  $A\vec{v}_1 = \lambda\vec{v}_1$ ,  
 (the eigenspace of  $A$  corresponding to  $\lambda$  is one-dimensional)

One solution of  $\dot{\vec{x}} = A\vec{x}$ :  $e^{\lambda t} \vec{v}_1$ , need a second solution

Example:

$A = \begin{pmatrix} \lambda & b \\ 0 & \lambda \end{pmatrix}$

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

Let  $\vec{v}_2$  be a generalized eigenvector:

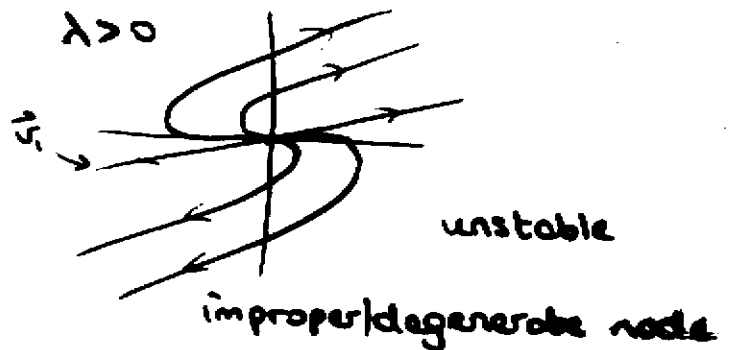
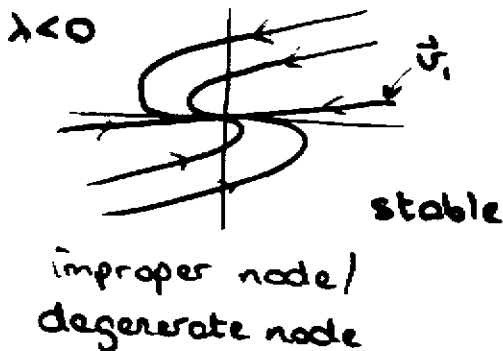
$(A - \lambda I)^2 \vec{v}_2 = \vec{0}$  ie  $(A - \lambda I)[(A - \lambda I)\vec{v}_2] = \vec{0}$   
 $\qquad\qquad\qquad = \alpha \vec{v}_1$

General solution:

$\vec{x}(t) = e^{\lambda t} (c_1 \vec{v}_1 + c_2 \vec{v}_2 + c_2 t (A - \lambda I) \vec{v}_2)$   
 $\qquad\qquad\qquad \qquad\qquad\qquad \alpha \vec{v}_1$

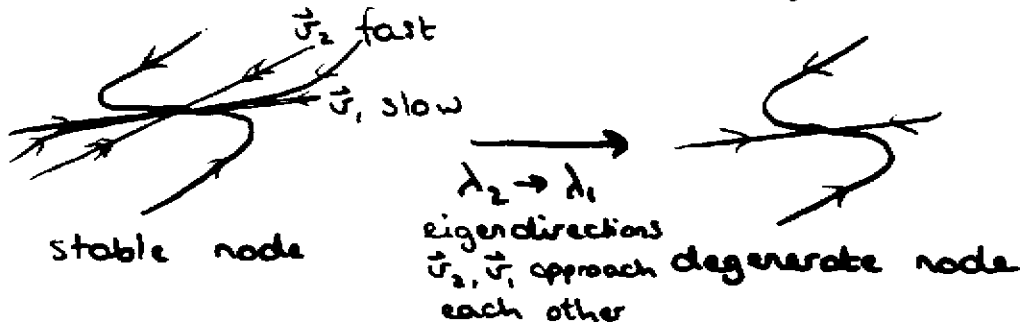
all trajectories become parallel to  $\vec{v}_1$ , as  $t \rightarrow +\infty$  and  $t \rightarrow -\infty$

Phase portrait:

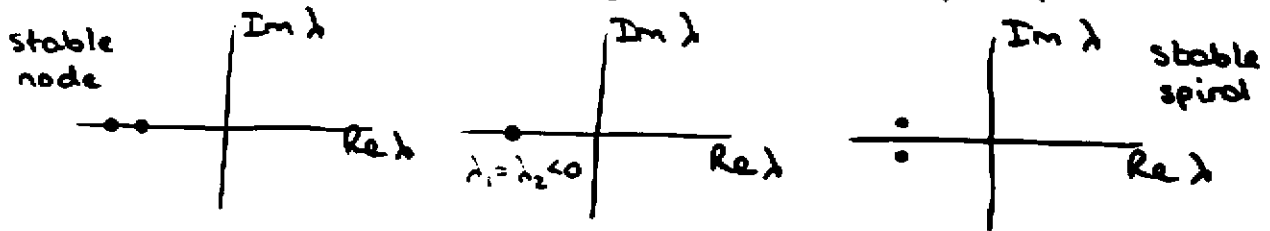


Degenerate node: obtained by deforming an ordinary node

eg  $\lambda_2 < \lambda_1 < 0$  : 2 independent eigendirections  $\vec{v}_1, \vec{v}_2$



Alternative interpretation: eigenvalues in complex plane



degenerate node: intermediate between spiral and node (trajectories "almost" spiral)

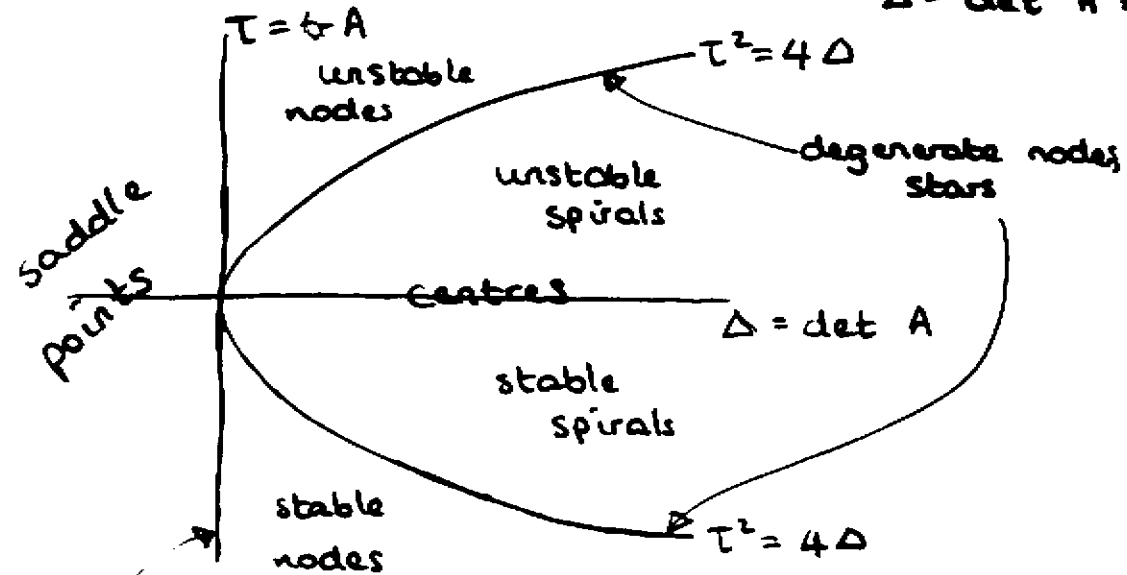
Classification

$$A = \begin{pmatrix} a & b \\ c & d \end{pmatrix}, \det(A - \lambda I) = \lambda^2 - \underbrace{(a+d)}_{\tau = \text{tr } A} \lambda + \underbrace{(ad-bc)}_{\Delta = \det A} = 0$$

$$\Rightarrow \lambda_{1,2} = \frac{\tau \pm \sqrt{\tau^2 - 4\Delta}}{2}$$

$$\tau = \text{trace } A = \lambda_1 + \lambda_2$$

$$\Delta = \det A = \lambda_1 \lambda_2$$



non-isolated fixed points

$\Delta = \det A = 0 \Rightarrow \vec{x}^* = \vec{0}$  is not an isolated fixed point: line or plane of fixed points