

Nonlinear System Analysis
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Module - 05
Lecture – 01
Equilibrium Points

Hello everybody welcome to this 5th week of lectures on linear systems theory. So, this week will be a little shorter module, but we will focus on some nice qualitative behavior of systems and these are essentially to do with the Equilibrium Points of the system. So, we would have encountered this definitions sometime during our previous courses. But we will give it a general setting here of the kind of systems that we will be dealing with.

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Equilibrium

Consider a differential equation of the form

$$\dot{x} = f(t, x), \quad x \in \mathbb{R}^n, f: \mathbb{R} \times \mathbb{R}^n \rightarrow \mathbb{R}^n, \quad x(0) = x_0. \quad (1)$$

Definition (Equilibrium Point)
 x^* is said to be an equilibrium point of (1) if

$$\underline{f(x^*, t) = 0 \quad \forall t > 0}$$

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So, if I consider a differential equation of the form. So, this could be non-linear and also I put the t in just to also take into account the time varying nature of it. So, as usual x comes is an n dimensional vector f is a vector field from $\mathbb{R} \times \mathbb{R}^n$ into \mathbb{R}^n with some initial conditions ok.

So, the basic definition of an equilibrium points is the following that x^* is an equilibrium point of this system one, if it satisfies this equation so $f(x^*, t) = 0$ for all t greater than 0 ok.

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Equilibrium

Example
Pendulum Equation

$$\begin{aligned}\dot{x}_1 &= x_2 \\ \dot{x}_2 &= -x_2 - \sin x_1\end{aligned}$$

The equilibrium points are

$$x_2 = 0, x_1 = n\pi, n = 0, \pm 1, \pm 2, \dots$$

Note: The system has multiple equilibria. If the system (1) is autonomous (i.e. $f(t, x)$ does not explicitly depend on time), then finding equilibrium points correspond to solving the nonlinear equations

$$f(x) = 0$$

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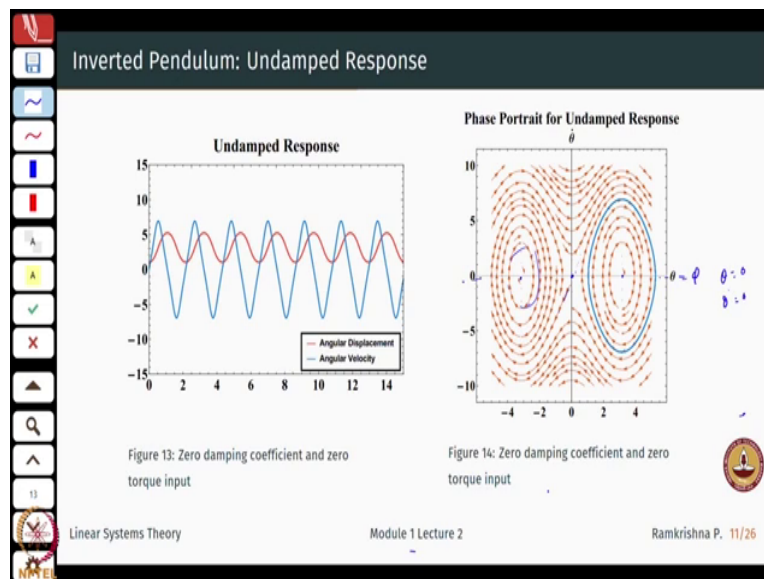
Handwritten notes on the slide:
 $\dot{x}_1 = 0 \Rightarrow x_2 = 0$
 $\dot{x}_2 = 0 \Rightarrow \sin x_1 = 0$
 $f(x) = 0$
 $\dot{x} = Ax$
 $x = 0$

So, what does this mean? So, we will go through few examples to see different kinds of equilibrium that we will encounter. So, in the case of a simple pendulum where everything all the parameters are normalized to 1, I have an equation which looks like this ok. So, equilibrium points are one where you know I just say $\dot{x}_1 = 0$ $\dot{x}_2 = 0$ and so on.

So, what do I get from the first equation is that, so this will imply that $\dot{x} = 0$ which is kind of to check that the velocity would be 0 at the equilibrium and this would mean that $\sin(x) = 0$. Which means it will have a variety of solutions right. So, starting from say π to 2π and so on, so all these multiples of π . So, what is different or unique about this system is that it has multiple equilibrium.

So, if I were just to look at the linear systems, we were essentially looking at $\dot{x} = Ax$ and if A was full rank or invertible then the origin was the equilibrium. So, this to begin with is a non-linear system, their non-linearity appears in this term here and this system is seen to have a multiple equilibria.

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So, if I relate to the phase space that I had drawn earlier for the case of an undamped response. So, you can see here right, so this point here is an equilibrium. So, you can see a couple of equilibria here and one at the origin and so on. Sorry, this is behaving weird. Ok.

So, if I go back to the phase space which I had drawn in one of our earlier lectures, you can see that this actually corresponds to a set of different equilibrium points. Starting from here, you have an equilibrium point here, here and so on, if you keep on progressing to the right and the left. So, this is a typical case of a system or a non-linear system which has multiple equilibrium points. What are the nature of these equilibrium points, do each of the equilibrium points exhibit the same behavior or not that we will see in the due course of this lecture. Ok.

So, in general, so if so, then we started off with the system $\dot{x} = f(x)$, but if the system is autonomous that which means that the system does not explicitly depend on time then finding equilibrium corresponds to solving just a non-linear equation $f(x) = 0$. Same in the case of a pendulum. So, this was an autonomous system and I was just solving for $f(x)$ being equal to 0. Ok.

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Equilibrium

- In the linear case, the equation $\dot{x} = Ax$ has a unique solution iff A is invertible (non-singular). $x = A^{-1} \cdot 0 = 0$
- If A is singular then it has a continuum of solutions (the null space of A). $\begin{pmatrix} 1 & 0 \\ 0 & a \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = 0$
 $x_1 = 0$
 $(0, x_2)$ are a solution
 $(0, 1)$
 $(0, -1)$
 $(0, 1)$

Example
Continuum of Equilibria

$$\begin{aligned} \dot{x}_1 &= -ax_1 + bx_1x_2 \\ \dot{x}_2 &= -bx_1x_2 \end{aligned}$$

The point $(0, x_2)$ is a continuum of equilibria.

Handwritten notes:
 $-bx_1x_2 = 0$
 $-ax_1 + bx_1x_2 = 0$
 $-ax_1 = 0 \Rightarrow x_1 = 0$
 $(0, x_2)$

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So, is it all very obvious in the linear case that the that the origin is always the equilibrium point? Well the answer turns out to be not very obvious, but we will look at a couple of examples.

So, in the linear case, the equation Ax equal to 0. So, my dynamics are the form \dot{x} equal to Ax . I set Ax equal to 0, I am essentially solving for the situation. If Ax equal to 0, so this system has a unique solution if and only if. So, it is a typo error A is non singular or A is invertible. So, in case when A is invertible I can just write that x is A inverse times 0 that is 0. So, the origin is the unique solution of this equation if and only if the matrix A is invertible.

So, on the other hand if say A is singular what happens if A is singular. So, let us say I take an example like this sets right x_1 comma x_2 and looking for this to be 0 if I solve for this what

do I get from the form that x_1 equal to 0 and I do not get any expression for x_2 which means that $(0, x_2)$ is a solution to this.

So, what do I mean by this at any value write it is to be $(0, 1)$ is a solution $(0, -1)$, $(0, 10)$ and so on are the solutions to this equation. Any value of x_2 with x_1 equal to 0 is a solution if I will just want to draw it here x_1, x_2 . So, x_1 is 0 and x_2 being any value, this is the entire horizontal line is a solution to Ax equal to 0 in this case or it also means that if A is singular then it has a continuum of solutions right. So, this is sorry.

So, this entire line here is the continuum of solutions for this for this set of equations or the or for the system which is represented by A of this form ok. So, this is also the null space of A . So, here in the in the case when A was invertible or non singular, then the null space is just the trivial point that is at x equal to 0 is the null space well this phenomena can also occur in the non-linear case.

So, if I have a system which looks like this \dot{x} is minus A^{-1} plus $b x_1, x_2, \dot{x}_2$ is so on. So, I just look at the solution of what is the equilibrium, just look at the solutions of f of x equal to 0, the second equation will give me minus $b x_1, x_2$, is 0, first equation is minus $a x_1$ plus $b x_1 x_2$ is 0.

From here I already know that $b x_1 x_2$ is 0 therefore, I am left with just this equation which means at x_1 equal to 0. So, this is the only thing that I can derive from this equation and therefore, 0 and any x_2 is the solution to this equation is an equilibrium point for this system and therefore, this system also exhibits a continuum of equilibria. An interesting case that throws to us lots of insights into understanding equilibrium points is essentially with second order systems.

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Second Order Systems

Consider the following linear time invariant (LTI) system ¹

$$\dot{x} = Ax; \quad A \in \mathbb{R}^{2 \times 2}, \quad x \in \mathbb{R}^2$$

The solution of the LTI system, for a given initial state x_0 is given as

$$\dot{x} = e^{At}x_0 = Pe^{Jt}P^{-1}x_0$$

where J is the real Jordan form of A and P is a non singular matrix such that $P^{-1}AP = J$.
Depending on the eigen values of A the Jordan form can take either of the three forms

$\begin{bmatrix} \lambda_1 & 0 \\ 0 & \lambda_2 \end{bmatrix}$,	$\begin{bmatrix} \lambda & k \\ 0 & \lambda \end{bmatrix}$,	$\begin{bmatrix} \alpha & -\beta \\ \beta & \alpha \end{bmatrix}$	$\leftarrow \pm j\beta$
real distinct eigen values (λ_1, λ_2)		repeated real eigen values (λ, λ)		complex eigen values	

¹Nonlinear Systems, Hassan K, Khalil

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Let us just say when dealing with second order linear systems and this linear system could just be linear by itself or it could come as a process of linearization of a non-linear systems that we will do in the next lecture proceed succeeding this lecture.

So, let me just make things simple here and say I am just dealing with a second order linear system choose \dot{x} is Ax A is 2×2 x is a two dimensional vector ok. So, for any given some initial state x_0 , the solution will always take this form and now we know how to compute e^{At} we can also do it via its Jordan form and so on right. So, e^{At} and here J is the real Jordan form of A P is a non singular matrix which takes it from a given form to its appropriate Jordan form right then P is of course, non singular and we also know how to derive this matrix P ok.

So, depending on the nature of eigenvalues, the Jordan form can take several forms. In this case essentially it will take three forms. So, first is when the eigenvalues are real and distinct. So, this will just be the Jordan form will just be a diagonal this is should be a λ_1 here which means the eigenvalues are just λ_1 comma λ_2 . In this case, I will just realize a nice natural diagonal form.

In case the eigenvalues are repeated like λ and λ r my eigenvalues, then the Jordan form can take can be something like this where k can either be 0 or 1 depending on the multiplicity of the geometric multiplicity of the eigenvalues.

Third thing is when I have complex eigenvalues we have α plus minus J β . So, this is an α missing here. So, we will have in this case complex eigenvalues ok. What do each of this eigenvalues signify? These are just information on stability or there is a little more of information than that and when do these cases actually occur ok.

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Real Eigen Values: Stable Node

Both eigen values are real $\lambda_1 \neq \lambda_2 \neq 0$

Let $P = [v_1 \ v_2]$, the eigen vectors associated with λ_1, λ_2 respectively. In the new coordinates, transformed by $x = Pz$

$$\dot{z}_1 = \lambda_1 z_1, \quad \dot{z}_2 = \lambda_2 z_2$$

whose solutions are given by

$$z_1(t) = z_{10} e^{\lambda_1 t}, \quad z_2(t) = z_{20} e^{\lambda_2 t}$$

Eliminating t , we get $z_2 = c z_1^{\lambda_2/\lambda_1}$ where $c = z_{20}/z_{10}^{\lambda_2/\lambda_1}$

- ▶ When $\lambda_2 < \lambda_1 < 0$, both the exponential terms tend to zero as $t \rightarrow \infty$.
- ▶ The trajectories tend to the origin of the z_1, z_2 plane.

equilibrium point

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So, first let us start with the case of real eigenvalues. What does it mean? Both eigenvalues are real, they are both nonzero. We will come to the case of 0 eigenvalues a little later ok. So, let us say I have this set of eigenvalues, let me just derive this and I come and come back to the slide.

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$\dot{x} = Ax$ $\lambda_1 \neq \lambda_2 \neq 0$
 $M = [v_1, v_2]$, $z = M^{-1}x$
 $\dot{z}_1 = \lambda_1 z_1$; $\dot{z}_2 = \lambda_2 z_2$
 $z_1(t) = z_{10} e^{\lambda_1 t}$; $z_2(t) = z_{20} e^{\lambda_2 t}$
 $\frac{dz_1}{dt} = \lambda_1 \frac{z_1}{z_1}$ $\frac{dz_2}{dt} = \lambda_2 \frac{z_2}{z_2}$

$\lambda_1 > \lambda_2 > 0$
 $e^{\lambda_1 t}, e^{\lambda_2 t} \rightarrow \infty$ as $t \rightarrow \infty$
 $e^{\lambda_1 t} \rightarrow \infty$ as $t \rightarrow \infty$ $e^{\lambda_2 t} \rightarrow \infty$ as $t \rightarrow \infty$
 $\lambda > 0$ $\lambda < 0$
 [unstable eigen value] [stable eigen value]

$z_1(t) = z_1 e^{\lambda_1 t} \rightarrow \infty$ as $t \rightarrow \infty$ $z_2(t) = z_2 e^{\lambda_2 t} \rightarrow 0$ as $t \rightarrow \infty$

Phase portrait in the z_1 - z_2 plane showing trajectories moving away from the origin.

So, I have lambda 1 and lambda 2 which are not equal to each other and which are also not equal to 0. And again I am looking at system with $\dot{x} = Ax$. Now, I know in this case that by taking its eigenvectors v_1 and v_2 and a coordinate transformation which looks like this $M^{-1}x$ I can transform this system into a diagonal form and the diagonal form looks like this $\dot{z}_1 = \lambda_1 z_1$.

And $\dot{z}_2 = \lambda_2 z_2$ and this will have solutions z_1 of t is $z_1(0) e^{\lambda_1 t}$, similarly z_2 of t is $z_2(0) e^{\lambda_2 t}$ ok. So, this is just how the solutions would look like. Now, depending on the values of lambda whether they are greater or less than 0 these solutions will either increase exponentially or will decrease exponentially and tend to the origin ok.

So, back to here. So, this is what we have now right the solutions in the diagonal form are just given by this. Now, I can just eliminate t to write my equations of this form this is a little straight forward to check also how do I eliminate t . So, I have these two equations right \dot{z}_1 is $\lambda_1 z_1$, \dot{z}_2 is $\lambda_2 z_2$. So, I just have $d z_2$ by $d z_1$ can be written of the form λ_2 by $\lambda_1 z_2$ over z_1 .

And I can do all the all the calculus that I know of solving integral equations and I just end up with the with the solutions like this with c depending on the initial conditions and so on ok. So, this is this is a like easy to check ok. The first case which you would be interested is when λ_1 is less than λ_2 is less than λ_1 and both are negative right.

The first observation is since both are negative. So, I will see it is easy to check that this will go to 0, this term will also goes to 0 as sorry as t goes to infinity this is; this kind of obvious ok. And if I look at in the $z_1 z_2$ plane, the trajectories tend to the origin like. So, here z_1 also goes to 0 and z_2 also goes to 0. And of course, in this case the 0 turns out to be the equilibrium point, so the origin is the equilibrium point. This just you can substitute \dot{z}_1 is $\lambda_1 z_1$ is 0, $\lambda_2 z_2$ is 0. And therefore, $z_1 z_2$ is 0 comma 0 is the equilibrium point ok.

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Real Eigen Values: Stable Node

Both eigen values are real $\lambda_1 \neq \lambda_2 \neq 0$

The slope of the curve is

$$\frac{dz_2}{dz_1} = c \frac{\lambda_2}{\lambda_1} z_1^{-(\lambda_2/\lambda_1)-1}$$

- ▶ The slope of the curve approaches zero as $|z_1| \rightarrow 0$ and approaches ∞ as $|z_1| \rightarrow \infty$.
- ▶ As the trajectory approaches the origin it becomes tangent to the z_1 axis and as it approaches ∞ it becomes parallel to the z_2 axis.

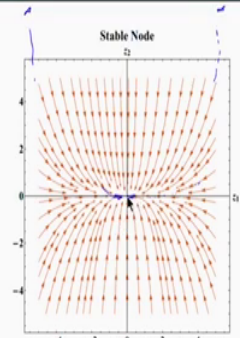


Figure 1: $\lambda_2 < \lambda_1 < 0$

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So, what happens in this case. So, if I look at so, what I know now is that these in the $z_1 z_2$ plane, the trajectories tend to 0 as time progresses at or exponents or asymptotically.

So, what how do they actually do that? So, from my equation relating z_1 and z_2 , I can compute the slope of this line right. So, how does z_2 change with respect to z_1 and that is what we that that the derivative is essentially the slope of it. So, this is a positive number ok. The slope of the curve so, it is easy to check from here that the slope of the curve approaches 0 as z_1 goes to 0 ok.

Second is the slope approaches infinity as z_1 goes to infinity right. That is what is happening here right. So, as the trajectory approaches the origin, it becomes tangent to the z_1 axis. So, if you look at these things as they approach the origin they are becoming tangent to the z_1 axis and away from the origin they will be parallel to the z_2 axis right at really at infinity right.

And the second observation is as it approaches infinity it becomes parallel to the z^2 axis and you can just plot this for yourself and check. So, we have put up already the code to help you draw phase portraits of this form.

If you have already done this in our week 1, lectures ah bit of its starting with phase space. So, this is also a continuation to that there we really did not talk of equilibrium points and the nature of them, but slowly we will get to understand that the kind of things that we are doing today will essentially relate to stable equilibrium points, unstable equilibrium points if I am talking on stable I am looking at an under damped situation, I am looking at an over damped situation critically damped and so on right ok.

So, this is nice here right. So, I just see that all the trajectories are actually converging to the origin. So, it means that if I am at the at the origin I will always be at the at the origin right. So, but if I am slightly perturbed here say. So, if I say end up at this point here, then I will slowly come back to the origin right.

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Real Eigen Values: Stable Node

- ▶ In the x_1, x_2 plane, the trajectories tend to the origin as $t \rightarrow \infty$.
- ▶ The trajectories become tangent to the slow eigen vector v_1 as they approach the origin and parallel to the fast eigen vector v_2 away from the origin.
- ▶ The equilibrium point $x = 0$ is called a stable node.

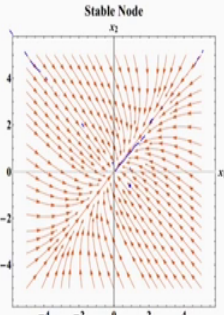


Figure 2: $\lambda_2 < \lambda_1 < 0$

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Handwritten notes:
 $\lambda_2 < \lambda_1 < 0$
↓
Real Ev.
fast eigen vector
 $e^{\lambda_2 t} \rightarrow 0$ (faster)
 $e^{\lambda_1 t} \rightarrow 0$

So, let us come go back to the $x_1 \times x_2$ plane and check what is happening here ok. In the $x_2, x_1 \times x_2$ plane, the trajectories tend to the origin again as t tends to infinity ok. Now, we have here eigenvalues which are λ_2 less than λ_1 and both are less than 0.

So, we call this as, so if this condition is true then the term $e^{\lambda_2 t}$ converges to the origin faster than $e^{\lambda_1 t}$ ok. So, this is faster ok. So, we call this the fast eigenvalue and then the corresponding eigenvector as the fast eigenvector. And similarly, with the slow eigenvalue and the slow eigenvector.

So, as time increases, the trajectories become tangent to this slow eigenvector in v_1 and as they approach the origin and parallel to the fast eigenvector away from the origin. So, you can see roughly here that they know the slow eigenvector should be somewhere around here and

the fast eigenvector like somewhere around here right, I think you just quickly check for any example this should hold right.

So, we in the $Z_1 Z_2$ plane, actually looked quite nice of how the trajectories are going to the origin and here in this case this will be the slow eigenvector and this will be naturally the fast eigenvector and correspondingly in the $x_1 x_2$ plane when such a behavior is seen the equilibrium point $x = 0$ is called a stable node ok.

Because, all any trajectory starting around the origin will actually come back to the origin. So, we will define the notion of stability formally in next weeks lectures, but for the moment, we can just observe this and call this a stable node right ok.

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Real Eigen Values: Unstable Node

- ▶ When $\lambda_2 > \lambda_1 > 0$, the exponential terms $e^{\lambda_1 t}$, $e^{\lambda_2 t}$ grow exponentially as t increases.
- ▶ The equilibrium point $x = 0$ is called an unstable node.

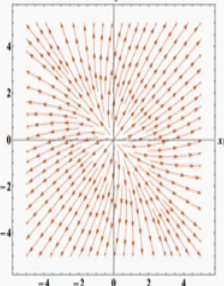


Figure 3: $\lambda_2 > \lambda_1 > 0$

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Unstable node its everything is still the same that your λ_1 and λ_2 are right. So, both are positive. So, $e^{\lambda_1 t}$ and $e^{\lambda_2 t}$ will both go to infinity as t goes to infinity ok.

So, when $\lambda_1, \lambda_2 > 0$ the exponential terms grow exponentially as time increases it will happen same. So, if I were to just plot it in the Z_1, Z_2 plane, it will just be the same except the arrows being reversed right.

So, all trajectory starting from the origin will or near the origin will tend to go away from the origin whereas, in the stable node case all trajectory starting around the origin will tend to come back to the origin. If your initial condition is the origin you will always be at the origin ok. So, in this case the equilibrium point is called an unstable node for eigenvalues which are which are greater than 0 ok.

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Real Eigen Values: Saddle Point

When eigen values have opposite signs:

$$\lambda_2 < 0 < \lambda_1$$

λ_2 is the stable eigen value (vector), λ_1 is the stable eigen value (vector). *unstable eigen vector*

- ▶ The stable trajectories are along the stable eigen vector v_2 and unstable trajectories are along the unstable eigen vector v_1 .
- ▶ The equilibrium point $x = 0$ is called a **Saddle Point**.

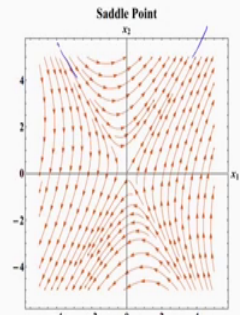


Figure 4: $\lambda_2 < 0 < \lambda_1$

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Interesting thing happens when we have eigenvalues which are real, but which have opposite sign say plus 1 and minus 1. Of course, this would correspond to a correspond to an ununstable system. So, we call lambda 2 which is less than 0, the stable eigenvalue and of course, correspondingly the stable eigenvector and lambda 1 this would be unstable lambda 1 is the unstable eigenvalue and hence the unstable eigenvector.

So, lambda 1 is stable and lambda 2 unstable, this is a little type of here ok. So, how to understand the behavior of this? Let us again analyze these two terms here. So, I have e power lambda 1 t and e power lambda 2 t. So, lambda 1 is greater than 0 it is the stable eigenvalue and lambda 2 is less than 0, so this is the unstable eigenvalue sorry lambda 1 is greater than 0. So, this is my unstable eigenvalue and of course, the corresponding eigenvector will be called the unstable eigenvector, lambda 2 is less than 0 and I will call this the stable eigenvalue ok.

So, what would we expect as time progresses that $e^{\lambda_1 t}$, $e^{\lambda_2 t}$ will tend to 0 as t goes to infinity whereas, $e^{\lambda_1 t}$ will go to infinity. So, just come back to, so $e^{\lambda_1 t}$ corresponds to z_1 . So, $z_1(t)$ is $z_1(0)e^{\lambda_1 t}$, $z_2(t)$ is $z_2(0)e^{\lambda_2 t}$.

So, if I were to plot this in my z_1 z_2 plane ok. So, this plots would look something like this right at infinity well the z_2 will tend to 0 and z_1 will go to infinity. From starting from any initial condition this way, this way and this way ok.

This is how the plot will look in the z_1 z_2 plane when we have eigenvalues one of real eigenvalues, one of which one of which is unstable and the other one is stable ok. So, in back to the x_1 x_2 plane this would look something like this. So, the stable trajectories are along the stable eigenvector and the unstable trajectories are along the unstable eigen eigenvector.

So, this could this could. So, you can just differentiate the things here or more naturally over here and so on ok. So, in this case the equilibrium point x equal to 0 is called a saddle point ok. So, this was about real eigenvalues, what about the case when we have complex eigenvalues? Well that case also turns out to be interesting.

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Complex Eigen Values: Stable Focus

Both eigen values are complex $\lambda_{1,2} = \alpha \pm j\beta$

- ▶ When $\alpha < 0$ the trajectories spiral towards the origin.
- ▶ In this case the equilibrium point is called a Stable Focus.

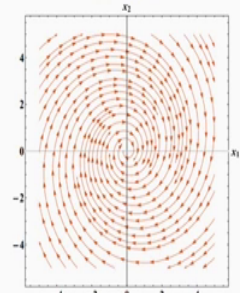


Figure 5: $\lambda_{1,2} = \alpha \pm j\beta$; $\alpha < 0$
(Under damped case)

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So, when both eigenvalues are complex, I have some eigenvalues; let me call they are alpha plus minus J beta ok.

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The image shows a whiteboard with handwritten mathematical notes and diagrams. The title is "Complex Eigen Values".

On the left side, the notes are as follows:

- $\lambda_{1,2} = \alpha \pm j\beta$
- $z = M^{-1}x$
- $\dot{z}_1 = \alpha z_1 - \beta z_2$
- $\dot{z}_2 = \beta z_1 + \alpha z_2$
- In polar coordinates
- $r = \sqrt{z_1^2 + z_2^2}, \theta = \tan^{-1}\left(\frac{z_2}{z_1}\right)$
- $\dot{r} = \alpha r, \dot{\theta} = \beta$
- (r_0, θ_0)
- $\lambda(t) = r_0 e^{\alpha t} \angle \theta(t) = \theta_0 + \beta t$

On the right side, there are two diagrams of the complex plane and associated equations:

- Top diagram: $\alpha < 0$, $\lambda(t) = r_0 e^{-\beta t}$. The diagram shows a vector in the complex plane rotating counter-clockwise and its magnitude decreasing towards the origin.
- Middle diagram: $\lambda(t) = r_0 e^{\beta t}$. The diagram shows a vector in the complex plane rotating counter-clockwise and its magnitude increasing away from the origin.
- Bottom diagram: $\alpha = 0$, $\lambda(t) = r_0 e^{j\beta t} = r_0 \angle \beta t > 0$. The diagram shows a vector in the complex plane rotating counter-clockwise with constant magnitude.

So, let us again do this over here ok. So, when I have complex eigenvalues which means; my $\lambda_{1,2}$ are of the form $\alpha \pm j\beta$ and of course, I do the usual change of coordinates from $z = M^{-1}x$ to get my system of the following form $\dot{z}_1 = \alpha z_1 - \beta z_2$; $\dot{z}_2 = \beta z_1 + \alpha z_2$.

So, I just do a little change of coordinates let us say change to polar coordinates. What do I have in polar coordinates? r is square root of $z_1^2 + z_2^2$ and the angle θ is the tan inverse of z_2 over z_1 . Now, if I write these equations in polar coordinates I will have two coupled first order differential equations that is $\dot{r} = \alpha r$, in the second equation given by $\dot{\theta} = \beta$ ok.

So, for a given initial state r_0 and θ_0 , the solutions are the form $r(t) = r_0 e^{\alpha t}$ and $\theta(t) = \theta_0 + \beta t$ ok. So, this is interesting here right. So, I see that I

have some, if I am looking in the polar coordinates I am looking at the radius of it, so to speak which is which has an exponential term depending on t ok. So, if I just say what happens to the radius when α is less than 0.

So, I have r of t is $r_0 e^{\alpha t}$ say α is minus 1 0, $e^{\alpha t}$ power minus t . So, this will mean that in my $z_1 z_2$ plane, my trajectories will spiral to the origin say maybe in this way the $z_1 z_2$ plane right. It is also obvious from here I start with initial radius and it will just go spiraling to the origin now back to here.

So, when α is less than 0, the trajectory spiral to the origin. In this case of complex eigenvalue I call my equilibrium point to be a stable focus ok.

(Refer Slide Time: 28:59)

The slide is titled "Second Order Systems: Unstable Focus". It features a central phase portrait in the x_1 - x_2 plane. The trajectories are shown as concentric spirals that diverge from the origin, indicating an unstable focus. The axes range from -4 to 4. To the left of the plot, there is text explaining the conditions for complex eigenvalues. Below the text, there are two bullet points: one stating that when $\alpha > 0$, trajectories diverge from the origin, and another stating that the equilibrium point is called an "Unstable Focus". At the bottom of the slide, there is a caption for the figure: "Figure 6: $\lambda_{1,2} = \alpha \pm j\beta$; $\alpha > 0$ ". The slide also includes a navigation sidebar on the left and footer information at the bottom: "Linear Systems Theory", "Module 5 Lecture 1", and "Ramkrishna P. 12/19".

Second Order Systems: Unstable Focus

Both eigen values are complex $\lambda_{1,2} = \alpha \pm j\beta$

- ▶ When $\alpha > 0$ the trajectories diverge away from the origin.
- ▶ In this case the equilibrium point is called a Unstable Focus.

Unstable Focus

Figure 6: $\lambda_{1,2} = \alpha \pm j\beta$; $\alpha > 0$

Linear Systems Theory Module 5 Lecture 1 Ramkrishna P. 12/19

Now, the same thing when alpha is greater than 0, well I just see from here that when alpha is greater than 0, $r(t)$ which is $r_0 e^{\alpha t}$ let us say alpha is 1. You see that the radius actually starting from some initial radius the radius actually increases with time or it in other words there it just spirals away from the origin ok.

So, this is z_1, z_2 , the direction of arrows will be away from the origin in this case they will be towards the origin ok. In such a case all the trajectories are going away from the origin, the equilibrium point is called an unstable focus ok.

(Refer Slide Time: 29:40)

Complex Eigen Values: Center Focus

Both eigen values are complex $\lambda_{1,2} = \alpha \pm j\beta$

- ▶ When $\alpha = 0$ the trajectory is a circle of radius r_0 . (or ellipse in general)
- ▶ In this case the equilibrium point is called a Center Focus.

Center Focus

Figure 7: $\lambda_{1,2} = \alpha \pm j\beta$; $\alpha = 0$
(undamped case)

Linear Systems Theory Module 5 Lecture 1 Ramkrishna P. 13/19

Interesting thing happens when r equal to 0; when r equal to 0 in this case sorry when alpha equal to 0 alpha is 0 $r(t)$ is $r_0 e^{\alpha t}$ when alpha is 0 this just is just r_0 ok. $r(t)$ it just be the radius where it actually started from for all times t this will just be for all times t

greater than 0. So, essentially I am looking at a circle of constant radius r for all times t greater than 0.

So, if I come back to my $x_1 \times x_2$ plane. So, this could also in general be ellipses right. So, when α equal to 0, the trajectory is, so they just they just are in some periodic orbits around the origin like here right or this one they either the circle of radius r in this case or more generally they will look like an ellipse. So, in this case the equilibrium point is called a center ok.

So, this also if I look at it correspond to few cases that that we learnt earlier right. So, this is usually the undamped case, these things would correspond to the under damped system. Of course, I am not really talking of what is the damping in the stable in an unstable system that they does not make sense.

So, this is, this are things that are corresponding to the under damped case or the under damped system where as I go back here, this would correspond to something like an over damped system or when $\lambda_1 \lambda_2$ are equal it will correspond to a critically damped system. And these are this kind of plots we drew earlier in our week 1s lectures.

Now, there we just talked about damping the damping properties of the system by this is a little more general way of looking at it. What happens when we have repeated eigenvalues or for the case when we look at a critically damped system?

(Refer Slide Time: 31:58)

Repeated Eigen Values: Stable Node

Nonzero repeated eigen values:
 $\lambda_1 = \lambda_2 = \lambda \neq 0$

- ▶ When $\lambda < 0$ the trajectories converge to the origin.
- ▶ In this case the equilibrium point is called a Stable Node

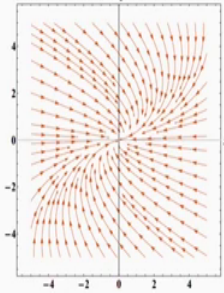


Figure 8: $\lambda_1 = \lambda_2 = \lambda \neq 0; \lambda < 0$

Linear Systems Theory Module 5 Lecture 1 Ramkrishna P. 14/19

The figure shows a phase portrait in the x_1 - x_2 plane. The origin is the equilibrium point. Trajectories are shown as red arrows pointing towards the origin from all directions, indicating convergence. The axes are labeled x_1 and x_2 , and the plot ranges from -4 to 4 on both axes.

Well when we have non 0 repeated values which means lambda 1 and lambda 2 both are equal to lambda the trajectories, well as usual they converge to the origin and in this case again the equilibrium is called a stable node ok. So, let us check this in a bit more detail.

(Refer Slide Time: 32:26)

Non zero multiple eigen values

$$\lambda_1 = \lambda_2 = \lambda \neq 0$$

$$\dot{z}_1 = \lambda z_1 + k z_2$$

$$\dot{z}_2 = \lambda z_2$$

$k=0$

$$\dot{z}_1 = \lambda z_1$$

$$\dot{z}_2 = \lambda z_2$$

$$\dot{z}_1 = \lambda_1 z_1$$

$$\dot{z}_2 = \lambda_2 z_2$$

$$z_2 = c \left(\frac{z_1}{z_2} \right)^{\lambda_2/\lambda_1}$$

$k=1$

$$\dot{z}_1 = \lambda z_1 + z_2$$

$$\dot{z}_2 = \lambda z_2$$

$$z_1(t) = e^{\lambda t} (z_1 + k z_2 t)$$

$$z_2(t) = e^{\lambda t} (z_2)$$

$$z_1 = z_0 \left[\frac{z_{10}}{z_{20}} + \frac{k}{\lambda} \ln \left(\frac{z_1}{z_2} \right) \right]$$

The diagram shows a phase portrait in the z_1 - z_2 plane. The horizontal axis is z_1 and the vertical axis is z_2 . Several trajectories are shown, all appearing to converge towards the origin, consistent with a stable node when the eigenvalues are negative.

When we have non zero, multiple eigenvalues ok. Again, I will look at ok, so this means essentially that lambda 2 and lambda 1 are equal to lambda and this is actually not equal to 0, we will come to the case of for the 0 eigenvalue a little later. And with appropriate transformation I can write the system as $\dot{z}_1 = \lambda z_1 + k z_2$, $\dot{z}_2 = \lambda z_2$.

So, couple of cases can occur when k is 0 and when k equal to 1 ok. When k equal to 0 I am just looking at these two equations right $\dot{z}_1 = \lambda z_1$ and $\dot{z}_2 = \lambda z_2$. So, if I just compare with the first case which I had of $\dot{z}_1 = \lambda_1 z_1$, $\dot{z}_2 = \lambda_2 z_2$ which had the relation between z_2 by z_1 was given by c times z_1 of lambda 2 by lambda 1 ok.

And then c was z_2 naught by z_2 naught by z_1 naught λ_2 by λ_1 . So, if I just compare this to the situation where I will have λ_1 equal to λ_2 , it should be easy to check the following right that in if I just draw this in my z_1 z_2 plane all the trajectories will be coming to the origin this way or this way or this way ok

So, this is like the little contrast with the slow and fast eigenvalues and eigenvectors and so on ok. So, what is also interesting is the case when K equal to 1 this should be easy to plot them you can just check by yourself. So, when K is equal to 1, then I have z_1 dot is λ times z_1 plus z_2 and z_2 dot is λ times z_2 .

So, the solutions would be z_1 of t is $e^{\lambda t}$, $z_1(0) + k z_2(0) e^{-\lambda t}$ of course, if I just want to write it in terms of z_1 and z_2 that will simply be z_1 is $z_1(0) + k z_2(0) e^{-\lambda t}$ ok.

So, I will just not plot this, but we will just check what this means in the in the x_1 x_2 case. So, it will turn out not surprisingly that that you are actually talking of a stable system because the eigenvalues are less than 0, we are talking of eigenvalues being equal to each other. So, we are talking of some critically damped situation where we would naturally expect the trajectories to come back to the origin starting from a neighborhood of the origin. So, this is how they will look like and we will already, I will also call this as a stable node.

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Repeated Eigen Values: Unstable Node

Nonzero repeated eigen values:
 $\lambda_1 = \lambda_2 = \lambda \neq 0$

- ▶ When $\lambda > 0$ the trajectories converge to the origin.
- ▶ In this case the equilibrium point is called a Unstable Node

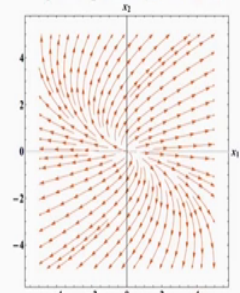


Figure 9: $\lambda_1 = \lambda_2 = \lambda \neq 0; \lambda > 0$

Linear Systems Theory Module 5 Lecture 1 Ramkrishna P. 15/19

What happens when it is an unstable node? Well just the plots will be similar with just the eigenvalue, we just it the direction or of the arrows being reversed.

So, naturally I am looking at say eigenvalue of plus 1 plus 1, the system will naturally be unstable and this equilibrium I will call as an unstable node ok.

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One of the Eigen values is 'Zero'

One eigen value is zero: $\lambda_1 = 0, \lambda_2 < 0$

- ▶ The matrix A has a non trivial null space.
- ▶ Any vector in the null space of A is an equilibrium point of the system. The system has an equilibrium space instead of an equilibrium point.
- ▶ When $\lambda_2 < 0$, all the trajectories converge to the equilibrium space.

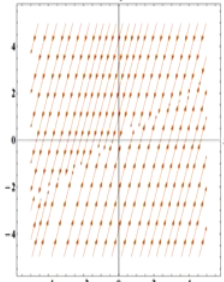
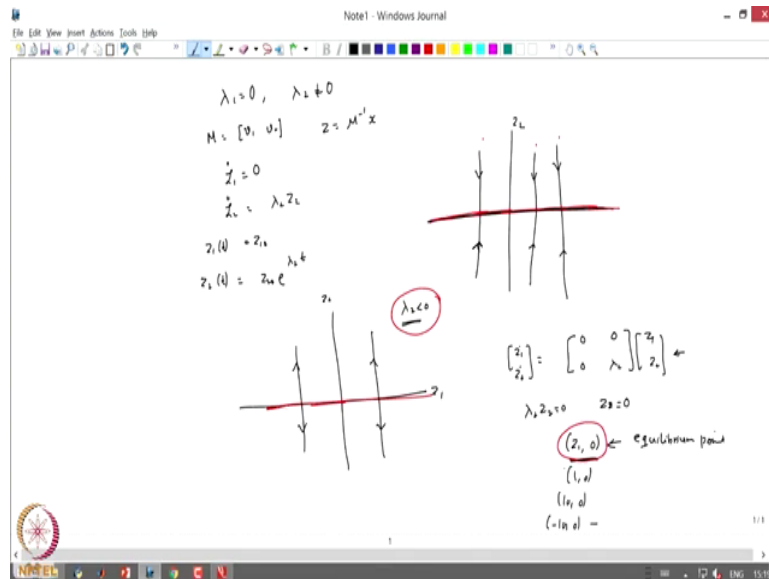


Figure 10: $\lambda_1 = 0, \lambda_2 < 0$

Linear Systems Theory Module 5 Lecture 1 Ramkrishna P. 16/19

The next thing that we will discuss is an interesting case when there is a possibility of having 0 eigenvalue ok. So, let us start with just one of the eigenvalue being 0 let us say lambda 1 is 0 and then lambda 2 is less than 0 ok. So, how will it how will the system look at in how the transformed system look like.

(Refer Slide Time: 37:39)



So, when I just write it in this Jordan form. So, lambda 1 is 0, lambda 2 is not equal to 0 and I just again use a transformation matrix $v_1 \ v_2$ and where the transformation z is M inverse x in my new coordinates, I have z_1 dot is 0 z_2 dot is lambda 2 z_2 .

The solutions are pretty straightforward to compute z_1 of t we will just be whatever it began with its initial condition, z_2 of t will be z_2 naught e power lambda 2 t . So, if I were just to plot z_1 and z_2 , say for initial condition over here z_1 will just be here and if lambda 2 is less than 0, the trajectories would just behave this way.

Say if this is the initial condition of z_1 , then the trajectories will be here if this is the initial conditions the trajectories will go this way for all lambda 2 which is less than 0 ok. So, what does that mean? Right.

So first is the matrix A has a non trivial null space. And any vector in the null space of A is an equilibrium point of the system ok. How will we reduce the equilibrium point? So, if I have a system like this, $\dot{z}_1 \dot{z}_2$ is $\begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} + \lambda \begin{pmatrix} z_1 \\ z_2 \end{pmatrix}$. What are the equilibrium points? If I just solve for this I will have $\lambda z_2 = 0$ which means $z_2 = 0$ ok.

Then there is this is the only solution I get from solving this. So, any point of the forms z_1 comma 0 is an equilibrium or is an, is an equilibrium point of the system or in general here I will have an equilibrium space instead of an of an equilibrium point right. So, any point take any z_1 with z_2 equal to 0 , So 1 comma 0 is an equilibrium similarly is 10 comma 0 minus 10 comma 0 and So on.

Now, when λ is less; λ is less than 0 all trajectories converge to the equilibrium space. So, what is the equilibrium space here? this is entire z_1 axis right. So, any point in z_1 with say z_2 be equal to 0 is a equilibrium space. So, here let me just draw it in a red. This is my equilibrium space which is obtained by this one. This is my equilibrium space.

So, when λ is less than 0 , any trajectory right. So, this let this trajectory, this trajectory, every each of this trajectory will converge to the equilibrium space ok.

(Refer Slide Time: 40:51)

One of the Eigen values is 'Zero'

One eigen value is zero: $\lambda_1 = 0, \lambda_2 > 0$

- ▶ The matrix A has a non trivial null space.
- ▶ Any vector in the null space of A is an equilibrium point of the system. The system has an equilibrium space instead of an equilibrium point.
- ▶ When $\lambda_2 > 0$, all the trajectories diverge from the equilibrium space.

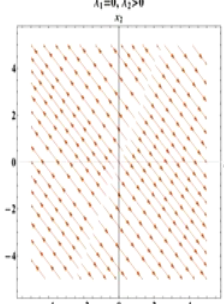


Figure 11: $\lambda_1 = 0, \lambda_2 > 0$

Linear Systems Theory Module 5 Lecture 1 Ramkrishna P. 17/19

Next, what if λ_2 is greater than 0, everything will be the same, the matrix A will still have a non trivial null space and any vector of in the null space of A is again the equilibrium point and the only thing that will change is all the trajectories diverge from the equilibrium space. So, let me just draw it here ok.

So, the trajectories, so this is z_1 , this is z_2 and this will just be my trajectory. So, all trajectories will go away from the equilibrium space, the equilibrium space is the entire horizontal axis in this case ok.

(Refer Slide Time: 41:36)

Both Eigen values are 'Zero'

Both eigen values are zero: $\lambda_1 = \lambda_2 = 0$

- ▶ The matrix A has a non trivial null space.

Case 1 : The dimension of the null space is two. Every point in the plane is an equilibrium point.

Case 2 : The dimension of the null space is one. All the trajectories starting off the equilibrium subspace move parallel to it.

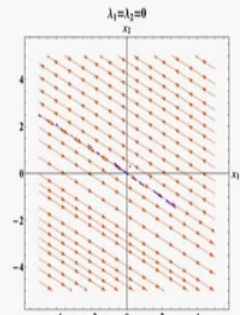
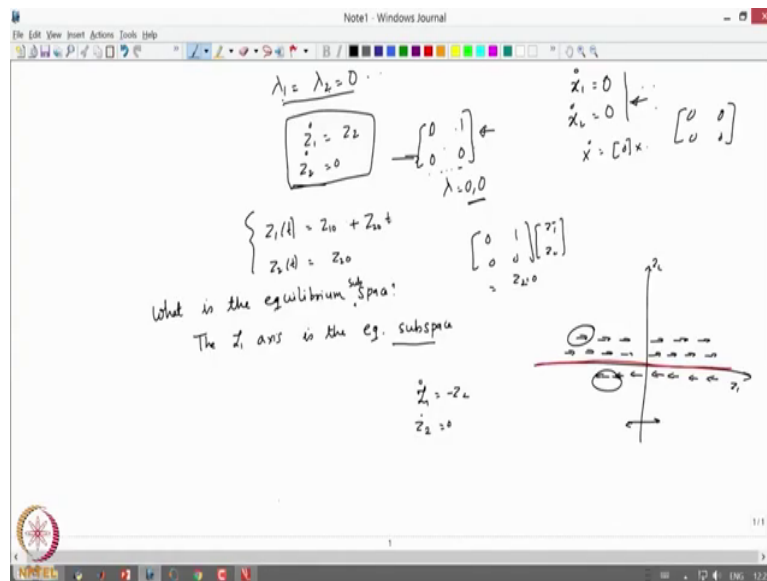


Figure 12: $\lambda_1 = \lambda_2 = 0$

Linear Systems Theory Module 5 Lecture 1 Ramkrishna P. 18/19

The last case that we will look at is the case when both the eigenvalues are 0 ok. Not surprising to note that the A matrix will still have a non-trivial, sorry the A matrix will still have non-trivial null space. So, in this case when both eigenvalues are 0, we can potentially look at two cases.

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So, looking at both eigenvalues λ_1 and λ_2 being equal to 0. So, one case could be that I am looking at systems of the form $\dot{x}_1 = 0$, $\dot{x}_2 = 0$ or in other words $\dot{x} = 0$ matrix times x ok. So, this will have both eigenvalues to be 0 this would correspond to the case when the null space is of dimension 2 and not only that every point in the plane will correspond to an equilibrium point ok.

So, this case is it may not be too interesting for us to look at the phase plane, but what is interesting is the case when both eigenvalues are 0 and the dimension of the null space is 1 ok. In, how does that that happen? That could happen in cases when well I have systems of the form $\dot{z}_1 = z_2$ and $\dot{z}_2 = 0$.

So, in this case the A matrix is a from $\begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$ and if you compute the eigenvalues they will turn out to be 0 comma 0 . So, the A matrix is not completely 0 here it has an it has a nonzero

entry here, but still both of the eigenvalues are 0 you can compute check this as a simple exercise ok.

So, it may not necessarily be in this form all the time, but via some appropriate transformation you can write the system to be in its form. So, when does this case happen? And when does this case happen? It again is the same that you are looking at a certain Jordan form. So, if you compute the Jordan form of this form; you will you can check its algebraic and geometric multiplicity and check it is all algebraic and geometric multiplicity and you will have the appropriate Jordan form.

So, this is the Jordan form when the algebraic multiplicity is 2 and the geometric multiplicity is 1. Whereas, here it will be a slightly different case. I will leave that as an as an exercise ok. So, this case is a little interesting to draw the phase space.

So, what can I see directly even without worrying about the solutions is that z_2 is a constant and \dot{z}_1 varies positively with z_2 or with the sign of z_2 , if it is minus z_2 , then it will be vary negatively with increasing z_2 and so on ok. So, how does the solution look like? So, I will have z_1 of t is some initial condition $z_1(0)$ plus $z_2(0)$ of t and z_2 of t is $z_2(0)$ ok.

Now, what is the equilibrium space? So, in this case, well you can you can check easily right. So, I am just looking at the solutions to this one for z_1 and z_2 . So, this will give me that z_2 equal to 0 and therefore, the entire z_1 axis is the equilibrium subspace, this is called the equilibrium subspace.

So, if I were to plot on the on the z_1 z_2 plane. So, this entire z_1 axis is my equilibrium subspace, the z_1 , z_2 plane ok. What happens close to the equilibrium? It is easy to check that my phase curves will just be parallel to the equilibrium space or the equilibrium subspace. So, here they just be the reverse sign ok. Now, so there could be another cases when \dot{z}_1 is negative of z_2 , \dot{z}_2 is 0; what will happen to the phase curve will be exactly the same just with the with the directions of arrows here and here being reversed ok.

So, that is like two different cases when λ_1 and λ_2 , both are equal to 0 and the equilibrium subspace depends again on the Jordan form right. So, when the algebraic multiplicity is equal to the geometric multiplicity, the Jordan form simply has this form and the equilibrium subspace will have dimension 2. Whereas, in this case the Jordan form takes a form like this and you will have solutions for the phase space given by this set of equations. So, to summarize when both λ_1 , λ_2 are equal to 0.

Case 1; the dimension of the null space is 2, again depending on the Jordan form. And the case 2; the dimension of null space is 1 and if I were to plot in general in an x_1, x_2 plane, so the equilibrium subspace could be somewhere like here passing through the origin. So, all trajectory starting of the equilibrium subspace either here or here. They will just move parallel to it similarly to what we saw in the of the of the plots in the in the z_1 and z_2 plane. And equivalently in the x_1, x_2 plane, they will look something like this right ok.

(Refer Slide Time: 48:15)

The screenshot shows a presentation slide titled "Overview". On the left side, there is a vertical toolbar with various navigation icons. The main content area is divided into two columns. The left column is titled "Summary: Lecture 1" and lists five topics: Equilibrium, Second order systems, Real and complex eigen values, Repeated eigen values, and Zero eigen value(s). The right column is titled "Contents: Lecture 2" and lists two topics: Limit Cycles and Linearization. At the bottom of the slide, there is a footer with the text "Linear Systems Theory", "Module 5 Lecture 1", and "Ramkrishna P. 19/19". There is also a small circular logo on the right side of the slide.

So, just to conclude, we have defined the notion of an equilibrium point, we did a lot of analysis, qualitative analysis for several equilibrium points of second order systems. We had real eigenvalues, complex eigenvalues, repeated eigenvalues, what if 1 or both of the eigenvalues go to 0. That contains a bit of rich information of what will be useful for us in stability analysis.

So, just to conclude this week's topics; we will deal with limit cycles which is a very interesting property of non-linear systems which not necessarily exists in linear systems. And then we will look at a couple of few methods of linearization of how do we start from a non-linear system and end up with a linear system. So, that will be in the next lectures.

Thank you.