

MSc. Education: Part 1

AUG 2024

**Non-Linear Differential Equations**

**Time: 3 hours**

Candidates may attempt at most FOUR questions. Full marks can be obtained for complete solutions to FOUR questions. Each question should start on a fresh page.

**Q1. (a)** Suppose we have the differential equations:

$$\frac{dx}{dt} = x(1 - x - y)$$

$$\frac{dy}{dt} = y\left(\frac{1}{2} - \frac{1}{4}x - \frac{3}{4}y\right)$$

Let  $x$  and  $y$  represent population densities of two species of bacteria competing for food supply.

- (i) Examine whether there are equilibrium states that might be reached. [4]
- (ii) Examine whether a periodic growth and decay will be observed. [3]
- (iii) How such possibilities depend on the initial state of the two species? [8]

(b) Solve  $X' = \begin{pmatrix} 1 & -1 \\ 5 & -3 \end{pmatrix} X$ . [10]

**Q2. (a)** State the Routh-Hurwitz criteria for stability of a system of ordinary equation. [5]

(b) Investigate the stability of the zero solution of the characteristic equation  $r^4 + 2r^3 + 4r^2 + 7r + 3 = 0$ . [7]

(c) Consider a non-linear first order logistic equation

$$\frac{dy}{dt} = f(y), \quad f(y) = -r\left(1 - \frac{y}{T}\right)\left(1 - \frac{y}{K}\right)y, \quad \text{where } r > 0 \text{ and } 0 < T < K.$$

- (i) Sketch  $f(y)$  versus  $y$ . [3]
- (ii) Obtain the critical points and discuss qualitatively their stability. [6]
- (iii) Sketch qualitatively the graph of  $y(t)$  versus  $t$ , and discuss the behaviour of  $y(t)$  as  $t \rightarrow \infty$  and  $0 < y(0) < T$  and  $T < y(0) < K$ . [4]

**Q3.** The following equation models the growth of a population which is subject to predation

$$\frac{dx}{dt} = rx \left(1 - \frac{x}{k}\right) - f(x), \quad x \geq 0$$

where  $f(x) = \frac{Ax}{x+B}$  and  $r, k$  and  $B$  are strictly positive and  $A$  is non-negative.

- (a) (i) Show that the scaled variable  $u = \frac{x}{B}$ ,  $r = \frac{A}{B}t$  can be chosen so that the equation becomes:

$$\frac{du}{dr} = pu(q - u) - \frac{u}{u+1}. \quad (1)$$

(ii) What is  $p$  and  $q$  in terms of  $r, k, A$ , and  $B$ ? [4]

- (b) Sketch bifurcations diagrams for the equilibrium point of equation (1) as the parameter  $p$  varies with  $q$  fixed in the two cases

(i)  $q < 1$  and

(ii)  $q > 1$

Your diagrams should show which of the equilibrium solutions are stable and which are unstable. [13]

- (c) Use the result above to determine the behavior of the population  $x$  as the parameter  $A$  (proportional to the size of the predator population) and increases slowly from 0 to very large values in the two cases:

(i)  $k < B$  and

(ii)  $k > B$ .

What happens if  $A$  is decreased slowly back to 0 again. Can hysteresis occur? [8]

**Q4.** (a) Solve the system  $X' = \begin{pmatrix} -4 & 2 \\ 2 & -1 \end{pmatrix} X + \begin{pmatrix} t^{-1} \\ 2t^{-1} + 4 \end{pmatrix}$ . [10]

- (b) Show that the equation

$$\ddot{x} + (x^2 - \mu)\dot{x} + 2x + x^3 = 0$$

has a bifurcation point at  $\mu = 0$  and is oscillatory for some  $\mu > 0$ . [9]

- (c) Determine the critical point  $(x_0, y_0)$  and then classify its type and examine its stability by marking the transformations

$$x = x_0 + u$$

$$y = y_0 + v$$

for the following equation:

$$\frac{dx}{dt} = -1 - x - y,$$

$$\frac{dy}{dt} = 5 + 2x - y. \quad [6]$$

**Q5.** (a) Let  $A = \begin{pmatrix} 4 & -1 \\ 2 & 1 \end{pmatrix}$ , find the Jordan form of  $A$ . [3]

- (b) (i) State the Liapunov stability theorem. [3]

(ii) State when do we say a system is a strong Liapunov function. [3]

(iii) Show that the function  $V(y_1, y_2) = y_1^2 + y_1^2 y_2^2 + y_2^4$ ,  $(y_1, y_2) \in \mathbb{R}^2$  is a strong

Liapunov function for a system:

$$\dot{x}_1 = 1 - 3x_1 + 3x_1^2 + 2x_2^2 - x_1^3 - 2x_1x_2^2$$

$$\dot{x}_2 = x_2 - 2x_1x_2 + x_1^2x_2 - x_2^3$$

at a fixed point. [7]

(c) (i) State without proof the linearization theorem. [3]

(ii) Show that the system

$$\dot{x}_1 = e^{x_1+x_2} - x_2$$

$$\dot{x}_2 = -x_1 + x_1x_2$$

have only one fixed point. Find the linearisation of this point. [3,3]

**Q6.** (a) Which of the following equation is autonomous or non-autonomous?

(i)  $X'(t) = \cos te^{xt}$ ,

(ii)  $X'(t) = e^{x(t)}$ ,

(iii)  $X'(t) = X(t)(e^{6t})$ . [1,1,1]

(b) Suppose function  $F: \mathbb{R}^2 \rightarrow \mathbb{R}$  has the property that  $F(\tau; \varphi) = F(-\tau; -\varphi)$  for all

$(\tau; \varphi) \in \mathbb{R}^2$ . Prove that if  $X: \mathbb{R} \rightarrow \mathbb{R}$  is a solution to the differential equation

$X'(t) = F(t, X(t))$ , then so is  $Y$  where  $Y(t) = -X(-t)$ ;  $t \in \mathbb{R}$ . [4]

(c) Find the  $2 \times 2$  matrix  $A$  such that the system  $X'(t) = AX(t)$  has a solution

$$X(t) = \begin{pmatrix} e^{-t}(\cos t + 2 \sin t) \\ e^{-t} \cos t \end{pmatrix}, t \in \mathbb{R}. [6]$$

(d) Consider the I-dimensional differential equation

$$x'(t) = (x(t))^2 - 5ax(t) + 6a^2, \text{ where } a \text{ is a real constant.}$$

(i) Find the equilibrium points of the equation. [3]

(ii) The equation has qualitatively different phase portraits, depending on  $a$ . Sketch the phase portraits for the equation where  $a > 0$ , when  $a = 0$ , and when  $a < 0$ .

[9]

**END OF PAPER**