

Classification of 2 dimensional first order homogeneous linear systems

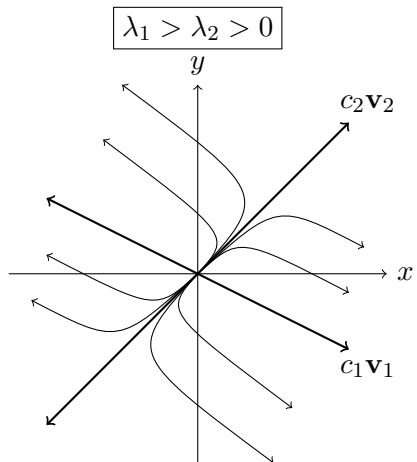
To solve

$$\frac{d\mathbf{y}}{dt} = A\mathbf{y},$$

first find eigenvalues λ_1, λ_2 (sometimes $\lambda_1 = \lambda_2$), and then find the associated \mathbf{v}_1 and \mathbf{v}_2 (sometimes if $\lambda_1 = \lambda_2$, then might only be one dimension worth of them). For each of the cases below, sketch an example and classify the equilibrium solution. I've done an example for you.

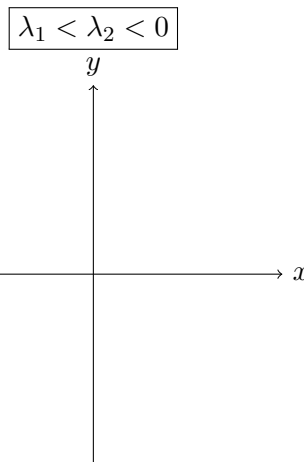
Case 1: There are two distinct eigenvalues, $\lambda_1 \neq \lambda_2$.

Real eigenvalues



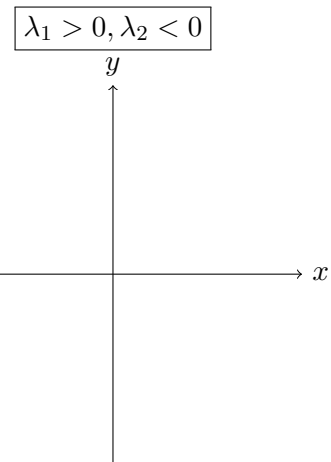
The equilibrium solution $(0,0)$

is a source!



The equilibrium solution $(0,0)$

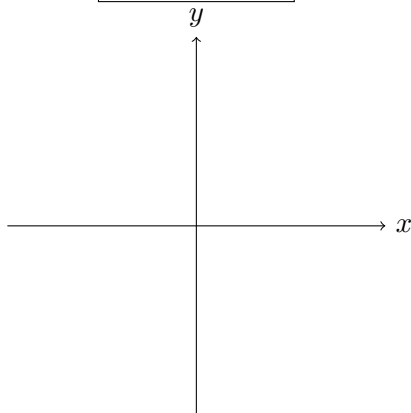
is a _____



The equilibrium solution $(0,0)$

is a _____

$$\lambda_1 > 0, \lambda_2 = 0$$

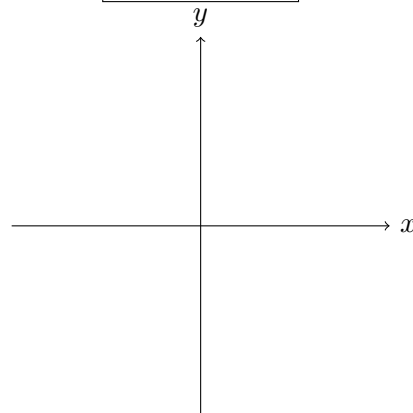


The equilibrium solutions are

_____ (equations)

and they are all _____ (classification)

$$\lambda_1 < 0, \lambda_2 = 0$$



The equilibrium solutions are

_____ (equations)

and they are all _____ (classification)

Complex eigenvalues $\lambda_1 = a + ib$ and $\lambda_2 = a - ib$

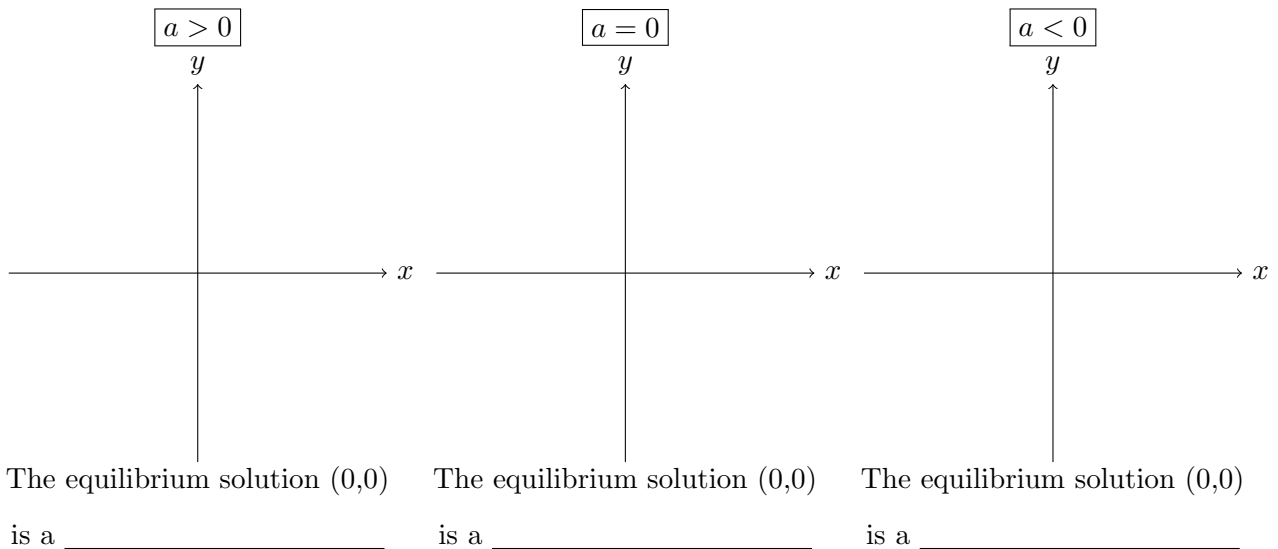
Solve just for \mathbf{v}_1 . Then use $e^{i\theta} = \cos(\theta) + i \sin(\theta)$ to get your *real* solutions.

Every time, if $\mathbf{v}_1 = \begin{pmatrix} \alpha + i\beta \\ \gamma + i\delta \end{pmatrix}$, your calculation should look like:

$$\begin{aligned} e^{\lambda t} \mathbf{v}_1 &= e^{at+ibt} \mathbf{v}_1 = e^{at} (\cos(bt) + i \sin(bt)) \begin{pmatrix} x_0 \\ y_0 \end{pmatrix} \\ &= e^{at} \begin{pmatrix} \alpha \cos(bt) + i\alpha \sin(bt) + i\beta \cos(bt) + i^2\beta \sin(bt) \\ \gamma \cos(bt) + i\gamma \sin(bt) + i\delta \cos(bt) + i^2\delta \sin(bt) \end{pmatrix} \\ &= e^{at} \left(\begin{pmatrix} \alpha \cos(bt) - \beta \sin(bt) \\ \gamma \cos(bt) - \delta \sin(bt) \end{pmatrix} + i \begin{pmatrix} \alpha \sin(bt) + \beta \cos(bt) \\ \gamma \sin(bt) + \delta \cos(bt) \end{pmatrix} \right) \end{aligned}$$

So the general solution is $y = e^{at}(c_1 \mathbf{u}_1 + c_2 \mathbf{u}_2)$,

$$\text{where } \mathbf{u}_1 = \underbrace{\cos(bt) \begin{pmatrix} \alpha \\ \gamma \end{pmatrix} - \sin(bt) \begin{pmatrix} \beta \\ \delta \end{pmatrix}}_{\substack{\text{periodic} \\ \text{parametric curve}}} \quad \text{and} \quad \mathbf{u}_2 = \underbrace{\sin(bt) \begin{pmatrix} \alpha \\ \gamma \end{pmatrix} + \cos(bt) \begin{pmatrix} \beta \\ \delta \end{pmatrix}}_{\substack{\text{periodic} \\ \text{parametric curve}}}$$



Case 2: There is one repeated eigenvalue $\lambda = \lambda_1 = \lambda_2$.

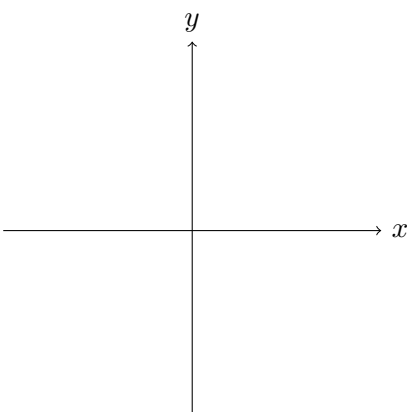
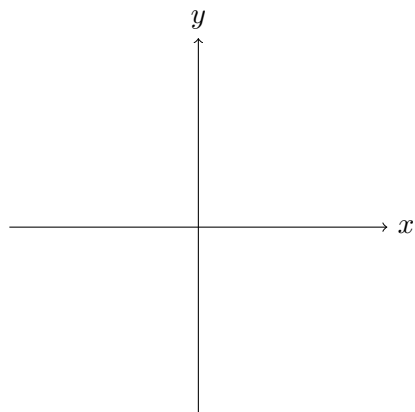
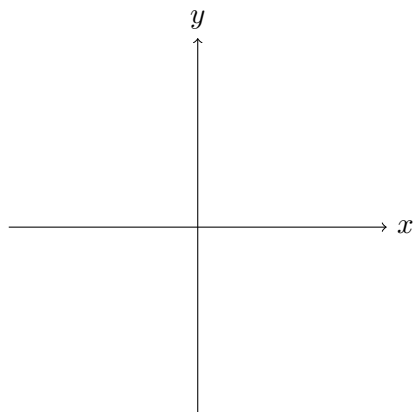
If we still get two eigenvectors, then the general solution still looks like $\mathbf{y} = c_1 e^{\lambda t} \mathbf{v}_1 + c_2 e^{\lambda t} \mathbf{v}_2$, but since the $e^{\lambda t}$ factors out of both terms, we get, simply

$$\mathbf{y} = e^{\lambda t} \begin{pmatrix} x_0 \\ y_0 \end{pmatrix}.$$

$\lambda > 0$
has two linearly independent
eigenvectors \mathbf{v}_1 and \mathbf{v}_2

$\lambda < 0$
has two linearly independent
eigenvectors \mathbf{v}_1 and \mathbf{v}_2

$\lambda = 0$
has two linearly independent
eigenvectors \mathbf{v}_1 and \mathbf{v}_2



The equilibrium solution $(0,0)$
is a _____

The equilibrium solution $(0,0)$
is a _____

The equilibrium solutions
are _____

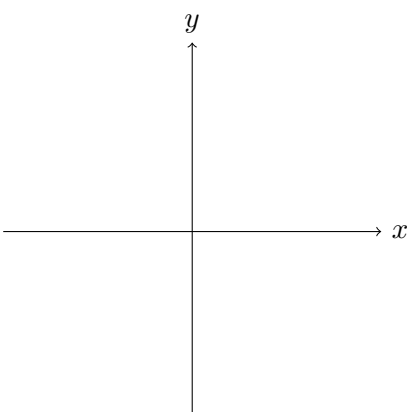
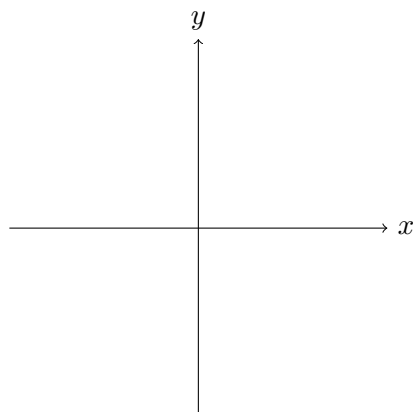
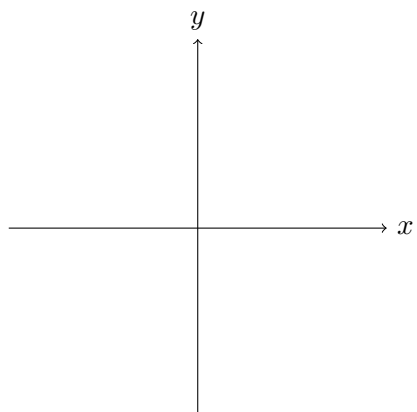
If there's only one eigenvector \mathbf{v} , though, we change our strategy, and get

$$\mathbf{y} = e^{\lambda t} (\mathbf{v}_0 + t\mathbf{v}_1), \quad \text{where } \mathbf{v}_0 \text{ is free and } \mathbf{v}_1 = (A - \lambda I)\mathbf{v}_0 = c\mathbf{v}.$$

$\lambda > 0$
has one linearly independent
eigenvector \mathbf{v}

$\lambda < 0$
has one linearly independent
eigenvector \mathbf{v}

$\lambda = 0$
has one linearly independent
eigenvector \mathbf{v}



The equilibrium solution $(0,0)$
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