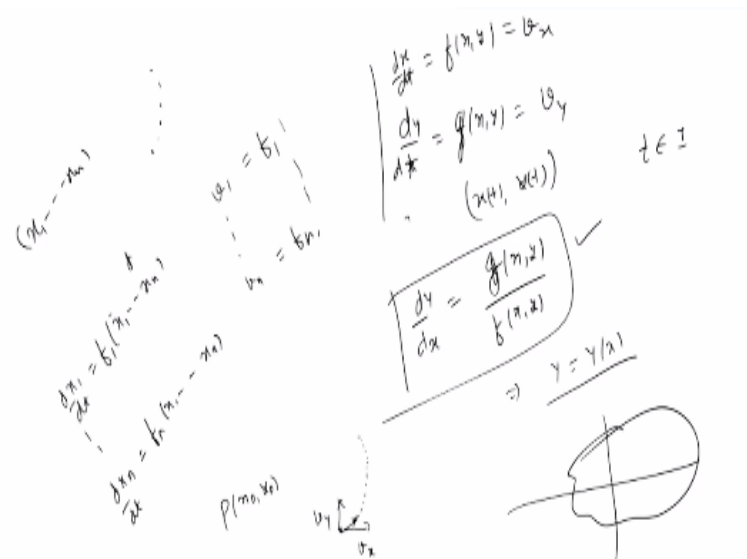


Dynamical Systems and Control
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Lecture – 22
Properties of Phase Orbits

Hello friends and welcome to this lecture and this lecture we will continue on study of basically geometrically steady of solutions of a lenient system. So, in previous lecture, we have discussed how we can obtain the orbit of the solution of the given system of differential equation. So, basically what we have done in previous class is this that.

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Given the system like $dy/dx=f$ of xy sorry $dx/dt=$ say f of x y and $dy/dt=some$ gxy we can solution is given by x of t and y of t then they will trace a path for t belonging to some given interval I which we cannot obtain by $dy/dx =$ here it is f of x sorry g of $x,y/f$ of x,y and this comes out to be a differential equation in terms of y and x . And when you solve this it come out to be some function of y as a function of x .

And if you draw it will give you a relation between x and y and that will give you the face portrait of the system $dx/dt =$ of f of xy and $dy/dt=g$ of xy and the concept of arbitrary or trajectory can be generalized up to n dimension n dimensional system provided you had to use

now the velocity system. Here if you look at this represent the velocity in the x direction and this will represent the velocity component in y direction.

And so given any point here if you know given any points say P as x_0, y_0 we can always find out the velocity component and along v_x and along say v_y . And we can find we can have the next point we can check and then again repeating this process we can find out the say orbit of a given system $dx/dt=f_x$ and $dy/dt=g_x$. Then the similar thing we can generalize up to say nth order the only thing is that there in place of only 2 velocity component they are.

N velocity component is given as v_1 to say v_n here where v_1 will give you the component like v_1 say if your system is like this $dx_1/dt=f_1$ say x_1 to x_n up to $dx_n/dt=f_n$ x_1 to x_n then your v_1 is nothing but f_1 and $v_n=f_n$ of n. So, it means that in that case in the nth dimensional thing at any given point you have a velocity component given as f_1 to f_n and using the velocity component f_1 to f_n .

We can further talk about the future say behaviour of the path traced by this solution x_1 to x_n here okay. So, this is something we have done in previous lecture now in this lecture we will just continue and we try to focus on the properties of the orbits. And how this these properties of orbits help us to find out a particular kind of a solution. We may talk some application of and the properties of orbits also.

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Properties of orbits

Consider the autonomous system

$$\dot{x} = f(x), \quad (1)$$

$$\text{where } x = \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix}, \text{ and } f(x) = \begin{pmatrix} f_1(x_1, x_2, \dots, x_n) \\ f_2(x_1, x_2, \dots, x_n) \\ \vdots \\ f_n(x_1, x_2, \dots, x_n) \end{pmatrix}.$$

So, here we will continue our study so consider the autonomous system $\dot{x} = f(x)$ the autonomous simply says that the independent variable t represent only in defining the derivative here dx/dt and it is not explicitly available in terms of f of x . So, here x is $n \times 1$ vector and f of x is given as $n \times 1$ cross vector where components of f of x is given as $f_1(x_1, x_2, \dots, x_n)$ to $f_n(x_1, x_2, \dots, x_n)$.

So, this is the system we are considering and it is an autonomous system then the first thing whenever we have some kind of a system the first thing we should worry about the existence of a solution and if we have the following condition.

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Theorem 1

Let each of the functions $f_1(x_1, \dots, x_n), \dots, f_n(x_1, \dots, x_n)$ have continuous partial derivatives with respect to x_1, \dots, x_n . Then the system (1) along with the initial condition $x(0) = x^0$ has one, and only one solution $x = x(t)$ passing through every point x^0 in \mathbb{R}^n .

Lemma 2

If $x = \phi(t)$ is a solution of (1), then $x = \phi(t + c)$ is also a solution of (1), where c is a real constant.

Remark 1

- Lemma 2 is not true for the non-autonomous differential equations.
- We can easily verify the Lemma 2 for an autonomous differential equation.

That let each of the function f_1 to f_n have continuous partial derivative with respect to f_1 to f_n then the system one along with the initial condition x_0 x of 0 is $= x_0$ has one and only one solution $x=x(t)$ passing through every point x_0 in R^n and if we if you recall this is the this is the existing and uniqueness condition discussed earlier also. And it is similar to your say a one variable case.

That if your component of nonlinear function $f(x)$ satisfy this condition that it has continuous partial derivative with respect to the arguments x_1 to x_n then it satisfied the (1) (05:54) condition and we can say that it for any given x of $0 = x_0$. It will have a unique solution that is what this theorem 1 states. So, theorem 1 is the existence and uniqueness condition so it means that you provided that all these are having continuous partial derivatives.

We have a solution exists so existence is okay uniqueness is also okay. Now next result we want to consider is that that if $x = \phi(t)$ is a solution of 1 then $x = \phi(t+c)$ is also a solution of 1 means what?

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$$\begin{aligned} \checkmark \frac{dx}{dt} &= f(x) \\ x &= \phi(t) \\ \frac{d(\phi(t))}{dt} &= f(\phi(t)) \\ \Rightarrow \frac{d\phi}{dt}(t) &= f(\phi(t)) \quad \checkmark + \\ \frac{d\phi(t+c)}{dt+c} &= f(\phi(t+c)) \\ \Rightarrow \frac{d\phi(t+c)}{d(t+c)} &= f(\phi(t+c)) \\ \Rightarrow \frac{d\phi(t+c)}{d(t+c)} \Big|_t &= \frac{d\phi}{dt}(t+c) \end{aligned}$$

That you have this system $dx/dt =$ this f of x here f of x here now our claim is that here the solution is given by x of ϕ of t here. Now we want to show that a solution means $x=\phi(t)$ solution means that if you differentiate d/dt of $\phi(t)$ you should get f of ϕ of t or I can say that

$\frac{d\phi}{dt}$ evaluated at t is you can say that f of ϕ evaluated at t here right? So, this is true for all t right so now our claim is that this relation is also true for $t+c$.

So, it means that if you look at since it is true for t and c is a fixed constant so I can write down this relation as $\frac{d\phi}{dt}$ evaluated at $t+c$ is given as f of ϕ at $t+c$ here. Right so it means that if it is true for all t and c is a constant then it is also true for $t+c$. So, it means that $\frac{d\phi}{dt}$ evaluated at $t+c = f$ of ϕ at $t+c$. Now I am saying that here this $\frac{d\phi}{dt}$ evaluated at $t+c$ is same as saying that $\frac{d\phi}{dt+c}$ evaluated at t is same as saying that $\frac{d\phi}{dt}$ evaluated at $t+c$. So, it means that if you evaluate this that differentiation of ϕ at $t+c$ with respect to $t+c$. So, since it is true we can say that this is nothing but saying that $\frac{d}{dt+c} \phi$ at t is same as saying that $\frac{d}{dt} \phi$ at $t+c$. So, it means that here we can say that $\frac{d\phi}{dt+c} = f$ of ϕ at $t+c$ satisfy this system of equations. So, here that is what is contained of this Lemma if $x = \phi(t)$ there is a solution of 1.

Then $x = \phi(t+c)$ also a solution of 1 where c is a real constant so it means that given an autonomous system if $\phi(t)$ is a solution then $\phi(t+c)$ is also a solution. Now based on this Lemma we have the following two remarks that Lemma 2 is not true for the non-autonomous differential equation. It means that in place of this autonomous system.

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$$\begin{aligned}
 & \checkmark \frac{dx}{dt} = f(t, x) \quad x = \phi(t) \checkmark \\
 & \Rightarrow \frac{d\phi(t+c)}{dt} = f(t+c, \phi(t+c)) \quad \phi(t+c) \\
 & \checkmark x' = \phi'(t+c) \\
 & \quad \phi'(t+c) = f(t+c, \phi(t+c)) \\
 & \quad \neq f(t, \phi(t+c)) \checkmark \\
 & \Rightarrow x' = f(t+c, x) \checkmark \\
 & \quad \neq f(t, x) \checkmark
 \end{aligned}$$

If we talk about the non-autonomous system it means $\frac{dx}{dt} = f(t, x)$ then here if $x = \phi(t)$ is a solution then it may not be true that $x = \phi(t+c)$ is also a solution because if you look at that if we replace $t/t+c$ then it is what $\frac{d}{dt}$ of $\phi(t+c) = f(t+c, \phi(t+c))$ here and in a same way we say that $\frac{d}{dt}$ of $\phi(t)$ evaluated at $\phi(t+c)$ $f(t, x)$ of means ϕ so we want to show here that the previous lemma is not true for non-autonomous system.

For example if we consider the non autonomous system like this $\frac{dx}{dt} = f(t, x)$ and suppose $x = \phi(t)$ is a solution and here then there is no guarantee that $x = \phi(t+c)$ is also a solution of this y because consider x as $\phi(t+c)$. And we can find out the derivative here $x' = \phi'(t+c)$ then it will give you the value $f(t+c, \phi(t+c))$ so if you look at this system. That is here this is what this system is $x' = f(t+c, x)$ so this system is different from $f(t, x)$.

So, it means that this $\phi(t+c)$ satisfy this but $\phi(t)$ is satisfying $x' = f(t, x)$ means that for non autonomous system if $x = \phi(t)$ is a solution then $\phi(t+c)$ cannot be a solution until unless $c = 0$ here .So, it means that this lemma may not be true for the non autonomous case here and we can easily verify that the lemma 2 for an autonomous differential equation. For example if we have $x' = A(x)$ this is 1 of the example of autonomous case.

So, here we can simply say that the solution is $x = e^{At}$ * some constant then we can easily verify $x(t+c)$ let me use some other constant let us say c_1 here then $x(t+c) = e^{A(t+c)}$ here then it is what r to the power At e to the power Ac and c_1 please mind here since At and Ac are say they commute each other. We can write e to the power $At+c$ e to the power $At * Ac * c_1$.

Now if you look at here since c is a constant then e to the power $Ac*c_1$ is a constant vector so it means that $x(t+c)$ is nothing but e to the power At * sum constant value let us say y and we can say that this is also a solution of $x' = A(x)$ because we have already seen that any solution of x' is Ax can be written as say e to the power At times some vector say N cross 1 here. So, it means that this also be a solution of $x' = A(x)$ so it means that lemma 2 is true we have shown that it is true for this particular problem of linear system.

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Existence and Uniqueness of Orbits

Property 1: Let each of the functions $f_1(x_1, \dots, x_n), \dots, f_n(x_1, \dots, x_n)$ have continuous partial derivatives with respect to x_1, \dots, x_n . Then there exists one, and only one orbit through every point x^0 in \mathbb{R}^n . In particular, if the orbits of two solutions $x = \phi(t)$ and $x = \psi(t)$ of (1) have one point in common, then they must be identical.



Now let us look at the properties of orbits qualitative properties of orbits here first property is this that let each of the function f_1 to f_n have continuous partial derivative with respect to the argument to x_1 to x_n then they exist 1 and only 1 orbit through every point it is not in \mathbb{R}^n . That is basically the part of existence uniqueness. What is new in this property 1 is the follows that in particular if the orbits of 2 solution $x = \phi(t)$ and $x = \psi(t)$ have 1 point in common then they must be identical.

So, it simply says that 2 distinct orbits cannot intersect if they intersect at 1 point, they has to be same. It means that if I have some orbits like this and another orbit is must be given by something which is not intersecting here. If it intersect here then it must be overlapping to each other it cannot happen like this that it is intersecting and still not the same. So, that we wanted to prove here that if we have 2 distinct orbits then they cannot intersect each other.

So, let us prove this result so the condition of f_1 to f_n it shows that for every point in \mathbb{R}^n we have a unique solution and the orbit of that solution is given by the path traced by that solution so it means that let x^0 belongs to \mathbb{R}^n .

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Proof: Let $x^0 \in \mathbb{R}^n$, and let $x = \phi(t)$ be the solution of the IVP $\dot{x} = f(x), x(0) = x^0$.

Since the orbit of this solution passes through x^0 , there exists at least one orbit through each point $x^0 \in \mathbb{R}^n$.

Now let $x = \psi(t)$ be another solution whose orbit passes through x^0 . This implies that $\exists t_0 (\neq 0)$ such that $\psi(t_0) = x^0$. By Lemma 2, $x = \psi(t + t_0)$ is also a solution of (1).

Since at $t = 0$, $\psi(t + t_0) = \phi(t)$, by previous theorem, $\psi(t + t_0) = \phi(t), \forall t$. Thus orbits of $\psi(t)$ and $\phi(t)$ are identical.

And $x = \psi(t)$ the unique solution of the initial value problem that is $\dot{x} = f(x), x(0) = x^0$. Since the orbit of this solution passes through x^0 they exist at least 1 orbit through each point x^0 in \mathbb{R}^n so it means that here x^0 is the arbitrary point in \mathbb{R}^n so you can simply say that for every point in \mathbb{R}^n . We have a solution at least 1 solution 1 orbit passing through that point because they exist a solution satisfying this initial condition

So, it means that for every point in \mathbb{R}^n we have 1 orbit passing through this. Now let us say that we have another solution say $\psi(t)$ whose orbit is also passing through x^0 it means that we have 2 solutions $\phi(t)$ and $\psi(t)$ and their orbit is passing through this x^0 a common point x^0 . So, this implies that there exists some t_0 which is non-zero says that $\psi(t_0) = x^0$ why because we know that if t_0 is 0 then it is what it is nothing but $\psi(0) = x^0$.

And it also satisfies the same initial value problem but we know that every initial value problem has a unique solution provided f satisfy the given condition. It means that here t_0 has to be different from 0 so it means that there exists a t_0 such that $\psi(t_0) = x^0$. So, it means that we have a solution $x = \psi(t)$ on a point t_0 which is different from 0 and $\psi(t_0) = x^0$. Now if $\psi(t_0) = x^0$ then consider the function $\psi(t + t_0)$.

Now since $\psi(t)$ is a solution of this system $\dot{x} = f(x)$ and $x(t_0) = x^0$. So, we simply say that $\psi(t)$ is a solution of this then $\psi(t + t_0)$ is also a solution of this initial value problem. So,

now $\Psi(t + t_0)$ is a solution of system $\dot{x} = f(x)$ and $x(0) = x_0$ because when you put $t = 0$ what you will get $\Psi(0 + t_0)$ and $\Psi(0 + t_0)$ is nothing but x_0 so it means that first thing we know that if $\Psi(t)$ is a solution then $\Psi(t + t_0)$ is also a solution.

Now $\Psi(t + t_0)$ is a solution of what? $\Psi(t)$ is a solution of $\dot{x} = f(x)$ then we know that for any constant $\Psi(t + C)$ is also a solution of $\dot{x} = f(x)$ so it means that $\Psi(t + t_0)$ is a solution of $\dot{x} = f(x)$. Now we say that what is the initial condition satisfied by $\Psi(t + t_0)$ so if you put t as 0 then you will get $\Psi(0 + t_0)$ and that is the value $\Psi(0 + t_0) = x_0$. It means that $\Psi(t + t_0)$ is a solution of $\dot{x} = f(x)$ with the condition that $\Psi(0 + t_0) = x_0$.

So, it means that $\Psi(t + t_0)$ is a solution of the initial value problem given by this that is $\dot{x} = f(x)$ and $x(0) = x_0$. So, it means that $\Psi(t + t_0)$ and $\Phi(t)$ both are the solution of the same initial value problem that is $\dot{x} = f(x)$ and $x(0) = x_0$ and by existence and uniqueness it must be same. So, it means that $\Psi(t + t_0)$ and $\Phi(t)$ has to be ideally = each other for every t so it means that orbits of $\Psi(t)$ and $\Phi(t)$ are identical.

It means what we have assumed that now let $x = \Psi(t)$ be another solution whose orbit pass through x_0 . So let us say that another orbit corresponding to a new solution a different solution $x = \Phi(t)$ and which also passes through this x_0 . So, it means that the orbit of $\Psi(t)$ and the orbit of the $\Phi(t)$ are intersecting at the point x_0 . Now what it means since the orbit of $\Psi(t)$ is passing through x_0 it means that there exist a t_0 which is non-zero.

And $\Psi(t_0) = x_0$ so it means that the solution $\Psi(t)$ is passing through this point x_0 at some time t_0 here where $\Phi(t)$ is passing through this x_0 at $t = 0$ or we can say that it is initiating from x_0 point itself but $\Psi(t)$ is reaching at that point at some point t_0 which is > 0 . Now we already know that since $\Psi(t)$ is a solution of $\dot{x} = f(x)$ and t_0 is just a fix value so we can say that $\Psi(t + t_0)$ is also a solution of $\dot{x} = f(x)$.

So, it means that $\Psi(t + t_0)$ is a solution of this differential equation $\dot{x} = f(x)$ the only thing we want to see that this what initial condition it will satisfy so since at $t = 0$ $\Psi(0 + t_0)$ is nothing but $\Psi(0 + t_0) = x_0$. So, $\Psi(t + t_0)$ is a solution of this with the condition that $x(0) = x_0$.

$= x_0$. So, it means that $\Psi(t + t_0)$ is a solution of this differential equation and satisfying the initial condition $x(0) = x_0$.

But this simply says that solution $\Phi(t)$ and $\Psi(t + t_0)$ both satisfy the same initial value problem that is $\dot{x} = f(x)$ with initial condition $x(0) = x_0$ and since f satisfy the initial conditions then by the existence and uniqueness theorem $\Phi(t)$ and $\Psi(t + t_0)$ has to be ideally equal so $\Psi(t + t_0) = \Phi(t)$ for all t . It means that the orbit traced by $\Phi(t)$ is also traced by $\Psi(t + t_0)$. If we say that t is belonging to say some interval and it is passing through this.

Then this $\Psi(t + t_0)$ will trace the same path only thing is that now it is delayed by say the time t_0 so this is $\Phi(t)$ and it is starting at $t = 0$ and we have a path like this. Then your Ψ is starting somewhere here and reaching at this point at t_0 and after this it will trace the same path because $\Psi(t + t_0) = \Phi(t)$. So, it means that the path traced by $\Phi(t)$ is traced by $\Psi(t)$ also the only thing is that it is delayed by the time t_0 .

So, it means that the orbit of Ψ and orbit of Φ must be same if we consider all t here or I can say that if we consider the orbit of Ψ . For example like this then you can simply say at this point if Ψ is reaching at point say t_1 then Φ will reach at this point at $t_1 - t_0$. It means that the same path is achieved by Ψ at time t_1 and by Φ at time $t_1 - t_0$. So, it means that every point on this orbit is achieved by both Ψ and Φ . The only difference is the time taken by Φ or Ψ for Φ it is $t_1 + t_0$ and for Ψ it is t_1 here.

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Property 2: Let $x = \phi(t)$ be a solution of (1). If $\phi(t_0 + T) = \phi(t_0)$ for some t_0 and $T > 0$, then $\phi(t + T) \equiv \phi(t)$.

Proof: Let $x = \phi(t)$ be a solution of (1) and suppose that $\phi(t_0 + T) = \phi(t_0)$ for some numbers t_0 and $T > 0$. Then, by property (1), the function $\phi(t + T) = \psi(t)$ is also a solution of (1) which agrees with $\phi(t)$ at time $t = t_0$. Therefore by previous theorem, $\psi(t) = \phi(t + T)$ is identically equal to $\phi(t)$.

$$\phi(t) \equiv \phi(t+T)$$

$$\begin{aligned} x' &= f(x) \\ \phi(t_0) &= x_0 \end{aligned}$$

$$\begin{aligned} \psi(t) &= \phi(t+T) \\ \psi(t_0) &= \phi(t_0+T) \\ \psi(t_0) &= \phi(t_0) \end{aligned}$$

Now let us consider the next important property that let $x = \phi(t)$ be a solution of 1 that is $x' = f(x)$ and if $\phi(t_0 + T) = \phi(t_0)$. It is starting point $\phi(t_0)$ after say time T it is coming back again to this point for some t_0 and $T > 0$ then it says that $\phi(t + T) = \phi(t)$. So, if after sometime T it is again coming to the same point then we say $\phi(t + T) = \phi(t)$ or we can say that the interpretation of this mathematical equation is to show that.

In this case $\phi(t)$ is a periodic solution with a period T if T is the smallest number having this property. So, let us have a proof of this we simply say that let $x = \phi(t)$ be a solution of 1 and suppose that $\phi(t_0 + T) = \phi(t_0)$, let us call this as x_0 . For some number t_0 then by property 1 the $\phi(t + T) = \psi(t)$ let us denote this by $\psi(t)$. Then $\psi(t)$ is again $\phi(t + T)$ we already know that $\phi(t)$ is a solution then $\phi(t + T)$ is also a solution by lemma 2.

Where $T > 0$ is some constant it means that $\psi(t)$ another solution and $\phi(t)$ is another solution so $\phi(t)$ and $\psi(t)$ both are 2 solutions and they agree at point $t = t_0$. So $\psi(t_0) = \phi(t_0 + T)$ and what is the value of $\phi(t_0)$ it is your $\phi(t_0)$ and both are equal it means that $\psi(t_0) = \phi(t_0)$. Both are the solution of $x' = f(x)$ and $x(t_0) = x_0$. So, it means that $\psi(t)$ and $\phi(t)$ both are the solution of this initial value problem that is $x' = f(x)$ and $x(t_0) = x_0$.

So, it means that by existence and uniqueness condition both the solution has to be ideally same so it means that this $\phi(t + T)$ is ideally $= \phi(t)$. So, your $\phi(t) = \phi(t + T)$ means that it

will again come back to the initial condition where it started after say time T . Here we can simply say that solution $x = \Phi(t)$ be a periodic solution with a period T if the T is smallest such number satisfying this condition.

And it is very useful to check that in what condition your solution is a periodic solution so we will use this property 2 to determine whether a system has a periodic solution or not.

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Property(2) is extremely useful in applications, especially when $n = 2$. Let $x = x(t), y = y(t)$ be a periodic solution of the system

$$\begin{cases} \frac{dx}{dt} = f(x, y), \\ \frac{dy}{dt} = g(x, y) \end{cases} \quad (2)$$

If $x(t+T) = x(t)$ and $y(t+T) = y(t)$, then the orbit of this solution is a closed curve C in the x - y plane. In every time interval $t_0 \leq t \leq t_0 + T$, the solution take one revolution around C .

So, let us see that how we can utilize this property 2 to check whether a given system has a periodic solution or not. So we can simply say that property 2 is extremely useful in application especially when $n = 2$. Let $x = x(t)$ and $y = y(t)$ be a periodic solution of $\frac{dx}{dt} = f(x, y)$ and $\frac{dy}{dt} = g(x, y)$ here let us prove in both way we simply say if this condition hold that if $x(t+T) = x(t)$ and $y(t+T) = y(t)$.

Then the orbit of solution is a closed curve C because the starting point is the final point. If they start at t_0 then we know that $x(t_0+T) = x(t_0)$, so after a time T it will again come back to the initial point where they have started. Similarly $y(t_0+T) = y(t_0)$ so if they start at t_0 then after the time T it will come back to the same point. So this curve the orbit of the solution $x(t), y(t)$ is a closed orbit a closed curve basically in the xy plane.

And it will take time T to reach back to the point where it started so it is a periodic solution. Periodic solution implies that we have a closed curve in the xy plane or we say that periodic solution has closed orbit in xy plane. Next we want to show that if we have a close orbit and it does not contain any stationary point then that will indicate that we have a periodic solution.

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Conversely, the solution $x = x(t), y = y(t)$ of (2) is periodic if the orbit of this solution is a closed curve containing no stationary points of (2) as in this case, the velocity function $\sqrt{f^2(x, y) + g^2(x, y)}$ has a positive minimum for (x, y) on C .

Hence the orbit of $x = x(t), y = y(t)$ must return to its starting point $x_0 = x(t_0), y_0 = y(t_0)$ in some finite time T , which proves that the solution is a periodic solution.

Handwritten notes and diagram:

- $\frac{dx}{dt} = f(x, y)$
- $\frac{dy}{dt} = g(x, y)$
- $v = \sqrt{f^2 + g^2} > 0$
- $\frac{dx}{dt} \neq 0$
- $\frac{dy}{dt} \neq 0$
- $x(t+T) = x(t)$
- $y(t+T) = y(t)$

The diagram shows a closed curve labeled C with a point marked T .

For example if we have $x = xt$ and $y = yt$ be a solution and we claim that this is periodic if the orbit of the solution is a closed curve containing no stationary point of 2. Stationary point of 2 means where dx by dt and dy by dt both are 0. We have a orbit like this and at no point on this dx by dt and dy by dt both are 0 so first of all, if both are non-zero then we simply say that dx by $dt = f$ of x, y and dy by $dt = g$ of x, y .

So, it means that no point is f and g is non-zero so we can look at the velocity component is f and g and velocity v can give it as under root f square + g square so this has at least some positive value at all point on the orbit say c so at every point on this orbit c this v has to be non-zero basically it is >0 now we simply say that hence the orbit of $x = x(t), y = y(t)$ if they start from this and at any point the velocity is never 0.

So, it means that it goes on proceeding and after sometimes say it will again come back to this why because the orbit is a close curve as it means initial point is same as final point and at any point on the orbit c we do not have say 0 velocity so it means that every point we have a velocity

whether it is less or more but it will keep on moving on this curve and ultimately at some time say call it T.

It will come back again to this so it means that x of $t+T = x$ of t similarly y of $t+T = y$ of t here so it means that the solution satisfy the condition implies that solution is a periodic solution so what we have shown here. That if we have an orbit which is close orbit containing no equilibrium point than it will start at some point and after some point. It will have and it will again come back to the initial point.

Where they have started it means that they exist time capital T such that x of $t+T = x$ of t and y of $t+T = y$ of t implying that our solution is a periodic solution with the periodic t where t is the minimum of all such constant T here. So, we try to check periodicity of period whether a given solution is periodic or not provided that it has a close orbit and contain no stationary point so let us consider 1 example based on this.

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Example 3

Prove that every solution $z(t)$ of the second order differential equation

$$\frac{d^2 z}{dt^2} + z + z^3 = 0$$

is periodic.

Solution: Converting the given equation into a system of two first order differential equations by setting $x = z, y = \frac{dz}{dt}$, we get

$$\begin{aligned} \frac{dx}{dt} &= y \\ \frac{dy}{dt} &= -x - x^3 \end{aligned} \tag{3}$$

Handwritten notes: $\frac{dy}{dx} = \frac{-x-x^3}{y} \Rightarrow y dy = -x-x^3 dx$

So, prove that every solution t of the 2 nd order differential equation $d^2z /dt^2 + z+z^3 = 0$ is periodic. So, first think we need to check that this must have a close orbit so 1 st think we need to find out the orbit and then we have to make sure that the orbit does not contain any equilibrium point so let us convert in to a system of 2 1st order differential equation. Let us call this let us assume that $x=z$ and $y = dz/dt$ so we can say that $dx/dt = y$ and $dy/dt = -x-x^3$.

Then we can find out the orbit by solving $dy/dx = -x - x^3/y$ or we can say that $y dy + x dx + x^4/y dy = 0$ when you integrate this it is $y^2/2 + x^2/2 + x^4/4 = \text{sum constant}$ and let us call it as c^2 so it means that orbit is given by this.

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The orbits of (3) are the solution curves

$$\frac{y^2}{2} + \frac{x^2}{2} + \frac{x^4}{4} = c^2 \quad (4)$$

of the scalar equation $\frac{dy}{dx} = -\frac{x+x^3}{y}$. Equation (4) defines a closed curve in the x - y plane and $(0, 0)$ is the only equilibrium point. Consequently every solution $x = z(t)$ $y = z'(t)$ of (3) is a periodic function of time.

So, that is we get this $y^2/2 + x^2/2 + x^4/4 = c^2$ which we obtain by solving this differential equation. Now we say that this is a close curve infact we can simplify we can say that let us put $y = 0$ then we have equation $x^2/2 + x^4/4 = c^2$ and we can check that we can obtain 2 real root of this equation so it means that for $y = 0$ we can find out some real root $\pm \alpha$ which satisfy this equation.

It means that if it is started from this $-\alpha$ and α so it will behave something like this. And since it is symmetric around say line this $y = 0$ then it will again trace the same thing so it will form a close curve in the xy frame and now we simply look at here the equation $y = -x - x^3$ what are the critical point of this the critical point of this be $y = 0$ and $x + x^3 = 0$ so here the critical point is only the 0.

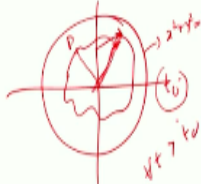
And here you look at 0 0 will be on this orbit provided that $c = 0$ so when $c=0$ this is nothing. But the origin so it means that if $c \neq 0$ then this orbit is a close orbit and containing no equilibrium solution it means that this will represent a periodic solution for $c \neq 0$ here so that

here we have prove that the solution that $t =$ every non 36:52 solution that you have taken as a 2nd order differential equation $d^2z/dt^2 + z + z^3 = 0$ is a periodic solution.

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Example 4

Show that all solutions $x(t), y(t)$ of the system

$$\begin{aligned} \frac{dx}{dt} &= -1 - y + x^2 \\ \frac{dy}{dt} &= x + xy \end{aligned}$$


which start inside the unit circle $x^2 + y^2 = 1$ must remain there for all time.

Proof.

We see that $\frac{d}{dt}(x^2 + y^2) = 2x(x^2 + y^2 - 1)$

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

$\frac{d}{dt} r^2 = 2x(r^2 - 1)$ $\frac{d}{dt} (x^2 + y^2) = 2x(x^2 + y^2 - 1)$

Now let us move to next problem and here we want to show that all solution $x(t), y(t)$ of the system $dx/dt = -1 - y + x^2$ $dy/dt = x + xy$ which start inside the unit circle we have a unit circle here must remain there for all time so we want to show that if we have initial point here and if it start which is a solution here of this system will remain there for all the time so for that just calculate this d/dt of $x^2 + y^2$.

How we can calculate you can calculate $x dx/dt + y dy/dt$ what you will get this is $-x - xy + x^3 + yx + xy^2$ so what you will get here so here we simplify this yx will cancel out and we can say that you can take out this x here so what you will get $y^2 + x^2 - 1$ we will get so you will get $x dx/dt + y dy/dt = x^2 + y^2 - 1$ and if you multiply 2 here then this is nothing but d/dt of $x^2 + y^2$.

So, we can say that we have calculated d/dt of $x^2 + y^2 = 2x(x^2 + y^2 - 1)$ so now if we look at that if we take at point here it means that the distance between this to origin is < 1 this is what $x^2 + y^2 - 1 < 0$ so if you take any point here then for this $x^2 + y^2$ certain < 1 the distance from the origin is certainly < 1 so it means that the radius let me write it here can be consider as d/dt of $r^2 = 2xr^2 - 1$.

If the distance r is < 1 , $r^2 - 1$ is negative, it means that d/dt of r^2 is a decreasing function. r^2 is the distance from the origin, a decreasing function means that the distance between this point and the origin decreases as t is bigger than the initial point. Let us take $t = t_0$, so it means that as $t > t_0$, the distance from this point to the origin must be $< t_0$, so it means that it is an orbit.

And you look at this point where the distance from this to origin is < 1 , then this orbit must be at any point. If you look at any point p on the orbit, the distance has to be < 1 . Because of this, d/dt of $r^2 = 2r^2 - 1$, and this r^2 is < 1 , so $r^2 - 1$ is negative, so r^2 is a decreasing function with respect to t . And if at t_0 it is somewhere inside the unit circle, it will always remain inside for all time $t > t_0$, is it okay?

So, this simply says that all the solutions $x(t), y(t)$ of the system which start inside the unit circle must remain there for all time t .

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Example 5

Show that all solutions $z(t)$ of

$$\frac{d^2 z}{dt^2} + z - 2z^3 = 0$$

are periodic if $\dot{z}^2(0) + z^2(0) - z^4(0) < \frac{1}{4}$, and unbounded if $\dot{z}^2(0) + z^2(0) - z^4(0) > \frac{1}{4}$.

Now 1 more example, let us consider show that all solutions $z(t)$ of this $d^2 z/dt^2 + z - 2z^3 = 0$ are periodic if $\dot{z}^2(0) + z^2(0) - z^4(0) < 1/4$ and unbounded if we have this condition hold. So, we want to get this as we have done for in the example number 3 here. So, periodic means the orbit of this is a closed curve containing no stationary point.

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Proof.

Converting the given equation into a system of two linear differential equations, we get

$$\begin{cases} \frac{dx}{dt} = y \\ \frac{dy}{dt} = 2x^3 - x \end{cases}$$

The orbits of this system are the solution curves $x^2 + y^2 - x^4 = c^2$

Handwritten notes:
 $x = 2^{(t)}$
 $y = 2^{(t)}$
 $(0,0)$ ✓
 $x(2x^2-1) \Rightarrow x = \pm \frac{1}{\sqrt{2}}$
 $t=0$
 $x^4 - x^2 - y^2 = \frac{c^2}{4}$
 $x^2 = \frac{1 \pm \sqrt{1+4c_1^2}}{2}$
 $\frac{dy}{dx} = \frac{2x^3 \cdot x}{y} \Rightarrow y dy + 2x dx - 2x^3 dx = 0$
 $\Rightarrow \int y dy + \int 2x dx - \int 2x^3 dx = 0$
 $\Rightarrow \frac{y^2}{2} + x^2 - \frac{2x^4}{4} = \frac{c_1^2}{4}$
 $\Rightarrow y^2 + 2x^2 - x^4 = c_1^2$
 $\Rightarrow c_1^2 > -\frac{1}{4}$

So, 1st convert in to a system of linear differential equations so, $dx/dt = y$ and $dy/dt = 2x^3 - x$ so only critical point is given by 0 0 and is there any other critical point. Let me look at $x^2 - x^2 - 1$ so they are more critical point $x = +1/2 \sqrt{2}$ so here we have critical points 0 0 and $x = \pm 1/\sqrt{2}$ here now once we have critical points then. We try to find out the orbit of the system so orbit of the system we can find out by solving $dy/dx = 2x^3 - x/y$.

And it is nothing but $y dy + x dx - 2x^3 dx = 0$ and when you solve this you will get this that is $x^2 + y^2 - x^4 = c^2$ now again you have to look at that we want that it should be a close curve. So, we need to find out the condition here if I look at this $x^4 - x^2 - y^2 = c^2$ let me use some c_1^2 . Here so let us say that this will define a close curve if we are able to get $y = 0$.

If you are able to get 2 real root of x here so let us say that this is a quadratic equation in terms of x^2 so put $y = 0$ what you will get you will get this as $x^4 - x^2 - c_1^2 = 0$ this is $-c_1^2$ square. So, this is $4c_1^2/2$ here so x^2 you will get $1 \pm \sqrt{1+4c_1^2}/2$ means that you will get 2 real root provided that this quantity $1+4c_1^2/4$ is say positive.

Because if it is not positive then it will give you an image dilute. Hence it will not give you a closed orbit here. So, the condition that $1+4c_1^2$ is >0 so first you need to find out the value of c_1^2 so c_1^2 value is already given here so it is you can simply say that c_1^2 is $>-1/4$ here. So, c_1^2 you just obtain from this so what is the value of c_1^2 you can get it x^2 what is x here x is your z say t and y is your z dash.

So, it is true for $t = 0$ also so it means that evaluate your c_1^2 at $t=0$ you will get this z of 0 $4-z^2 - z^2$ and that has to be $> -1/4$ to get a periodic solution and if it is not periodic and it does not contain any critical point then your velocity is 0. That is all the time positive so it means that your solution keep on moving on your orbit and it is never be unbounded solution right in that case we do not we have a periodic solution.

And if the orbit is not containing any say equilibrium solution. Then the solution will be unbounded and if you simplify this is nothing but the condition which we are going to write it here so it means that the solution of this are periodic if $z^2 + z^2 - z^4 > -1/4$ and $t = 0$ here or otherwise. It is unbounded here so with this we stop here and will continue our study in next lecture. Thank you very much.