

Ordinary and Partial Differential Equations and Applications
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Lecture - 25
Critical Points and Paths of Non-Linear systems

Hello friends, welcome to the lecture on critical points and paths of non-linear systems. So, in this lecture we shall consider real autonomous system which is non-linear.

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Consider the non-linear real autonomous system

$$\begin{aligned}\frac{dx}{dt} &= P(x, y), \\ \frac{dy}{dt} &= Q(x, y).\end{aligned}\tag{1}$$

Suppose (1) has an isolated critical point $(0,0)$. Further, $P(x,y)$ and $Q(x,y)$ are such that

$$\begin{aligned}P(x, y) &= ax + by + P_1(x, y), \\ Q(x, y) &= cx + dy + Q_1(x, y),\end{aligned}$$

where a, b, c and d are real constants and



Say for example, $dx/dt = P(x,y)$, $dy/dt = Q(x,y)$. Now, suppose the system has an isolated critical point $(0,0)$ further $P(x,y)$ and $Q(x,y)$ are such that $P(x,y) = ax + by + P_1(x,y)$, $Q(x,y) = cx + dy + Q_1(x,y)$ where a, b, c and d are real constants and they satisfy the condition that $ad - bc \neq 0$.

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Condition I: $ad - bc \neq 0$

Condition II: Further, $P_1(x, y)$ and $Q_1(x, y)$ have continuous first partial derivatives for all (x, y) and are such that

$$\lim_{(x,y) \rightarrow (0,0)} \left(\frac{P_1(x, y)}{\sqrt{x^2 + y^2}} \right) = \lim_{(x,y) \rightarrow (0,0)} \left(\frac{Q_1(x, y)}{\sqrt{x^2 + y^2}} \right) = 0.$$

Thus, we may write (1) as

$$\begin{aligned} \frac{dx}{dt} &= ax + by + P_1(x, y), \\ \frac{dy}{dt} &= cx + dy + Q_1(x, y), \end{aligned} \tag{2}$$



For the functions $P_1(x, y)$ and $Q_1(x, y)$ we have the following condition. $P_1(x, y)$ and $Q_1(x, y)$ have continuous first order partial derivatives for all x, y and are such that $P_1(x, y)$ over under root x square + y square as x, y $(0, 0)$ goes to $(0, 0)$ and $Q_1(x, y)$ over under root x square + y square as x, y goes to $(0, 0)$ also goes to 0. So, $P_1(x, y)$ and $Q_1(x, y)$ satisfy these conditions then the system (1) can be written as $dx/dt = ax + by + P_1(x, y)$, $dy/dt = cx + dy + Q_1(x, y)$.

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where $a, b, c, d, P_1(x, y)$ and $Q_1(x, y)$ satisfy the above conditions. If $P(x, y)$ and $Q(x, y)$ in (1) can be expanded in power series about $(0, 0)$, the system (1) becomes

$$\begin{aligned} \frac{dx}{dt} &= P(0, 0) + \left(\frac{\partial P}{\partial x} \right)_{(0,0)} x + \left(\frac{\partial P}{\partial y} \right)_{(0,0)} y + a_{12}x^2 + a_{22}xy + a_{21}y^2 + \dots, \\ \frac{dy}{dt} &= Q(0, 0) + \left(\frac{\partial Q}{\partial x} \right)_{(0,0)} x + \left(\frac{\partial Q}{\partial y} \right)_{(0,0)} y + b_{12}x^2 + b_{22}xy + b_{21}y^2 + \dots \end{aligned}$$

Since $P(0, 0) = Q(0, 0) = 0$, this system is of the form (2), where $P_1(x, y)$ and $Q_1(x, y)$ are the terms of higher degree.

Where $a, b, c, d, P_1(x, y), Q_1(x, y)$ satisfy the conditions 1 and 2. That is $ad - bc$ is not $= 0$, $P_1(x, y)$ and $Q_1(x, y)$ have first orders continuous partial derivatives and $P_1(x, y)$ over under root x square + y square. $Q_1(x, y)$ over under root x square + y square to $(0, 0)$ as x, y goes to $(0, 0)$.

Now, if $P(x,y)$ and $Q(x,y)$ in the system (1) can be expanded in the power series about the point $(0,0)$ then we can write the system $1x \, dx/dt = P(0,0) +$ partial derivative of P with respect to x at $(0,0)$ into x , partial derivative of P with respect to y at $(0,0) * y$ and then second order terms so $a_{12} * x^2 + a_{22} * xy + a_{21} * y^2$ and then higher order terms.

And similarly dy/dt can be written as $Q(0,0) +$ partial derivative of Q with respect to x at $(0,0) * x$ partial derivative of Q with respect to y at $(0,0) * y$ and then second order terms and so on. So, $b_{12} * x^2 + b_{22} * xy + b_{21} y^2$ and so on. Now, since $(0,0)$ is a critical point of the nonlinear system we are so $P(x,y)$ and $Q(x,y)$ at $(0,0)$ must vanish and so therefore $p(0,0)$ and $Q(0,0)$ is $= 0$ and then this system, okay this system is of the form (2).

The system is of the form (2), where a is partial derivative of P with respect to x at $(0,0)$. b is partial derivative of P with respect to $y(0,0)$, c is partial derivative of Q with respect to $x(0,0)$ and d is partial derivative of Q with respect to $y(0,0)$. $P_1(x,y)$ is a series of terms $a_{12} x^2 + a_{22} xy + a_{21} y^2$ and higher degree terms and $Q_1(x,y)$ is $b_{12} x^2 + b_{22} xy + b_{21} y^2$ and higher degree terms in in (x,y) .

Now, we can see that $P_1(x,y)$ and $Q_1(x,y)$, if the dy $P_1(x,y)$ by under root $x^2 + y^2$ and $Q_1(x,y)$ under root $x^2 + y^2$ then as (x,y) goes to $(0,0)$, they got to 0.

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Here, $a = \left(\frac{\partial P}{\partial x}\right)_{(0,0)}$, $b = \left(\frac{\partial P}{\partial y}\right)_{(0,0)}$, $c = \left(\frac{\partial Q}{\partial x}\right)_{(0,0)}$, $d = \left(\frac{\partial Q}{\partial y}\right)_{(0,0)}$.

Hence, $ad - bc \neq 0$, provided the Jacobian $\frac{\partial(P,Q)}{\partial(x,y)} \neq 0$. The requirement

$$\lim_{(x,y) \rightarrow (0,0)} \left(\frac{P_1(x,y)}{\sqrt{x^2 + y^2}} \right) = \lim_{(x,y) \rightarrow (0,0)} \left(\frac{Q_1(x,y)}{\sqrt{x^2 + y^2}} \right) = 0.$$

is clearly met.

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So, here a, b, c, d are this $ad - bc$ therefore is not 0 provided this Jacobian is not 0. We know that the Jacobian of (P,Q) with respect to (x,y) is of this form. We define like this. Okay, so a is partial derivative of x with respect to partial derivative of P with respect to x at $(0,0)$

similarly bc and d and $ad - bc$ is not = 0 it means that the Jacobian is not 0. So, the requirement this is clearly met because $P1(x,y)$ and $Q1(x,y)$ contains second and higher order terms.

So when we square + y square and take the limit as x,y tends to (0,0) the limit becomes 0. So, this requirement is met and this requirement is also met.

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Example 1: Consider the system

$$\frac{dx}{dt} = x + 2y + x^2,$$

$$\frac{dy}{dt} = -3x - 4y + 2y^2.$$

Handwritten notes on the slide include:

- $a=1, b=2, c=-3, d=-4$
- $ad-bc \neq 0$
- $\begin{vmatrix} 1 & 2 \\ -3 & -4 \end{vmatrix} = -4 + 6 = 2$
- $P(x,y) = x^2, Q(x,y) = 2y^2$
- $\lim_{(x,y) \rightarrow (0,0)} \frac{P(x,y)}{\sqrt{x^2+y^2}} = \lim_{(x,y) \rightarrow (0,0)} \frac{x^2}{\sqrt{x^2+y^2}}$
- $\frac{x^2}{\sqrt{x^2+y^2}} = \frac{|x|^2}{\sqrt{x^2+y^2}} \leq \frac{(\sqrt{x^2+y^2})^2}{\sqrt{x^2+y^2}} = \sqrt{x^2+y^2}$
- Let $\epsilon > 0$ be arbitrary, $\exists \delta \leq \epsilon$ such that $|\frac{x^2}{\sqrt{x^2+y^2}} - 0| = \frac{x^2}{\sqrt{x^2+y^2}} < \delta \leq \epsilon$ whenever $0 < \sqrt{x^2+y^2} < \delta$
- $\Rightarrow \lim_{(x,y) \rightarrow (0,0)} \frac{x^2}{\sqrt{x^2+y^2}} = 0$
- $\lim_{(x,y) \rightarrow (0,0)} \frac{Q(x,y)}{\sqrt{x^2+y^2}} = \lim_{(x,y) \rightarrow (0,0)} \frac{2y^2}{\sqrt{x^2+y^2}} = 0$

Now, let us consider the system $dx/dt = x + 2y + x$ square $dy/dt = -3x - 4y + 2y$ square. You can see that here $a = 1, b = 2, c = -3$ and $d = -4$ and so 1, 2, -3, -4, a, b, c, d, okay. This is -4 and then + 6 = 2. So, $ad-bc$ is not = 0, okay. So, our non-linear system is such that the coefficients of xy that is ab in the first equation, cd in the second equation satisfy the condition $ad-bc$ not = 0. $P1(x,y) = x$ square, $Q1(x,y) = 2y$ square.

Since, $P1(x,y)$ and $Q1(x,y)$ are polynomials and x and y of degree 2, okay they have continuous first order partial derivatives and further $P1(x,y)$ over under root x square + y square. Let us find the limit of this as (x,y) tends to (0,0). We shall show that this limit is 0. So, this is limit (x,y) tends to (0,0) x square over under root x square + y square. Now, we know that in order to find this limit, okay we go by epsilon delta definition.

So, in order to show that this limit is 0, let us begin within epsilon which is positive number. So, let us epsilon > 0 be arbitrary, then we have to find a delta > 0 such that mode of x square over under root x square + y square - 0 can be made < epsilon whenever under root x square + y square is > 0 but < delta. So, this is = x square upon under root x square + y square.

Now, this I can write as $\frac{x}{\sqrt{x^2 + y^2}}$ because $\frac{x}{\sqrt{x^2 + y^2}}$ is under root this is $< \text{ or } =$, actually you see mode of x is $=$ under root $x^2 + y^2$, okay. And x^2 , I mean x is real is $=$ mode of x is square. So, x^2 is $=$ so this is $< \text{ or } =$. Mode of x is $< \text{ or } =$ under root $x^2 + y^2$ and x^2 is mode of x^2 .

So, this is what, this is nothing but $\frac{x^2}{\sqrt{x^2 + y^2}}$ = mode of x^2 upon under root $x^2 + y^2$ and mode of x is $< \text{ or } =$ to under root $x^2 + y^2$, so under root $x^2 + y^2$ $\frac{x^2}{\sqrt{x^2 + y^2}}$. So, what you get is under root $x^2 + y^2$, so this is this. And this is $< \delta$, okay this is $< \delta$ and δ is $< \text{ or } = \epsilon$.

So, what we do is let $\epsilon > 0$ then mode of under x^2 upon under root $x^2 + y^2 - 0$ can be made $< \epsilon$ whenever $0 < \sqrt{x^2 + y^2} < \delta$ and δ is to be chosen, so $< \text{ or } = \epsilon$. So, they are a just $0 < \delta < \text{ or } = \epsilon$ such that mode of this is < 0 . So, this implies that limit of $\frac{x^2}{\sqrt{x^2 + y^2}}$ as (x,y) tends to $(0,0) = 0$.

So, in a similar manner we can show that limit (x,y) tends to $(0,0)$ $\frac{2xy}{\sqrt{x^2 + y^2}}$ which is $=$ limit (x,y) tends to $(0,0)$. $Q_1(x,y)$ is $= 2y$ square upon under root $x^2 + y^2$. We can show that this also 0 . So, $P_1(x,y)$ and $Q_1(x,y)$ satisfy the condition (2). That is they have continuous first order partial derivatives and $P_1(x,y)$ over under root $x^2 + y^2$ goes to 0 as (x,y) goes to $(0,0)$ and $Q_1(x,y)$ over under root $x^2 + y^2$ also goes to 0 as (x,y) goes to $(0,0)$.

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Further, $P_1(x, y)$ and $Q_1(x, y)$ have continuous first order partial derivatives for all (x, y) .

From the requirement (ii), the non-linear terms $P_1(x, y)$ and $Q_1(x, y)$ in (2) tend to zero more rapidly than the linear terms $ax + by$ and $cx + dy$. Hence, it is suspected that the behaviour of the paths of the system (2) near $(0,0)$ could be similar to that of the paths of the related linear system

$$\begin{aligned}\frac{dx}{dt} &= ax + by, \\ \frac{dy}{dt} &= cx + dy,\end{aligned}\tag{3}$$

obtained from (2) by neglecting the non-linear terms. In general, this is actually true.

Now, from the requirement 2, on $P_1(x, y)$ and $Q_1(x, y)$ that they tend to 0. $P_1(x, y)$ over $Q_1(x, y)$ and $x^2 + y^2$ tend to 0 as (x, y) tend to $(0,0)$ it means that they tend to $(0,0)$ more rapidly than the linear terms $ax + by$ and $cx + dy$. Hence we suspect that the behavior of the paths of the system (2) the system, non-linear system 2 could be similar to that of the paths of the related linear system.

$dx/dt = ax + by$, $dy/dt = cx + dy$ which is obtained from the system 2 by neglecting the non-linear terms and in general it turns out that this is actually true.

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Theorem: Consider the non-linear system (2), where a, b, c, d, P_1 and Q_1 satisfy the requirements (i) and (ii) above. Consider also the corresponding linear system (3). Both systems have an isolated critical point at $(0,0)$. Let λ_1 and λ_2 be the roots of the characteristic equation

$$\lambda^2 - (a + d)\lambda + (ad - bc) = 0$$

of the linear system (3). Then it turns out that

1. The critical point $(0,0)$ of the non-linear system (2) is of the same type as of the linear system (3) in the following cases:

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Let us discuss this theorem, consider the non-linear system (2), where a, b, c, d, P_1 and Q_1 satisfy the requirements (1) and (2) above. That is $ad - bc \neq 0$ $P_1(x, y)$ and $Q_1(x, y)$ have

continuous first order partial derivatives $P_1(x,y)$ over under root $x^2 + y^2$ and $Q_1(x,y)$ over under root $x^2 + y^2$ tends to 0 as (x,y) tends to $(0,0)$.

So, consider also the corresponding linear systems (3) then both the systems have an isolated critical point at $(0,0)$. Let us take the cross consider characteristic equation $\lambda^2 - (a+d)\lambda + (ad-bc) = 0$ and let us say that λ_1 and λ_2 are its roots then it turns out that the critical point $(0,0)$ of the nonlinear system (2) is of the same type as that of the linear system (3) in the following cases.

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- i. If λ_1 and λ_2 are real, unequal and of the same sign, then the critical point $(0,0)$ is a node.
- ii. If λ_1 and λ_2 are real, unequal and of opposite signs, then the critical point $(0,0)$ is a saddle point.
- iii. If λ_1 and λ_2 are conjugate complex but not purely imaginary, then the critical point $(0,0)$ is a spiral point.
- iv. If λ_1 and λ_2 are real and equal; and the system (3) is not such that $a = d \neq 0$, and $b = c = 0$, then the critical point $(0,0)$ is a node of (2).



If λ_1 and λ_2 are real, unequal and are of the same sign then the critical point $(0,0)$ is a node, we know that. For the linear system (3) if λ_1 and λ_2 are real, unequal and are of the same sign, then the critical point $(0,0)$ is a node and same is true for the non-linear system. So, if λ_1 and λ_2 are real, unequal and of the same sign then the critical point $(0,0)$ is a node.

If λ_1 , λ_2 are real, unequal and are opposite signs then the critical point $(0,0)$ is a saddle point. So, in the case of non-linear system also if λ_1 and λ_2 are real, unequal and or of opposite signs then the critical point $(0,0)$ will be a saddle point. Same is the nature as for the linear system here also in the case of non-linear system. If λ_1 and λ_2 are conjugate complex but not purely imaginary, then the critical point $(0,0)$ is a spiral point.

If λ_1 and λ_2 are real and equal and the system (3) is not such that, okay. System (3) means again let us see the system (3) is the corresponding linear system, this one. So, if it is not of this type. $a = d \neq 0$ and $b = c = 0$. We have discussed the situation in the case of a linear system. There were 2 possibilities. One possibility is that in the case of real and equal roots was that $a = d \neq 0$ and $b = c = 0$.

And the other case that we are discussed was in the case of all other possibilities which lead to equal roots which are real, okay we had discussed the type of the critical point. So, here if λ_1 and λ_2 are real and equal and the system associated linear system is not such that $a = d \neq 0$ and $b = c = 0$, then the critical point $(0,0)$ is a node of the non-linear system.

Now, the critical point $(0,0)$ of the system (2). That is the non-linear system is not necessarily of that. So, here there is a difference between the type of the critical point in the case of non-linear system and the associated linear system. The critical point $(0,0)$ of the non-linear system is not necessarily of the same type as that of the linear system (3) in the following cases.

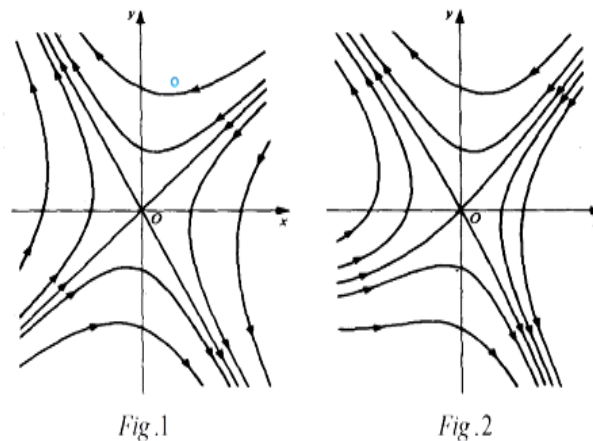
If λ_1 and λ_2 are real and \neq and the system is such that $a = d \neq 0$ and $b = c = 0$ then although $(0,0)$ is a node of (3) it may be either a node or a spiral point of the non-linear system. If λ_1 and λ_2 are purely imaginary, then although $(0,0)$ is center of (3) it may be either a center or a spiral point of the non-linear system.

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Remark: Although the type of the critical point $(0,0)$ is the same for (2) as it is for (3) in the cases (i)-(iv) in the above theorem, the actual appearance of the paths may be somewhat different. For example, the fig.1 shows a typical saddle point for a linear system whereas, fig.2 suggests how a non-linear saddle point might look. A certain amount of distortion is clearly present in the latter, but nevertheless the qualitative features of the two configurations are the same.

Now, let us look at this remark. Although the type of the critical point $(0,0)$ is the same for (2) as it is for (3) in the cases (1) to (4) in the above theorem. 1, 2, 3, 4 in this theorem. The actual appearance of the paths may be somewhat different. For example, the figure 1 shows a typical saddle point for a linear system you can see.

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This $(0,0)$ here is a saddle point for the linear system here also $(0,0)$ is a saddle point but the appearance of the saddle point are the paths, okay is different. They are not linear they are curves, non-rectilinear paths. So, the figure 1 shows a typical saddle point for a linear system whereas figure 2 suggests how a non-linear saddle point might look. A certain amount of distortion is clearly present in the latter figure, in the figure 2.

But nevertheless the qualitative features of the 2 configurations are the same. So, we can see here, here we have 2 half line paths, one half line path here. They all enter and approach $(0,0)$ as t goes to $+\infty$ and then we have other 2 half line paths they also enter and approach $(0,0)$.

But this is the half line path for t tends to infinity, these 2 are the half lines paths for t tends to $-\infty$ and these are the non-rectilinear path which are one half line, one of the 4 half lines paths. And here we do not have half line paths, we have rectilinear paths which enter and approach $(0,0)$ you can see here.

There is one non-rectilinear path and there is another non-rectilinear path which enter and approach $(0,0)$ as t goes to $+\infty$ and to goes to $-\infty$ and these non-rectilinear paths

are these half line path. Half this non-rectilinear path which approach enter (0,0). So, actual appearance of the saddle point here in the case of non-linear system may be somewhat different.

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Now, we discuss the stability of the critical point (0,0) of the non-linear system (2).

Theorem: If the critical point (0,0) of (3) is asymptotically stable, then the critical point (0,0) of (2) is also asymptotically stable.

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Now we discuss the stability of the critical point (0,0) of the non-linear system (2). If the critical point (0,0) of the non-linear, if the linear system (3) is asymptotically stable. See, we have the non-linear system $dx/dt = ax + by + P_1(x,y)$, $dy/dt = cx + dy + Q_1(x,y)$. We are linear system, we are considering is $dx/dt = ax + by$ and $dy/dt = cx + dy$. So, if the critical point of the linear system is asymptotically stable, then the critical point (0,0) of the non-linear system is also asymptotically stable.

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- i. If the roots λ_1 and λ_2 are purely imaginary, then although (0,0) is a stable point of (3), it may be asymptotically stable, stable but not asymptotically stable, or unstable.
- ii. If either λ_1 or λ_2 is real and positive or they are conjugate complex with positive real parts then not only (0,0) is an unstable point of (3) but also (0,0) is an unstable critical point of (2).



Now, here are the exceptions. If the roots λ_1 and λ_2 are purely imaginary. λ_1 and λ_2 of the equation are purely imaginary then although $(0,0)$ is a stable point of the linear system. It may be asymptotically stable, is stable but not asymptotically stable or in the stable point, critical point for the corresponding non-linear system.

If either λ_1 or λ_2 is real and positive or they are conjugate complex with positive real parts, then not only $(0,0)$ is an unstable point of the linear system but also $(0,0)$ is an unstable critical point of the non-linear system (2).

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Let us consider example 1, we see that

Then eigen values are $\lambda = -1, -2$.

The roots are **real, unequal and of the sign.**

\Rightarrow the critical point $(0,0)$ is a **node** and it is **asymptotically stable.**

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So, Let us consider example 1, we see that let us go to the example 1.

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Example 1: Consider the system

$$\frac{dx}{dt} = x + 2y + x^2,$$

$$\frac{dy}{dt} = -3x - 4y + 2y^2.$$

Handwritten notes:

- $\frac{dx}{dt} = x + 2y$
- $\frac{dy}{dt} = -3x - 4y$
- $\frac{dx}{dt} = 0 \Rightarrow x + 2y = 0 \Rightarrow y = -\frac{x}{2}$
- $\frac{dy}{dt} = 0 \Rightarrow -3x - 4y + 2y^2 = 0$
- $\begin{vmatrix} 1 & 2 \\ -3 & -4 \end{vmatrix} = -4 + 6 = 2$
- $a=1, b=2, c=-3, d=-4$
- $ad - bc \neq 0$
- $f(x,y) = x^2, g(x,y) = 2y^2$
- $\lim_{(x,y) \rightarrow (0,0)} \frac{f(x,y)}{\sqrt{x^2+y^2}} = \lim_{(x,y) \rightarrow (0,0)} \frac{x^2}{\sqrt{x^2+y^2}}$
- $\lim_{(x,y) \rightarrow (0,0)} \frac{g(x,y)}{\sqrt{x^2+y^2}} = \lim_{(x,y) \rightarrow (0,0)} \frac{2y^2}{\sqrt{x^2+y^2}}$
- $\lim_{(x,y) \rightarrow (0,0)} \frac{f(x,y)}{\sqrt{x^2+y^2}} = 0$
- $\lim_{(x,y) \rightarrow (0,0)} \frac{g(x,y)}{\sqrt{x^2+y^2}} = 0$
- $\lim_{(x,y) \rightarrow (0,0)} \frac{f(x,y)}{\sqrt{x^2+y^2}} = \lim_{(x,y) \rightarrow (0,0)} \frac{x^2}{\sqrt{x^2+y^2}} = 0$
- $\lim_{(x,y) \rightarrow (0,0)} \frac{g(x,y)}{\sqrt{x^2+y^2}} = \lim_{(x,y) \rightarrow (0,0)} \frac{2y^2}{\sqrt{x^2+y^2}} = 0$

Let us go to the example 1. So this example 1 $dx/dt = x + (2 \cdot y) + x^2$, $dy/dt = -(3 \cdot x) - (4 \cdot y) + 2 \cdot (y^2)$. So let us consider the type of the critical point (0, 0) here. So let us write the corresponding linear system $dx/dt = x + (2 \cdot y)$ $dy/dt = -(3 \cdot x) - (4 \cdot y)$. So the Eigen values here are $\lambda^2 - a + d$, so a is 1, d is -4, so $-(3 \cdot \lambda) + (a \cdot d - b \cdot c)$ which is $2 = 0$. So, $(\lambda^2 + 2) + (3 \cdot \lambda)$; so $(\lambda + 1) \cdot (\lambda + 2) = 0$.

So Eigen values are -1 and -2. Ok, so now let us see what is the type of the critical point at (0, 0). Let us go to this theorem.

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Theorem: Consider the non-linear system (2), where a, b, c, d, P_1 and Q_1 satisfy the requirements (i) and (ii) above. Consider also the corresponding linear system (3). Both systems have an isolated critical point at (0,0). Let λ_1 and λ_2 be the roots of the characteristic equation

$$\lambda^2 - (a + d)\lambda + (ad - bc) = 0$$

of the linear system (3). Then it turns out that

1. The critical point (0,0) of the non-linear system (2) is of the same type as of the linear system (3) in the following cases:

It says that, the critical point (0, 0) of the non-linear system (2) is of the same type as that of the linear system (3) in the following cases.

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- i. If λ_1 and λ_2 are real, unequal and of the same sign, then the critical point $(0,0)$ is a node.
- ii. If λ_1 and λ_2 are real, unequal and of opposite signs, then the critical point $(0,0)$ is a saddle point.
- iii. If λ_1 and λ_2 are conjugate complex but not purely imaginary, then the critical point $(0,0)$ is a saddle point.
- iv. If λ_1 and λ_2 are real and equal; and the system (3) is not such that $a=d \neq 0$, and $b=c=0$, then the critical point $(0,0)$ is a node of (2).

If λ_1, λ_2 are real, unequal and of opposite signs, then the critical point $(0, 0)$ is a saddle point. Oh sorry we have to go to (i). If λ_1, λ_2 are real, unequal and of the same sign, then the critical point $(0, 0)$ is a node. So here the roots are -1 and -2 which are real and equal and have the same sign, so the critical point $(0, 0)$ is a node.

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Let us consider example 1, we see that

Then eigen values are $\lambda = -1, -2$.

The roots are **real, unequal and of the sign.**

\Rightarrow the critical point $(0,0)$ is a **node** and it is **asymptotically stable.**

So the roots are real and equal and of the same sign, so the critical point $(0, 0)$ is a node. So now we have to go to the stability of this.

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Now, we discuss the stability of the critical point (0,0) of the non-linear system (2).

Theorem: If the critical point (0,0) of (3) is asymptotically stable, then the critical point (0,0) of (2) is also asymptotically stable.

If the critical point (0, 0) of (3) is asymptotically stable then critical point (0, 0) of 2 is also asymptotically stable. So let us see, in the case of this, regarding the stability we know that the Eigen values are $\lambda = -1$ and $\lambda = -2$. So it is a asymptotically stable critical point of the linear system. $Dx/dt = x + dy$, $dy/dt = cx + dy$ and so (0, 0) is also asymptotically stable point in the case of the non-linear system of example (1).

So the critical point (0, 0) is a node and it is asymptotically stable.

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Example: Consider the system

$$\frac{dx}{dt} = 8x - y^2,$$

$$\frac{dy}{dt} = -6y + 6x^2.$$

Then eigen values are $\lambda = 8, -6$.

The roots are **real, unequal and of opposite sign**.

\Rightarrow the critical point (0,0) is a **saddle point** and it is **unstable**.

Handwritten notes:

$$a=8, b=0, c=0, d=-6, ad-bc=-48 \neq 0$$

$$\frac{dx}{dt} = 8x - y^2$$

$$\frac{dy}{dt} = -6y + 6x^2$$

$$P_1(x,y) = 8x - y^2$$

$$Q_1(x,y) = -6y + 6x^2$$

$$P(x,y) = 8x - y^2$$

$$Q(x,y) = -6y + 6x^2$$

$$\lim_{(x,y) \rightarrow (0,0)} \frac{P(x,y)}{\sqrt{x^2+y^2}} = \lim_{(x,y) \rightarrow (0,0)} \frac{8x - y^2}{\sqrt{x^2+y^2}} = 0$$

$$\lim_{(x,y) \rightarrow (0,0)} \frac{Q(x,y)}{\sqrt{x^2+y^2}} = \lim_{(x,y) \rightarrow (0,0)} \frac{-6y + 6x^2}{\sqrt{x^2+y^2}} = 0$$

$$\lambda^2 - (a+d)\lambda + (ad-bc) = 0$$

$$\lambda^2 - 2\lambda - 48 = 0$$

$$\lambda^2 - 8\lambda + 16\lambda - 48 = 0$$

$$(\lambda - 8)(\lambda + 6) = 0$$

$$\lambda = 8, -6$$

Now let us consider the system $dx/dt = (8*x) - (y \text{ square } 2), dy/dt = -(6 *y) + (6 * x \text{ square } 2)$. So here we will have, the corresponding linear system will be $dx/dt = (8*x)$, $dy/dt = -(6 *y)$. So $a = 8$, $b = 0$, $c = 0$, $d = -6$. So $(a*d)-(b*c) = -48$ which is not 0. And therefore first condition $(a*d)-(b*c) \neq 0$ is met.

$P_1(x, y) = -(y^2)$, $Q_1(x, y) = (6 * x^2)$. So again $P_1(x, y)$ and $Q_1(x, y)$ are polynomials in x and y of degree 2 each, so they have continuous first order partial derivatives. Further as we have shown in example (1), $\lim_{(x,y) \rightarrow (0,0)} \frac{P_1(x, y)}{\sqrt{x^2 + y^2}} = \lim_{(x,y) \rightarrow (0,0)} \frac{-y^2}{\sqrt{x^2 + y^2}} = 0$.

And similarly $\lim_{(x,y) \rightarrow (0,0)} \frac{Q_1(x, y)}{\sqrt{x^2 + y^2}} = \lim_{(x,y) \rightarrow (0,0)} \frac{6 * x^2}{\sqrt{x^2 + y^2}} = 0$. So the second condition is also met. Now let us see the (24:32) equation is, $(\lambda^2) - (a + d) * \lambda + (a*d - b*c) = 0$. So $(\lambda^2) - (a + d) * \lambda + (a*d - b*c) = 0$, $a = 8$ and $d = -6$, so we have $(\lambda^2) - (8 - 6) * \lambda + (8 * -6) = 0$ so we have $(\lambda^2) - (2 * \lambda) - 48 = 0$.

So we have $(\lambda^2) - (8 * \lambda) + (6 * \lambda) - 48 = 0$ and this gives us $\lambda = 8$ and $\lambda = -6$. So the Eigen values are $\lambda = 8$ and -6 . Now the Eigen values are real and unequal and are of opposite sign. So the point $(0, 0)$, let us go to the theorem, if λ_1, λ_2 are real, unequal and of opposite signs, then the critical point $(0, 0)$ is a saddle point. So it is a saddle point, $(0, 0)$ is a saddle point.

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- i. If the roots λ_1 and λ_2 are purely imaginary, then although $(0,0)$ is a stable point of (3), it may be asymptotically stable, stable but not asymptotically stable, or unstable.
- ii. If either λ_1 or λ_2 is real and positive or they are conjugate complex with positive real parts then not only $(0,0)$ is an unstable point of (3) but also $(0,0)$ is an unstable critical point of (2).

$\lambda_1 = 8$
 $\lambda_2 = -6$

So now we go to regarding stability, we have if the critical point $(0, 0)$ of (3) is asymptotically stable, then the critical point $(0, 0)$ of (2) is also asymptotically stable. Ok, here if either λ_1 or λ_2 is real and positive or they have conjugate complex with

positive real parts then not only (0, 0) is an unstable point of (3) but also (0,0) is an unstable critical point of (2).

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Example: Consider the system

$$\frac{dx}{dt} = 8x - y^2,$$

$$\frac{dy}{dt} = -6y + 6x^2.$$

Then eigen values are $\lambda = 8, -6$.

The roots are **real, unequal and of opposite sign.**

\Rightarrow the critical point (0,0) is a **saddle point** and it is **unstable**.

Handwritten notes:
 $a=8, b=0, c=0, d=-6, ad-bc=-48 \neq 0$
 $P(x,y) = 8x - y^2$
 $Q(x,y) = -6y + 6x^2$
 $\lim_{(x,y) \rightarrow (0,0)} \frac{P(x,y)}{Q(x,y)} = \lim_{(x,y) \rightarrow (0,0)} \frac{8x - y^2}{-6y + 6x^2} = 0$
 $\lim_{(x,y) \rightarrow (0,0)} \frac{6x^2}{\sqrt{x^2+y^2}} = \infty$
 $\lambda^2 - (a+d)\lambda + (ad-bc) = 0$
 $\lambda^2 - 2\lambda - 48 = 0$
 $\lambda^2 - 8\lambda + 16\lambda - 48 = 0$
 $(\lambda - 8)(\lambda + 6) = 0$
 $\lambda = 8, -6$

So here we have seen lambda 1 = 8, lambda 2 = -6. So one of the 2 Eigen values is positive, real and positive, and therefore (0, 0) is an unstable point of (2), unstable point of this system. So this is unstable.

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To find the other critical points of the given system, we must have

$$8x - y^2 = 0, \Rightarrow y^2 = 8x$$

$$-6y + 6x^2 = 0, \Rightarrow 2x^2 = y$$

\Rightarrow the critical points are (0,0) and (2,4).

The nature of the critical point (0,0) we have already discussed. So let us discuss the nature of point (2,4).

It follows that (2,4) is a unstable spiral point.

Handwritten notes:
 $8x - y^2 = 0 \Rightarrow y^2 = 8x$
 $-6y + 6x^2 = 0 \Rightarrow 2x^2 = y$
 $x^2 - 2\lambda + 14 = 0$
 $\lambda = \frac{2 \pm \sqrt{4 - 4 \cdot 14}}{2}$
 $\lambda = \frac{2 \pm \sqrt{4 - 56}}{2}$
 $\lambda = \frac{2 \pm \sqrt{-52}}{2}$
 $\lambda = 1 \pm i\sqrt{13}$
 $\text{Real critical points: } (0,0), (2,4)$
 $\sum = 2 - 2 = 0$
 $\eta = 4 - 4 = 0$
 $\frac{dS}{dt} = 8(5+2) - (7+4)^2 = 8 \cdot 7 - 11^2 = 56 - 121 = -65$
 $\frac{d\eta}{dt} = -6(7+4) + 6(5+2)^2 = -6 \cdot 11 + 6 \cdot 49 = -66 + 294 = 228$
 $\lambda = \frac{228 \pm \sqrt{228^2 - 4 \cdot (-65) \cdot 0}}{2 \cdot (-65)}$
 $\lambda = \frac{228 \pm \sqrt{51984}}{-130}$
 $\lambda = \frac{228 \pm 228}{-130}$
 $\lambda = \frac{456}{-130} = -\frac{228}{65}$
 $\lambda = \frac{0}{-130} = 0$
 $\lambda = 8, -9$
 $b = -9$
 $c = 24$
 $d = -6$
 $ad - bc = -48 + 192 = 144 \neq 0$
 $b^2 - 4ac = 81 - 4 \cdot (-6) \cdot 24 = 81 + 576 = 657 > 0$

Now let us find other critical points, real critical points of this system. We have seen dx/dt = (8*x) – (y square 2), dy/dt = - (6 *y) + (6 * x square 2). So we have only considered the real critical points (0,0) but it has other critical points also. Let us find those other real critical points and see what is the nature of the critical point there. And so for that we know the critical points of a system is given by dx/dt = P(x, y)/ (dy/dt) = Q(x, y).

$P(x, y) = 0, Q(x, y) = 0$. So we shall have $(8x) - (y^2) = 0$ and $-(6y) + (6x^2) = 0$. So this will give you $(y^2) = (8x)$ and here $(x^2) = y$. So we have here, this will give you $(y^4) = (64x^2)$. $(x^2) = y$, so $(64x^2) = y$. So $(y \times (y^3)) - 64 = 0$. So this is $y^4 - 64 = 0$. So this is $(y - 4)(y^3 + 4y^2 + 16y + 16) = 0$. So $(y^2) + (4y) + 16 = 0$, so $16 = 0$.

So now the real solutions of this equation, you can see are $y = 0$ and $y = 4$. This equation $(y^2) + (4y) + 16$ does not give us the real solution because $(b^2) - (4ac) = 16 - 4 \times 1 \times 16$ which is negative. So equation $(y^2) + (4y) + 16$ does not give us the real value of y . The real values of y are 0 and 4. And $x^2 = y$, so $x = 0$ and $y = 0$. And $x^2 = 4$ when $y = 4$. Now this gives you 2 values of x , $x = 2$ and $x = -2$.

Let us see $x = 2$. If you take $x = 2$ then $y^2 = 16$ is fine, so $x = 2$ is admissible but $x = -2$ is not admissible because y^2 becomes -16 . So corresponding to 4, x will be taken as 2. So we have 2 real critical points are $(0, 0)$ and $(2, 4)$. Now the nature of critical point $(0, 0)$ we have already found. So let us see the nature of the other real critical point $(2, 4)$. So we have $x = 2, y = 4$, let us translate this point $(2, 4)$ to $(0, 0)$ by putting $\xi = x - 2$ and $\eta = y - 4$.

Then this $x = 2, y = 4$ will to ξ, η plane at the point $(0, 0)$. Now let us write the given equations in the form of ξ and η .

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Example: Consider the system

$$\frac{dx}{dt} = 8x - y^2,$$

$$\frac{dy}{dt} = -6y + 6x^2.$$

Then eigen values are $\lambda = 8, -6$.

The roots are **real, unequal and of opposite sign.**

\Rightarrow the critical point $(0,0)$ is a **saddle point** and it is **unstable.**

$a=8, b=0$
 $c=0, d=-6$
 $ad-bc = -48 \neq 0$

$\frac{dx}{dt} = 8x$
 $\frac{dy}{dt} = -6y$

$P(x,y) = 8x^2$
 $Q(x,y) = -6y^2$

$\lim_{(x,y) \rightarrow (0,0)} \frac{P(x,y)}{Q(x,y)} = -\lim_{(x,y) \rightarrow (0,0)} \frac{8x^2}{6y^2} = \frac{4}{3} \frac{x^2}{y^2}$

$\lim_{(x,y) \rightarrow (0,0)} \frac{6x^2}{\sqrt{x^2+y^2}} = 0$

$\lim_{(x,y) \rightarrow (0,0)} \frac{y^2}{\sqrt{x^2+y^2}} = 0$

$\lambda^2 - (a+d)\lambda + (ad-bc) = 0$
 $\lambda^2 - 2\lambda - 48 = 0$
 $\lambda^2 - 8\lambda + 16\lambda - 48 = 0$
 $(\lambda - 8)(\lambda + 6) = 0$
 $\lambda = 8, -6$

So we have $\frac{dx}{dt} = (8x) - (y^2)$ and $-\frac{dy}{dt} = -(6y) + (6x^2)$. Now you can see here $\frac{dX_i}{dt} = \frac{dx}{dt}$, so we have $\frac{dX_i}{dt} = (8x)$, so $8 \text{ times } x = X_i + 2 - (y^2)$, y^2 is $(\eta + 4)^2$. So we have $8X_i + 16 - \eta^2 - 8\eta - 16$. So we will get this, $\frac{dX_i}{dt} = 8X_i - 8\eta - \eta^2$. And $\frac{d\eta}{dt} = \frac{dy}{dt}$. So $\frac{dy}{dt}$ we can write as $\frac{d\eta}{dt}$ and then $-6 \text{ times } y = \eta + 4$ plus $6 \text{ times } x^2$, $((X_i + 2)^2)$.

So we get $-6\eta - 24 + 6X_i^2 + 24X_i + 24$. So this cancels with this and we have $24X_i - 6\eta + 6(X_i^2)$. So now you can see, $\frac{dX_i}{dt} = 8X_i - 8\eta - \eta^2$, $\frac{d\eta}{dt} = 24X_i - 6\eta + 6(X_i^2)$. This system is of the same type as we have taken $\frac{dx}{dt} = (ax) + (by) + P_1(x, y)$ and $\frac{dy}{dt} = (cx) + (dy) + Q_1(x, y)$. This system is same as this system.

You can see $a*d - b*c$ is $\neq 0$. Here we have $a = 8, b = -8, c = 24$ and $d = -6$. So $a*d, a*d = -48$, $a*d - b*c$ will be $-48 + 192$, so this is not 0 and you can see $P_1(x, y)$ is actually $P_1(X_i, \eta)$ here, $P_1(X_i, \eta) = -\eta^2$ and $Q_1(X_i, \eta) = 6X_i^2$. So $P_1(X_i, \eta)$ over $\sqrt{X_i^2 + \eta^2}$, as (X_i, η) goes to $(0, 0)$. Similarly, $Q_1(X_i, \eta)$ over $\sqrt{X_i^2 + \eta^2}$ goes to $(0, 0)$ as (X_i, η) goes to $(0, 0)$. So both condition 1 and 2 are met.

And therefore the solution of this system, the critical point of this system $\frac{dX_i}{dt}, \frac{d\eta}{dt}$ that is $(0, 0)$ in (X_i, η) plane will be same as the corresponding linear system. The Eigen values here for this system are, we have $8X_i - 8\eta$, so $8, -\lambda, -8$, so we have here 24 and $-6, -\lambda = 0$. So we have to find Eigen values here. We have $8 - 8 - \lambda$ then $-8, 24 - 6 - \lambda$, we will get here $(8 - \lambda)(-6 - \lambda)$ and then we have here $+ 192 = 0$.

So what equation we are getting? $-48 + (6\lambda) - (8\lambda)$ and then $+\lambda^2 + 192 = 0$. So $\lambda^2 - (2\lambda) + 144 = 0$. Now $(b^2) - (4ac)$ is negative here, so it will give you complex, $\lambda = [2 + \text{or} - \sqrt{4 - 4(144)}] / 2$. So it will give you $(2 + \text{or} - i) / 2$. Here what we get, we can get 4 common and so we will get 2 here and then $\sqrt{143}$. So this 2 will cancel, and we will get $1 + \text{or} - i \sqrt{143}$.

So 2 Eigen values are conjugate complex $\alpha + -i * \beta$, α is positive. It is 1. So we can see, so the nature point, so in this case lets go to theorem 1. If λ_1 and λ_2 are conjugate complex but not purely imaginary, since $\alpha = 1, \alpha_1 \alpha_2$ are not purely

imaginary, then the critical point $(0, 0)$ is a saddle point. So $(0, 0)$ in the (ξ, η) plane is a saddle point.

So $(0, 0)$ in the (ξ, η) plane, $(2, 4)$ has gone to $(0,0)$ in the (ξ, η) plane, so it is a spiral point. If λ_1 and λ_2 are conjugate complex but not purely imaginary, then the critical point $(0, 0)$ is a spiral point, so $(2, 4)$ is a spiral point.

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- i. If the roots λ_1 and λ_2 are purely imaginary, then although $(0,0)$ is a stable point of (3), it may be asymptotically stable, stable but not asymptotically stable, or unstable.
- ii. If either λ_1 or λ_2 is real and positive or they are conjugate complex with positive real parts then not only $(0,0)$ is an unstable point of (3) but also $(0,0)$ is an unstable critical point of (2).

$$\lambda_1 = 8$$
$$\lambda_2 = -6$$

And regarding stability, if either λ_1 or λ_2 is real and positive or they are conjugate complex with positive real parts then not only $(0,0)$ is an unstable point of (3) but also $(0,0)$ is an unstable critical point of (2). So $(2,4)$ or you can say $(0,0)$ in the (ξ, η) plane is an unstable point. So it is unstable spiral point. Now let us come back to the (x, y) plane. $(0, 0)$ is the point in the (ξ, η) plane but in the (x, y) plane its $(2, 4)$.

So the nature of $(2, 4)$ is that it is a unstable spiral point. Thank you very much for your attention.