SySc 512 – Quantitative Methods of Systems Science

Homework 2: Dynamical Systems: Linearization and Projection.

(1) Use the following variant of the van der Pol system for this problem:

$$\begin{aligned} \dot{x} &= y \\ \dot{y} &= -x + (0.2 - x^2)y \end{aligned}$$

(a) Writing the differential equation for a continuous time dynamical system

$$\dot{\mathbf{x}} = F(\mathbf{x})$$

where both \mathbf{x} and $F(\mathbf{x})$ are vectors, a point $\mathbf{\bar{x}}$ is called a *fixed point* or *equilibrium* if $F(\mathbf{\bar{x}}) = 0$. At each fixed point of the van der Pol systems find the matrix of partial derivatives with components

$$A_{i,j} = \left. \frac{\partial \left(F(\mathbf{x}) \right)_i}{\partial \mathbf{x}_j} \right|_{\mathbf{x} = \bar{\mathbf{x}}}$$

(b) For each matrix in (1a) find the eigenvalues and eigenvectors.

(c) Let

$$x(0) = \begin{bmatrix} 0.1\\ 0.1 \end{bmatrix}$$

and plot solution trajectories $\{x(t) : t \in [0, 25]\}$ for the two cases:

 $\dot{x} = F(x)$ Where F is given by the van der Pol equations

$$\dot{x} = Ax$$
 Where $A_{i,j} = \left. \frac{\partial (F(x))_i}{\partial x_j} \right|_{x=[0,0]^T}$

(2) Show that the one-parameter system

$$\dot{x} = y + \mu x - xy^2 \dot{y} = \mu y - x - y^3$$

undergoes a Hopf bifurcation at $\mu_0 = 0$. Plot three phase portraits for $\mu < 0$, $\mu = 0$, and $\mu > 0$.

(3) For the 3-d Rössler system plot the 3-dimensional phase portrait and 2-d projections of the attractors.