6.3. Nonlinear Systems of Equations

Section Objective(s):

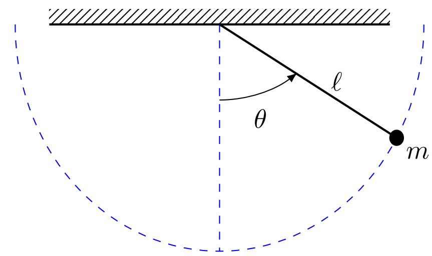
- Two-Dimensional Nonlinear Systems.
- Critical Points and Linearization.
- The Hartman-Grobman Theorem.

Remarks:

- We know how to solve systems of ________________ differential equations.
- But systems of ______________________ differential equations are harder to solve.
- In this section we find ________________________ properties of the solutions to ______________________ systems.
- We first find the ______________________________ of the nonlinear system.
- We then find the behavior of solutions to ______________________ systems near the _______________________________
- Finally, we _____________________________ the information from all the critical points to get a ________________________ phase portrait of solutions to the ______________________ system.

6.3.1. **Two-Dimensional Nonlinear Systems.**

EXAMPLE 1: (The Nonlinear Pendulum)



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EXAMPLE 2: (Predator-Prey)
Let x be the predator and y be the prey. Then, the equation is

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EXAMPLE 3: (Competing Species)
Let x_1 be the rabbit population and x_2 be the sheep population, both competing for the same food resources. The equation is

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6.3.2. Critical Points and Linearization.

Definition 1. A _______________ point of a system $\boldsymbol{x}' = \boldsymbol{f}(\boldsymbol{x})$ is the end point of a vector $\boldsymbol{x}_c$ solution of

Remarks:

(a) Recall that $x = (x_1, x_2)$ is a ____________ on the x_1x_2-plane while $\boldsymbol{x} = \langle x_1, x_2 \rangle$ is a ______________ with origin at $(0,0)$ and end point at $x = (x_1, x_2)$.

(b) $\boldsymbol{x}_c$ is solution of $\boldsymbol{x}'(t) = \boldsymbol{f}(\boldsymbol{x})$, since

(c) In components, the field is $\boldsymbol{f} = \begin{bmatrix} f_1 \\ f_2 \end{bmatrix}$, and the vector $\boldsymbol{x}_c = \begin{bmatrix} x_{c1} \\ x_{c2} \end{bmatrix}$ is solution of

When there are more than one critical point we write $\boldsymbol{x}_{c_i}$, with $i = 0, 1, 2, \cdots$.

Example 4: Find all the critical points of the two-dimensional (decoupled) system

$$x_1' = -x_1 + (x_1)^3$$
$$x_2' = -2\, x_2.$$

Solution:

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Definition 2. The ____________________________ of a 2×2 system $\boldsymbol{x}' = \boldsymbol{f}(\boldsymbol{x})$ at a critical point given by $\boldsymbol{x}_c$ is the 2×2 linear system

where the ___________________________________ at $\boldsymbol{x}_c$ is,

Remark: : In components, the nonlinear system its linearization are

EXAMPLE 5: Find the linearization at every critical point of the nonlinear system

$$x_1' = -x_1 + (x_1)^3$$
$$x_2' = -2\,x_2.$$

SOLUTION:

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6.3.3. The Hartman-Grobman Theorem.

Remark: The linearization of a nonlinear system allow us to classify the critical points of nonlinear systems. linearization.

Definition 3. A critical point $\boldsymbol{x}^c$ of a 2×2 system $\boldsymbol{x}' = \boldsymbol{f}(\boldsymbol{x})$ is:

(a) an ________ iff both eigenvalues of Df_c have negative real part;

(b) a ____________ iff both eigenvalues of Df_c have positive real part;

(c) a ____________ iff one eigenvalue of Df_c is positive and the other is negative;

(d) a ____________ iff both eigenvalues of Df_c are pure imaginary;

A critical point $\boldsymbol{x}^c$ is called ___________________ iff it belongs to cases (a-c), that is, the real part of all eigenvalues of Df_c are nonzero.

Theorem 1. (Hartman-Grobman) Consider a 2×2 nonlinear autonomous system,

with $\boldsymbol{f}$ continuously differentiable, and consider its linearization at a

_______________________ critical point given by $\boldsymbol{x}_c$,

Then, there is a neighborhood of $\boldsymbol{x}_c$ where all the solutions of the linear system

_________________________________ into solutions of the nonlinear system by a

continuous, invertible, transformation.

Remark: The theorem above says that the phase portrait of the ____________________

at a _________________ critical point is enough to determine the _________________

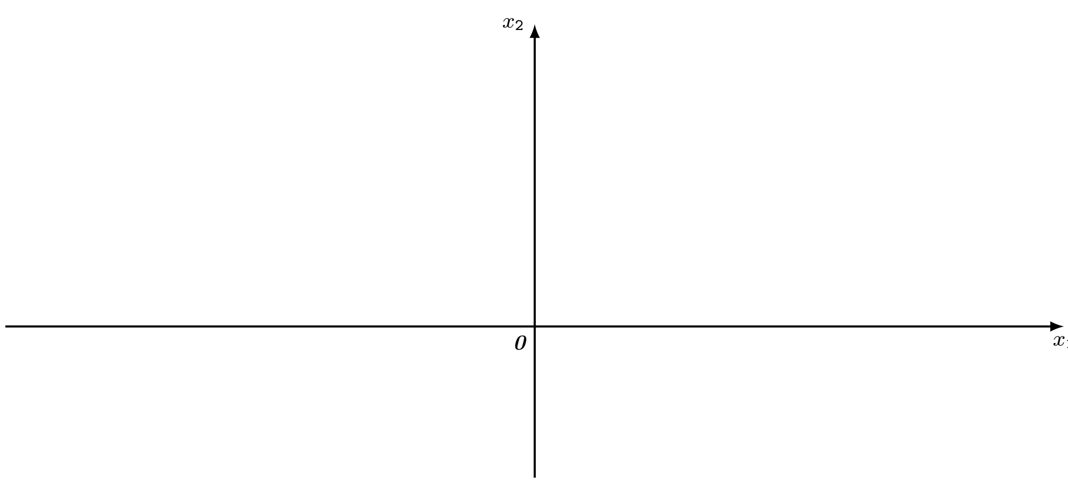
______________ of the phase portrait of the _______________ system near that critical

point.

Example 6: Use the Hartman-Grobman theorem to sketch the phase portrait of

$$x_1' = -x_1 + (x_1)^3$$
$$x_2' = -2\,x_2.$$

Solution:



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