

Problem 1 Consider the system

$$\begin{pmatrix} \dot{x} \\ \dot{y} \end{pmatrix} = \begin{pmatrix} 5 & 1 \\ 3 & 3 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix}.$$

Sketch the phase diagram of the system with orientations.

Problem 2 Consider the system

$$\begin{pmatrix} \dot{x} \\ \dot{y} \end{pmatrix} = \begin{pmatrix} \lambda^2 & -\lambda^2 - \frac{1}{4} \\ 1 & -1 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix}.$$

Find all bifurcation points of the above system.

Problem 3 Consider the system

$$\begin{aligned} \dot{x} &= y + 4 \\ \dot{y} &= y + x^2 + 2x - 4. \end{aligned}$$

- a) Find and classify all equilibrium points of the system.
- b) Sketch the phase diagram of the system with orientations.

Problem 4 Consider the system

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

- a) Compute the index of the origin.
- b) Determine whether or not the system has closed phase paths surrounding the origin but no other equilibrium points.

Problem 5 Consider the initial value problem

$$\dot{x} = t^3 x^2, \quad x(t_0) = x_0 \in \mathbb{R}.$$

Find the general solution.

Determine for which pairs (t_0, x_0) there exists a global solution.

Determine for any pair (t_0, x_0) such that $x_0 > 0$ the maximal interval of existence.

Problem 6 Consider the differential equation

$$\dot{x} = \lambda x + b(t, x), \quad x(0) = x_0 \in \mathbb{R}, \quad \lambda \in \mathbb{R}. \quad (1)$$

Assume that there exists $\gamma(t)$ such that

$$|b(t, x)| \leq \gamma(t)|x|, \quad x, t \in \mathbb{R}.$$

a) Show that

$$|x(t)| \leq |x_0| e^{\lambda t + \int_0^t \gamma(s) ds} \quad \text{for all } t \geq 0.$$

b) Define what it means for a solution to be asymptotically stable.

Find conditions on λ and $\gamma(t)$ which guarantee that all solutions to (1) are asymptotically stable.

Problem 7 Consider the dynamical system

$$\dot{\vec{x}} = A\vec{x},$$

where A is a 2×2 matrix, which can be written as $A = PDP^{-1}$, where P is invertible and

$$D = \begin{pmatrix} \lambda & 0 \\ 0 & \mu \end{pmatrix}, \quad \lambda < \mu < 0.$$

Show with the help of a strong Liapunov function that

$$\lim_{t \rightarrow \infty} \|\vec{x}(t)\| = 0$$

for all solutions $\vec{x}(t)$.