

HOMEWORK PROBLEM SET 13: NOT TO BE HANDED IN.

110.302 DIFFERENTIAL EQUATIONS
PROFESSOR RICHARD BROWN

Question 1. For each ODE system, find and classify all equilibria and cycles and draw a phase portrait:

(a) $\dot{r} = r(1-r)(r-2)(3-r)(1+r), \quad \dot{\theta} = -1.$

(b) $\dot{r} = r(1-r)^2(r-2), \quad \dot{\theta} = 4.$

Question 2. Transform the system

$$\dot{x} = x - y - x(x^2 + y^2)$$

$$\dot{y} = x + y - y(x^2 + y^2)$$

into a system in polar coordinates to get $\dot{r} = r(1-r^2)$ and $\dot{\theta} = 1.$

Question 3. Now for the system

$$\dot{x} = \alpha x - y - x(x^2 + y^2)$$

$$\dot{y} = x + \alpha y - y(x^2 + y^2),$$

where α is a parameter, do the following:

- (a) Show the origin is the only critical point for all values of $\alpha \in \mathbb{R}.$
- (b) Linearize the system at the origin and use it to determine the type and stability of the nonlinear equilibrium. How does this classification depend on $\alpha?$
- (c) Transform the system into polar coordinates, and explain how the phase portrait changes as the values of α change. Locate any bifurcation values of α and describe and draw a representative phase portrait on either side of each bifurcation value. (Note that the bifurcation you see here is called a *Poincaré-Andropov-Hopf bifurcation* or simply a *Hopf bifurcation*.)

Question 4. Determine the periodic solutions, if any, of the system

$$\dot{x} = y + \frac{x}{\sqrt{x^2 + y^2}}(x^2 + y^2 - 2), \quad \dot{y} = -x + \frac{y}{\sqrt{x^2 + y^2}}(x^2 + y^2 - 2).$$

Question 5. For the following, find the function that transforms to the expression given:

(a) $F(s) = \frac{3}{s^2+4}.$

(b) $F(s) = \frac{2}{s^2+3s-4}.$

(c) $F(s) = \frac{4}{(s-1)^3}.$

Question 6. For the following, Use the Laplace Transform to solve the following IVPs:

(a) $y'' - y' - 6y = 0, \quad y(0) = 1, \quad y'(0) = -1.$

(b) $y'' - 4y' + 4y = 0, \quad y(0) = 1, \quad y'(0) = 1.$

(c) $y^{(4)} - y = 0, \quad y(0) = y''(0) = 1, \quad y'(0) = y'''(0) = 0.$

Question 7. Find the Laplace transform of the function $y(t)$ that satisfies the IVP

$$y'' + y = \begin{cases} t & 0 \leq t < 1 \\ 2 - t & 1 \leq t < 2 \\ 0 & t \geq 2, \end{cases} \quad y(0) = y'(0) = 0.$$

You do not need to find $y(t)$.

Question 8. Sketch $g(t)$ on the interval $t \geq 0$ and find its Laplace Transform:

(a) $g(t) = u_1(t) + 2u_2(t) - 6u_4(t).$

(b) $g(t) = f(t - 2)u_2(t)$, where $f(t) = t^2.$

(c) $g(t) = u_2(t)(t - 3) - (t - 2)u_3(t).$

Question 9. Solve the IVPs: [This is optional. But give these a try!]

(a) $y'' + 3y' + 2y = h(t), \quad y(0) = y'(0) = 0, \quad h(t) = \begin{cases} 1 & 0 \leq t < 10 \\ 0 & t \geq 10. \end{cases}$

(b) $y'' + 2y' + 2y = f(t), \quad y(0) = 0, \quad y'(0) = 1, \quad f(t) = \begin{cases} 1 & \pi \leq t < 2\pi \\ 0 & 0 \leq t < \pi \text{ and } t \geq 2\pi. \end{cases}$

Question 10. For the given first-order IVPs, do the following: (1) Approximate the solution at $t = 2$ by using Euler's Method with a step size of $h = .5$, (2) solve the ODE and calculate the difference between your approximate solution and the actual solution.

(a) $y' = 3 + t - y, \quad y(0) = 1.$

(b) $y' = 2y - 3t, \quad y(0) = 1.$

Question 11. Suppose that $x(t)$ solves the ODE $\dot{x} = \sqrt{x + t}$. Use Euler's Method to approximate $x(4)$ knowing $x(1) = 3$. Use a step size of $h = .5$.