

Plan: Finish phase plane portraits for systems w/ real e-values (S.3 up to p. 303)
 Discuss systems with complex e-values (S.2 p. 289 and on) & corresponding phase plane portraits (S.3 p. 312 and on)

Last time: phase plane portraits, distinct real e-values

Cases: opposite signs (saddle)
 2 negative e-values (nodal sink)
 2 positive e-values (nodal source)

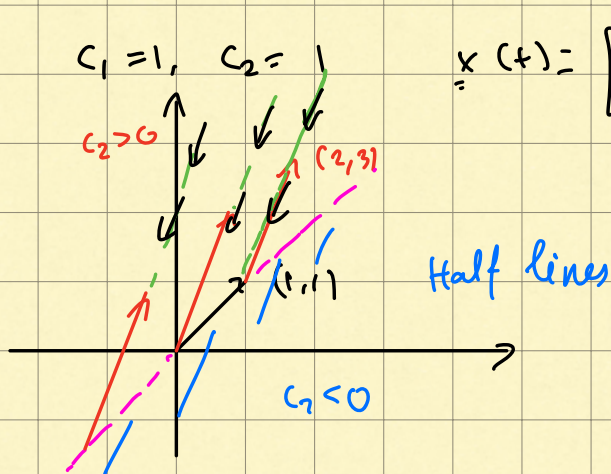
Today: finish distinct real e-values

Ex: one 0, one negative e-value.

$$\begin{cases} x' = -6x + 6y \\ y' = 9x + 9y \end{cases}$$

check: e-values: 0, -3

$$\underline{x}(t) = c_1 \begin{bmatrix} 1 \\ 1 \end{bmatrix} + c_2 e^{-3t} \begin{bmatrix} 2 \\ 3 \end{bmatrix}$$



$$\underline{x}(t) = \begin{bmatrix} 1 \\ 1 \end{bmatrix} + e^{-3t} \begin{bmatrix} 2 \\ 3 \end{bmatrix}$$

$$\underline{x}'(t) = -3c_2 e^{-3t} \begin{bmatrix} 2 \\ 3 \end{bmatrix}$$

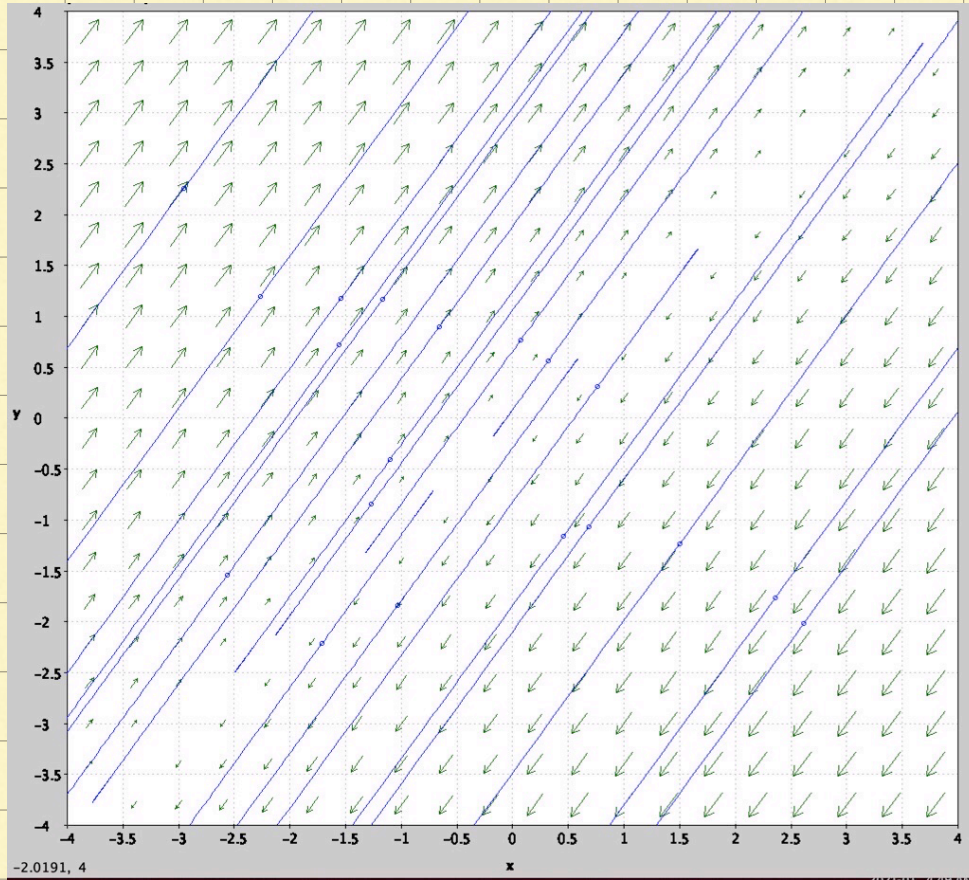
Ex:

$$\begin{cases} x' = 6x - 6y \\ y' = -9x - 9y \end{cases}$$

one 0, one positive e-value:

same picture
w/ reversed

green arrows.



S.3 up to p. 303

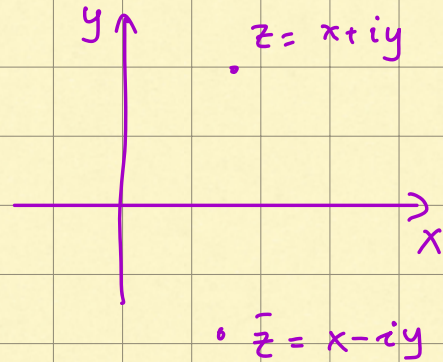
Back to S.2, p. 289 and on

Complex #: $z = a + ib$, $a, b \in \mathbb{R}$
 $i^2 = -1$

$\text{Re}(z) = a$, $\text{Im}(z) = b$

the imaginary part of z is real!

Conjugate: $\bar{z} = a - ib$



$$\underline{x}' = \underline{A} \underline{x}, \quad \underline{A} = \begin{bmatrix} -3 & 4 \\ -4 & -3 \end{bmatrix}$$

$$\det(\underline{A} - \lambda \underline{I}) = \begin{vmatrix} -3-\lambda & 4 \\ -4 & -3-\lambda \end{vmatrix} = (\lambda+3)^2 + 16 = 0$$

$$\Rightarrow (\lambda+3)^2 = -16$$

$$\Rightarrow \lambda+3 = \pm \sqrt{-16}$$

$$\Rightarrow \lambda = -3 \pm 4i$$

the two roots
are conjugate to
each other.

Looking for an e-vector assoc. to $\lambda = -3 + 4i$:

$$\begin{bmatrix} -3 - (-3 + 4i) & 4 \\ -4 & -3 - (-3 + 4i) \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} -4i & 4 \\ -4 & -4i \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$-4i v_1 + 4 v_2 = 0 \Rightarrow v_1 = \frac{1}{i} v_2$$

$$-4 v_1 - 4i v_2 = 0 \Rightarrow v_1 = -i v_2$$

Find reciprocal of cplx #: $\frac{1}{a+bi} = \frac{a-bi}{(a+bi)(a-bi)}$

$$= \frac{a-bi}{a^2+b^2}$$

so: $\frac{1}{i} = \frac{-i}{\underbrace{i(-i)}_{=1}} = -i$

So e-vector is $\begin{bmatrix} -i \\ 1 \end{bmatrix} v_2$

So one sol'n of $\underline{x}' = \underline{A} \underline{x}$ is given by

$$\underline{x}(t) = c_1 e^{(-3+4i)t} \begin{bmatrix} -i \\ 1 \end{bmatrix}$$

Need a second sol'n.

2 approaches:

1. Find eigenvector $\underline{v}_2$ assoc. to $\lambda = -3-4i$
gen. sol'n:

$$\underline{x} = c_1 e^{(3+4i)t} \begin{bmatrix} -i \\ 1 \end{bmatrix} + c_2 e^{(-3-4i)t} \underline{v}_2$$

go with this
↓

actually this is $\begin{bmatrix} -i \\ 1 \end{bmatrix} = \begin{bmatrix} i \\ 1 \end{bmatrix}$

2. Observation: if $\underline{A}$ real entries and $\underline{x}(t)$ solves $\underline{x}'(t) = \underline{A} \underline{x}(t)$ then

$$(\operatorname{Re} \underline{x}(t))' = \underline{A} (\operatorname{Re} \underline{x}(t))$$

$$(\operatorname{Im} \underline{x}(t))' = \underline{A} (\operatorname{Im} \underline{x}(t))$$

taking
real &
imaginary
parts entry
-wise

So from one sol'n we can produce two.

Take real & imaginary pt of

$$\underline{x}(t) = c_1 e^{(-3+4i)t} \begin{bmatrix} -i \\ 1 \end{bmatrix}$$

Euler's formula: $e^{a+bi} = e^a (\cos(b) + i \sin(b))$

$$\underline{x}_1 = e^{(-3+4i)t} \begin{bmatrix} -i \\ 1 \end{bmatrix} = e^{-3t} (\cos(4t) + i \sin(4t)) \begin{bmatrix} -i \\ 1 \end{bmatrix}$$

$$= \underbrace{e^{-3t}}_{\text{real}} \begin{bmatrix} \sin(4t) - i \cos(4t) \\ \cos(4t) + i \sin(4t) \end{bmatrix}$$

$$y_1 = \text{Re } \underline{x}_1 = e^{-3t} \begin{bmatrix} \sin(4t) \\ \cos(4t) \end{bmatrix}, \quad y_2 = \text{Im } \underline{x}_1 = e^{-3t} \begin{bmatrix} -\cos(4t) \\ \sin(4t) \end{bmatrix}$$

So: y_1, y_2 are sol's. Are they lin. indep?

$$W(y_1, y_2) = \det \begin{bmatrix} e^{-3t} \sin(4t) & -e^{-3t} \cos(4t) \\ e^{-3t} \cos(4t) & e^{-3t} \sin(4t) \end{bmatrix}$$

$$= \dots = e^{-6t} \neq 0 \quad \text{lin. indep.}$$

Gen. sol':

$$\underline{x} = c_1 e^{-3t} \begin{bmatrix} \sin(4t) \\ \cos(4t) \end{bmatrix} + c_2 e^{-3t} \begin{bmatrix} -\cos(4t) \\ \sin(4t) \end{bmatrix}$$

Summary: (for cplx e-values)

- Find e-values
- Find one e-vector cor. to one
- Find cplx valued sol'n $e^{\lambda t} \begin{bmatrix} v_1 \\ v_2 \end{bmatrix}$
- Take real & imaginary parts to find 2 lin. indep. sols.