

Nonlinear Systems:

The Plan:

- Competing species model (9.4)
- Cover concepts: critical point, linearization, almost linear systems, more phase portraits, basin of attraction.
(9.2-9.3).
- The simple pendulum next.

Competing Species Model:

Classic Lotka-Volterra model.

Consider rabbits & sheep.

~~Incl~~

Include:

(1) Each species grows to some carrying capacity in absence of other.

→ logistic eq.

(Since rabbits are more prolific, higher growth)

(2) Competition: assume proportional to pop. sizes

Assume conflicts reduce growth (more so for rabbits)

Let $x(t)$ = pop. of rabbits

$y(t)$ = pop. of sheep.

$$\frac{dx}{dt} = 3x \left(1 - \frac{x}{3}\right) - 2xy$$

growth rate 3 carrying capacity 3. $2xy$ Competition

$$\frac{dy}{dt} = 2y \left(1 - \frac{y}{2}\right) - xy$$

growth rate 2 carrying capacity 2 less inhibited by comp.

or

$$\begin{cases} \dot{x} = x(3 - x - 2y) \\ \dot{y} = y(2 - x - y) \end{cases}$$

Model of rabbits & sheep.

First thing: Critical points.

Def'n: The points \vec{x}_0 where $f(\vec{x}_0) = \vec{0}$ are the critical (or equil. ~~or~~ or fixed) points

of the autonomous system

$$\frac{d\vec{x}}{dt} = f(\vec{x}).$$

To find critical points,

set $\dot{x} = 0$ AND $\dot{y} = 0$.

satisfy $x(3-x-2y) = 0$ (1)

$$y(2-x-y) = 0$$
 (2)

SIMULTANEOUSLY.

From (1): solve for x .

Either $x=0$ or $x=3-2y$

From (2): if $x=0$, $y(2-y)=0$ (2)

so either $y=0$ or $y=2$.

• if $x = 3-2y$, $y(2-(3-2y)-y)=0$ (2)

$$y(+y-1) = 0$$

so either $y=0$ ($x=3$)

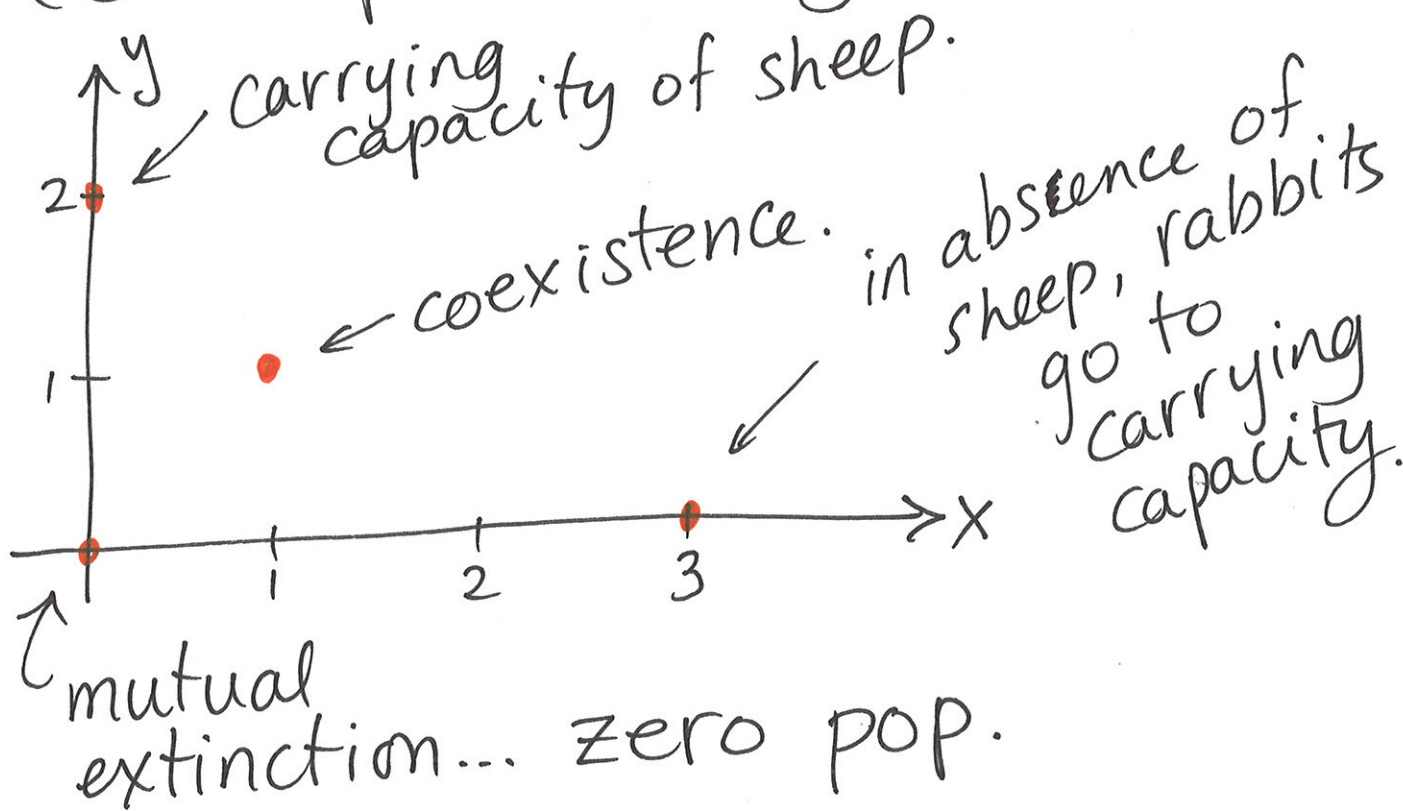
or $y = 1$ ($x = 1$).

Therefore our critical points are:

$(0,0)$, $(0,2)$, $(3,0)$, $(1,1)$.

phase portrait:

(crit. points only)



To better understand solutions, need stability of crit. points, nearby dynamics.

Generically speaking,

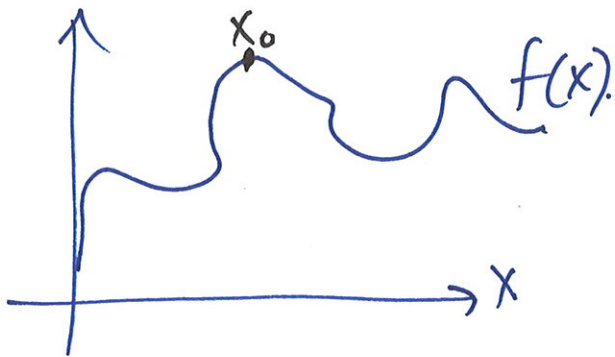
Want to investigate trajectories near & stability of critical points \vec{x}_0 .

Consider:
$$\begin{cases} \dot{x} = F(x, y) \\ \dot{y} = G(x, y) \end{cases}$$

with $x=x_0, y=y_0$ a crit. point.

Going to use the Jacobian.

Aside: recall Taylor series:



Taylor series

$$f(x) = f(x_0) + (x - x_0)f'(x_0)$$

$$+ \frac{(x-x_0)^2}{2} f''(x_0)$$

+ ...
 ↑
 higher-order terms.

close enough to x_0 ,

$$f(x) = f(x_0) + (x-x_0)f'(x_0)$$

is a good (linear) approx.

↳ Multivariable T.S. expansions of $F(x,y), G(x,y)$

(assume F, G are at least twice continuously diff.)

$$F(x,y) = F(x_0, y_0) + (x-x_0) \frac{\partial F}{\partial x}(x_0, y_0)$$

$$+ (y-y_0) \frac{\partial F}{\partial y}(x_0, y_0) + \eta_1(x,y)$$

↑ h.o.t.

$$G(x,y) = G(x_0, y_0) + (x-x_0) \frac{\partial G}{\partial x}(x_0, y_0)$$

$$+ (y-y_0) \frac{\partial G}{\partial y}(x_0, y_0) + \eta_2(x,y)$$

Write NL system as:

$$\frac{d}{dt} \begin{pmatrix} x - x_0 \\ y - y_0 \end{pmatrix} = \begin{pmatrix} F_x(x_0, y_0) & F_y(x_0, y_0) \\ G_x(x_0, y_0) & G_y(x_0, y_0) \end{pmatrix} \begin{pmatrix} x - x_0 \\ y - y_0 \end{pmatrix} + \begin{pmatrix} \eta_1(x, y) \\ \eta_2(x, y) \end{pmatrix}$$

J:
centred about (x_0, y_0)

As $x \rightarrow x_0, y \rightarrow y_0$

$\eta_1, \eta_2 \rightarrow 0$ (h.o.t).

System is linearized.

$$\frac{d}{dt} \begin{pmatrix} x - x_0 \\ y - y_0 \end{pmatrix} = \begin{pmatrix} F_x & F_y \\ G_x & G_y \end{pmatrix} \bigg|_{x=x_0, y=y_0} \begin{pmatrix} x - x_0 \\ y - y_0 \end{pmatrix}$$

like our matrix

A before \rightarrow Jacobian.

Could let $u = x - x_0, y = v = y - y_0$

$$\frac{d}{dt} \begin{pmatrix} u \\ v \end{pmatrix} = J \begin{pmatrix} u \\ v \end{pmatrix}$$

-type & stability of our
critical points from
eigenvalues/eigenvectors
of ~~the~~ Jacobian $J(x_0, y_0)$
(evaluated at crit. point (x_0, y_0)).
"linearized system".

(matrix A from linear systems).

Works b/c F & G are twice
ctsly diff \rightarrow the system is
"almost linear".

\hookrightarrow idea: ~~linear~~ (there is a linear
part) near critical point,

nonlinear part is

"small enough".

lin part

i. e. Suppose $\vec{x}' = A\vec{x} + g(\vec{x})$

$\vec{x}_0 = \vec{0}$ is our crit. point. \uparrow NL part.

system is "almost linear"

if $\frac{\|g(\vec{x})\|}{\|\vec{x}\|} \rightarrow 0$ as $\|\vec{x}\| \rightarrow 0$,

(in our work above,

$\left. \frac{\eta_1(x, y)}{\sqrt{(x-x_0)^2 + (y-y_0)^2}} \rightarrow 0 \text{ as } (x, y) \rightarrow (x_0, y_0). \right)$